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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
20/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	2025 On 07-May-20			Bond Future	135.83	136.1239	135.8298	136.1239	1,865.00
20/04/2020	2025 On 06-August-20			Bond Future	136.05	136.3457	136.0468	136.3457	1,411.00
20/04/2020	2025 On 05-November-20			Bond Future	137.79	138.0898	137.7869	138.0898	0.00
20/04/2020	2025 On 04-February-21			Bond Future	138.06	138.3671	138.0602	138.3671	0.00
20/04/2020	2025 On 06-May-21			Bond Future	139.78	140.0878	139.7773	140.0878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2029 On 07-May-20			Bond Future	99.24	99.2367	99.2435	99.2367	1,509.00
20/04/2020	2029 On 06-August-20			Bond Future	100.50	100.4975	100.5037	100.4975	1,061.00
20/04/2020	2029 On 05-November-20			Bond Future	100.65	100.6406	100.6466	100.6406	0.00
20/04/2020	2029 On 04-February-21			Bond Future	101.96	101.9581	101.9642	101.9581	0.00
20/04/2020	2029 On 06-May-21			Bond Future	102.08	102.0698	102.0762	102.0698	0.00
20/04/2020	2030 On 07-May-20			Bond Future	10.32	88.1708	10.3211	88.1708	82,744.00
20/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
20/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	1	0	1	0	0.00
20/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
20/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	8944	9	8944	9	0.00
20/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	8262	8	8262	8	5,820.00
20/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	9006	9	9006	9	0.00
20/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	8571	9	8571	9	5,820.00
20/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	11094	11	11094	11	0.00
20/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	6494	7	6494	7	0.00
20/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	8882	9	8882	9	0.00
20/04/2020	2030 On 06-August-20			Bond Future	10.54	85.2624	10.5388	85.2624	65,631.00
20/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	25	0	25	0	800.00
20/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	155	0	155	0	450.00
20/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	98	0	98	0	800.00
20/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	170	0	170	0	0.00
20/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2647	3	2647	3	470.00
20/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	994	1	994	1	470.00
20/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	348	0	348	0	0.00
20/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	178	0	178	0	0.00
20/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	218	0	218	0	323.00
20/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	37	0	37	0	323.00
20/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	174	0	174	0	0.00
20/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2799	3	2799	3	0.00
20/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	1080	1	1080	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	651	1	651	1	450.00
20/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	6560	7	6560	7	800.00
20/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	8216	8	8216	8	0.00
20/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	3914	4	3914	4	0.00
20/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	8272	8	8272	8	0.00
20/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	11810	12	11810	12	0.00
20/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	1690	2	1690	2	0.00
20/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	7721	8	7721	8	0.00
20/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	3724	4	3724	4	0.00
20/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	4970	5	4970	5	0.00
20/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	8328	8	8328	8	0.00
20/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	12682	13	12682	13	0.00
20/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	1798	2	1798	2	0.00
20/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	8552	9	8552	9	0.00
20/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	9644	10	9644	10	0.00
20/04/2020	2030 On 05-November-20			Bond Future	10.75	86.3332	10.7506	86.3332	0.00
20/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	816	1	816	1	0.00
20/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	267	0	267	0	3,000.00
20/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	108	0	108	0	1,000.00
20/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	361	0	361	0	1,000.00
20/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	218	0	218	0	3,000.00
20/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	598	1	598	1	0.00
20/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1117	1	1117	1	0.00
20/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	112	0	112	0	14,160.00
20/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	271	0	271	0	14,160.00
20/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	482	0	482	0	3,000.00
20/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2224	2	2224	2	0.00
20/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	356	0	356	0	15,947.00
20/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	2003	2	2003	2	0.00
20/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	615	1	615	1	0.00
20/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	154	0	154	0	15,947.00
20/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	68	0	68	0	3,000.00
20/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1415	1	1415	1	0.00
20/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	606	1	606	1	0.00

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20/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	8051	8	8051	8	0.00
20/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	3991	4	3991	4	15,947.00
20/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	11509	12	11509	12	0.00
20/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	8803	9	8803	9	0.00
20/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	5865	6	5865	6	14,160.00
20/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	13680	14	13680	14	0.00
20/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	9850	10	9850	10	0.00
20/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	7953	8	7953	8	0.00
20/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	3683	4	3683	4	3,000.00
20/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	12667	13	12667	13	0.00
20/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	10778	11	10778	11	0.00
20/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	5066	5	5066	5	1,000.00
20/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	8002	8	8002	8	0.00
20/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	15278	15	15278	15	0.00
20/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	9796	10	9796	10	0.00
20/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	13801	14	13801	14	0.00
20/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	6960	7	6960	7	3,000.00
20/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	10833	11	10833	11	0.00
20/04/2020	2030 On 04-February-21			Bond Future	10.98	83.4383	10.9802	83.4383	0.00
20/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	175	0	175	0	1,000.00
20/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	534	1	534	1	0.00
20/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	502	1	502	1	1,000.00
20/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	173	0	173	0	800.00
20/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	528	1	528	1	0.00
20/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	356	0	356	0	800.00
20/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1656	2	1656	2	0.00
20/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	521	1	521	1	0.00
20/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	10480	11	10480	11	0.00
20/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	14675	15	14675	15	0.00
20/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	10276	10	10276	10	0.00
20/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	5662	6	5662	6	1,800.00
20/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	11851	12	11851	12	0.00
20/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	10327	10	10327	10	0.00
20/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	10225	10	10225	10	0.00

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20/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	14616	15	14616	15	0.00
20/04/2020	2030 On 06-May-21			Bond Future	11.24	84.4547	11.2385	84.4547	0.00
20/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	2136	2	2136	2	0.00
20/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	2229	2	2229	2	0.00
20/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	2182	2	2182	2	0.00
20/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 07-May-20			Bond Future	10.79	83.9825	10.7943	83.9825	61,234.00
20/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
20/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
20/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	10173	10	10173	10	0.00
20/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	10104	10	10104	10	0.00
20/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	12672	13	12672	13	0.00
20/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	10036	10	10036	10	0.00
20/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	7762	8	7762	8	3,000.00
20/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	9359	9	9359	9	0.00
20/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	8025	8	8025	8	0.00
20/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	11411	12	11411	12	0.00
20/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	10241	10	10241	10	0.00
20/04/2020	2032 On 06-August-20			Bond Future	11.01	85.0284	11.0056	85.0284	65,577.00
20/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	370	0	370	0	0.00
20/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	130	0	130	0	0.00
20/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	20	0	20	0	800.00
20/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	86	0	86	0	800.00
20/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	133	0	133	0	0.00
20/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	136	0	136	0	0.00

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20/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	9486	10	9486	10	0.00
20/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	9610	10	9610	10	0.00
20/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	13978	14	13978	14	0.00
20/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	10625	11	10625	11	0.00
20/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	9548	10	9548	10	0.00
20/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	6896	7	6896	7	800.00
20/04/2020	2032 On 05-November-20			Bond Future	11.22	81.9474	11.2191	81.9474	0.00
20/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	569	1	569	1	0.00
20/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2541	3	2541	3	0.00
20/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2776	3	2776	3	0.00
20/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	201	0	201	0	3,000.00
20/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	456	0	456	0	3,000.00
20/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	350	0	350	0	1,000.00
20/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	577	1	577	1	0.00
20/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	148	0	148	0	1,000.00
20/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	561	1	561	1	0.00
20/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	9211	9	9211	9	0.00
20/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	13017	13	13017	13	0.00
20/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	14114	14	14114	14	0.00
20/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	3545	4	3545	4	1,000.00
20/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	9101	9	9101	9	0.00
20/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	10986	11	10986	11	0.00
20/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	9995	10	9995	10	0.00
20/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	9156	9	9156	9	0.00
20/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	3811	4	3811	4	3,000.00
20/04/2020	2032 On 04-February-21			Bond Future	11.44	83.0013	11.4448	83.0013	0.00
20/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	181	0	181	0	800.00
20/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	573	1	573	1	0.00
20/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	376	0	376	0	800.00
20/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	588	1	588	1	0.00
20/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2155	2	2155	2	0.00
20/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	581	1	581	1	0.00
20/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	11177	11	11177	11	0.00
20/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	13090	13	13090	13	0.00

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20/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	11121	11	11121	11	0.00
20/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	5582	6	5582	6	800.00
20/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	11233	11	11233	11	0.00
20/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	16232	16	16232	16	0.00
20/04/2020	2032 On 06-May-21			Bond Future	11.69	79.8652	11.6932	79.8652	0.00
20/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	2112	2	2112	2	0.00
20/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	2162	2	2162	2	0.00
20/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	2063	2	2063	2	0.00
20/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2033 On 07-May-20			Bond Future	99.81	99.3146	99.8143	99.3146	3,611.00
20/04/2020	2033 On 06-August-20			Bond Future	101.08	100.5764	101.0817	100.5764	5,770.00
20/04/2020	2033 On 05-November-20			Bond Future	101.16	100.6444	101.1560	100.6444	0.00
20/04/2020	2033 On 04-February-21			Bond Future	102.48	101.9620	102.4803	101.9620	0.00
20/04/2020	2033 On 06-May-21			Bond Future	102.52	101.9953	102.5202	101.9953	0.00
20/04/2020	2037 On 07-May-20			Bond Future	11.25	81.5426	11.2534	81.5426	57,268.00
20/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	11556	12	11556	12	0.00
20/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	11403	12	11403	12	0.00
20/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	8482	9	8482	9	0.00
20/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	10716	11	10716	11	0.00
20/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	11479	12	11479	12	0.00
20/04/2020	2037 On 06-August-20			Bond Future	11.46	78.3013	11.4589	78.3013	67,352.00
20/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	109	0	109	0	0.00
20/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	106	0	106	0	0.00
20/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	112	0	112	0	0.00
20/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	10840	11	10840	11	0.00
20/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	10769	11	10769	11	0.00
20/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	10699	11	10699	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
20/04/2020	2037 On 05-November-20			Bond Future	11.66	79.2848	11.6564	79.2848	0.00
20/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	605	1	605	1	0.00
20/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	587	1	587	1	0.00
20/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	596	1	596	1	0.00
20/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	10224	10	10224	10	0.00
20/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	10100	10	10100	10	0.00
20/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	10162	10	10162	10	0.00
20/04/2020	2037 On 04-February-21			Bond Future	11.87	76.0490	11.8682	76.0490	0.00
20/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4344	4	4344	4	300.00
20/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	395	0	395	0	72.00
20/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	10649	10	10649	10	0.00
20/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	957	1	957	1	0.00
20/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	873	1	873	1	0.00
20/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1628	2	1628	2	0.00
20/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	4132	4	4132	4	0.00
20/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	883	1	883	1	0.00
20/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1107	1	1107	1	240.00
20/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	893	1	893	1	0.00
20/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	10881	11	10881	11	0.00
20/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	3949	4	3949	4	240.00
20/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	9791	10	9791	10	0.00
20/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	10999	11	10999	11	0.00
20/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	7855	8	7855	8	72.00
20/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1003	1	1003	1	300.00
20/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	10530	11	10530	11	72.00
20/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	10940	11	10940	11	0.00
20/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	15004	15	15004	15	0.00
20/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	3761	4	3761	4	0.00
20/04/2020	2037 On 06-May-21			Bond Future	12.10	76.9751	12.1004	76.9751	0.00
20/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	1754	1	1754	1	0.00
20/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	1808	2	1808	2	0.00
20/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	1861	2	1861	2	0.00
20/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2038 On 07-May-20			Bond Future	112.91	114.5512	112.9073	114.5512	5,287.00
20/04/2020	2038 On 06-August-20			Bond Future	112.64	114.3104	112.6448	114.3104	9,276.00
20/04/2020	2038 On 05-November-20			Bond Future	114.09	115.7727	114.0856	115.7727	0.00
20/04/2020	2038 On 04-February-21			Bond Future	113.86	115.5665	113.8574	115.5665	0.00
20/04/2020	2038 On 06-May-21			Bond Future	115.27	117.0034	115.2731	117.0034	0.00
20/04/2020	2040 On 07-May-20			Bond Future	11.28	84.3022	11.2771	84.3022	32,758.00
20/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	8698	8	8698	8	325.00
20/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
20/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
20/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	5843	6	5843	6	325.00
20/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	509	0	509	0	450.00
20/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	3518	3	3518	3	450.00
20/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	8153	8	8153	8	0.00
20/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	11525	12	11525	12	0.00
20/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	133	0	133	0	0.00
20/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	21	0	21	0	0.00
20/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	1710	2	1710	2	0.00
20/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	10541	11	10541	11	0.00
20/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	11360	12	11360	12	0.00
20/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	13457	14	13457	14	0.00
20/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	9335	10	9335	10	0.00
20/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	1	0	1	0	0.00
20/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	11442	12	11442	12	0.00
20/04/2020	2040 On 06-August-20			Bond Future	11.48	80.8449	11.4763	80.8449	47,124.00
20/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	116	0	116	0	0.00
20/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	864	1	864	1	0.00
20/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	119	0	119	0	0.00
20/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	122	0	122	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1904	2	1904	2	0.00
20/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	754	1	754	1	0.00
20/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	28	0	28	0	800.00
20/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	133	0	133	0	800.00
20/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	10198	11	10198	11	0.00
20/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	5429	6	5429	6	800.00
20/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	14158	14	14158	14	0.00
20/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	10498	11	10498	11	0.00
20/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	5113	5	5113	5	12,538.00
20/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	10574	11	10574	11	0.00
20/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	3332	4	3332	4	517.00
20/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	10423	11	10423	11	0.00
20/04/2020	2040 On 05-November-20			Bond Future	11.67	81.8604	11.6674	81.8604	0.00
20/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	260	0	260	0	2,000.00
20/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	606	1	606	1	2,000.00
20/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	418	0	418	0	2,000.00
20/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	167	0	167	0	2,000.00
20/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	675	1	675	1	0.00
20/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	685	1	685	1	0.00
20/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3840	4	3840	4	0.00
20/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	3195	3	3195	3	0.00
20/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	696	1	696	1	0.00
20/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	4268	4	4268	4	2,000.00
20/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	10100	10	10100	10	0.00
20/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	12233	13	12233	13	0.00
20/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	16071	16	16071	16	0.00
20/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	10034	10	10034	10	0.00
20/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	3634	4	3634	4	2,000.00
20/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	10165	10	10165	10	0.00
20/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	10631	11	10631	11	0.00
20/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	14248	15	14248	15	0.00
20/04/2020	2040 On 04-February-21			Bond Future	11.87	78.4073	11.8722	78.4073	0.00
20/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3846	4	3846	4	0.00
20/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	690	1	690	1	800.00

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20/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1045	1	1045	1	0.00
20/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	305	0	305	0	500.00
20/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	345	0	345	0	800.00
20/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1057	1	1057	1	0.00
20/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	3350	3	3350	3	0.00
20/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	854	1	854	1	500.00
20/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1033	1	1033	1	0.00
20/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	11019	11	11019	11	0.00
20/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	5247	5	5247	5	500.00
20/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	12046	12	12046	12	0.00
20/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	17513	18	17513	18	0.00
20/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	16881	17	16881	17	0.00
20/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	13193	13	13193	13	0.00
20/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	10894	11	10894	11	0.00
20/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	10957	11	10957	11	0.00
20/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	4667	5	4667	5	800.00
20/04/2020	2040 On 06-May-21			Bond Future	12.10	79.3620	12.0963	79.3620	0.00
20/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	1952	2	1952	2	0.00
20/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	2009	2	2009	2	0.00
20/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	1895	2	1895	2	0.00
20/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 07-May-20			Bond Future	11.33	81.0630	11.3258	81.0630	40,020.00
20/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	75	0	75	0	0.00
20/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
20/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
20/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
20/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
20/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	275	0	275	0	0.00
20/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00

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20/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
20/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	395	0	395	0	0.00
20/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	16217	17	16217	17	0.00
20/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	10554	11	10554	11	0.00
20/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	9977	10	9977	10	0.00
20/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	11473	12	11473	12	0.00
20/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	2002	2	2002	2	100.00
20/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	2370	3	2370	3	556.00
20/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	11557	12	11557	12	0.00
20/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	14502	15	14502	15	0.00
20/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	10059	10	10059	10	0.00
20/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	3664	4	3664	4	129.00
20/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	15579	16	15579	16	0.00
20/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	11388	12	11388	12	0.00
20/04/2020	2044 On 06-August-20			Bond Future	11.52	77.6905	11.5187	77.6905	55,461.00
20/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	10	0	10	0	602.00
20/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	61	0	61	0	0.00
20/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	89	0	89	0	602.00
20/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
20/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	31	0	31	0	140.00
20/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	65	0	65	0	0.00
20/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	950	1	950	1	0.00
20/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	63	0	63	0	0.00
20/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1319	1	1319	1	0.00
20/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	19783	20	19783	20	0.00
20/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	13942	14	13942	14	0.00
20/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	12119	12	12119	12	0.00
20/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	12200	12	12200	12	0.00
20/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	4947	5	4947	5	140.00
20/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	4196	4	4196	4	602.00
20/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	12281	13	12281	13	0.00
20/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	11319	12	11319	12	0.00
20/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	16557	17	16557	17	0.00
20/04/2020	2044 On 05-November-20			Bond Future	11.70	78.6664	11.7035	78.6664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	231	0	231	0	1,815.00
20/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	360	0	360	0	0.00
20/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2735	3	2735	3	0.00
20/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	672	1	672	1	0.00
20/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	692	1	692	1	0.00
20/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2883	3	2883	3	0.00
20/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	366	0	366	0	568.00
20/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	106	0	106	0	525.00
20/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	2154	2	2154	2	0.00
20/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	35	0	35	0	1,815.00
20/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	399	0	399	0	1,815.00
20/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	682	1	682	1	0.00
20/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	413	0	413	0	525.00
20/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	95	0	95	0	568.00
20/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1876	2	1876	2	0.00
20/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	12328	13	12328	13	0.00
20/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	5664	6	5664	6	1,815.00
20/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	4649	5	4649	5	1,815.00
20/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	22307	23	22307	23	0.00
20/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	10082	10	10082	10	0.00
20/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	17991	18	17991	18	0.00
20/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	10148	10	10148	10	0.00
20/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	12475	13	12475	13	0.00
20/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	18432	19	18432	19	0.00
20/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	12924	13	12924	13	0.00
20/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	14796	15	14796	15	0.00
20/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	6144	6	6144	6	525.00
20/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	10215	10	10215	10	0.00
20/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	4832	5	4832	5	568.00
20/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	12849	13	12849	13	0.00
20/04/2020	2044 On 04-February-21			Bond Future	11.90	75.2975	11.9015	75.2975	0.00
20/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	930	1	930	1	0.00
20/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	953	1	953	1	0.00
20/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	365	0	365	0	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	941	1	941	1	0.00
20/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	864	1	864	1	0.00
20/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	626	1	626	1	0.00
20/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1611	2	1611	2	0.00
20/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	11548	12	11548	12	0.00
20/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	12012	12	12012	12	405.00
20/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	16644	17	16644	17	0.00
20/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	8657	9	8657	9	405.00
20/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	11614	12	11614	12	0.00
20/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	13752	14	13752	14	0.00
20/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	11483	12	11483	12	0.00
20/04/2020	2044 On 06-May-21			Bond Future	12.12	76.2142	12.1177	76.2142	0.00
20/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	1936	2	1936	2	0.00
20/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	1879	2	1879	2	0.00
20/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	1822	2	1822	2	0.00
20/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
20/04/2020	2046 On 07-May-20			Bond Future	102.29	103.6349	102.2873	103.6349	14,969.00
20/04/2020	2046 On 06-August-20			Bond Future	103.59	104.9516	103.5862	104.9516	1,962.00
20/04/2020	2046 On 05-November-20			Bond Future	103.12	104.4990	103.1161	104.4990	0.00
20/04/2020	2046 On 04-February-21			Bond Future	104.47	105.8671	104.4660	105.8671	0.00
20/04/2020	2046 On 06-May-21			Bond Future	103.95	105.3665	103.9480	105.3665	0.00
20/04/2020	2050 On 07-May-20			Bond Future	105.34	105.2285	105.3363	105.2285	13,786.00
20/04/2020	2050 On 06-August-20			Bond Future	104.80	104.6865	104.7950	104.6865	9,455.00
20/04/2020	2050 On 05-November-20			Bond Future	106.14	106.0257	106.1354	106.0257	0.00
20/04/2020	2050 On 04-February-21			Bond Future	105.61	105.4940	105.6052	105.4940	0.00
20/04/2020	2050 On 06-May-21			Bond Future	106.92	106.8056	106.9183	106.8056	0.00
20/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	AL37 On 07-May-20			Index Future	674.26	672.9480	674.2580	672.9480	0.00
20/04/2020	AL37 On 06-August-20			Index Future	682.55	681.2390	682.5510	681.2390	0.00
20/04/2020	AL37 On 05-November-20			Index Future	691.21	689.8800	691.2050	689.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	AL37 On 04-February-21			Index Future	700.09	698.7490	700.0890	698.7490	0.00
20/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
20/04/2020	AL7T On 07-May-20			Index Future	744.40	743.4840	744.4040	743.4840	0.00
20/04/2020	AL7T On 06-August-20			Index Future	753.56	752.6450	753.5590	752.6450	0.00
20/04/2020	AL7T On 05-November-20			Index Future	763.11	762.1920	763.1140	762.1920	0.00
20/04/2020	AL7T On 04-February-21			Index Future	772.92	771.9900	772.9220	771.9900	0.00
20/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
20/04/2020	ALBI On 07-May-20			Index Future	668.60	666.8410	668.5980	666.8410	209.00
20/04/2020	ALBI On 06-August-20			Index Future	676.82	675.0580	676.8220	675.0580	165.00
20/04/2020	ALBI On 05-November-20			Index Future	685.40	683.6200	685.4030	683.6200	0.00
20/04/2020	ALBI On 04-February-21			Index Future	694.21	692.4080	694.2120	692.4080	0.00
20/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
20/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2020	ES33 On 07-May-20			Bond Future	12.20	70.3660	12.1974	70.3660	0.00
20/04/2020	ES33 On 06-August-20			Bond Future	12.45	71.2424	12.4500	71.2424	350.00
20/04/2020	ES33 On 05-November-20			Bond Future	12.71	68.3577	12.7070	68.3577	0.00
20/04/2020	ES33 On 04-February-21			Bond Future	12.98	69.2368	12.9826	69.2368	0.00
20/04/2020	ES33 On 06-May-21			Bond Future	13.28	66.3016	13.2765	66.3016	0.00
20/04/2020	ES42 On 07-May-20			Bond Future	12.40	70.9407	12.3989	70.9407	0.00
20/04/2020	ES42 On 06-August-20			Bond Future	12.63	71.8242	12.6347	71.8242	4,919.00
20/04/2020	ES42 On 05-November-20			Bond Future	12.88	68.4663	12.8764	68.4663	0.00
20/04/2020	ES42 On 04-February-21			Bond Future	13.13	69.3470	13.1271	69.3470	0.00
20/04/2020	ES42 On 06-May-21			Bond Future	13.40	65.9331	13.4046	65.9331	0.00
20/04/2020	GOVI On 07-May-20			GOVI	660.53	658.8340	660.5300	658.8340	749.00
20/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	594600	61	594600	61	0.00
20/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	594700	61	594700	61	0.00
20/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	594500	61	594500	61	0.00
20/04/2020	GOVI On 06-August-20			GOVI	668.65	666.9520	668.6540	666.9520	435.00
20/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	594760	61	594760	61	0.00
20/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	594660	61	594660	61	0.00
20/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	594860	61	594860	61	0.00



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20/04/2020	GOVI On 05-November-20			GOVI	677.13	675.4120	677.1320	675.4120	0.00
20/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	607180	62	607180	62	0.00
20/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	606980	62	606980	62	0.00
20/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	607080	62	607080	62	0.00
20/04/2020	GOVI On 04-February-21			GOVI	685.84	684.0940	685.8350	684.0940	0.00
20/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	651050	67	651050	67	0.00
20/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	651150	67	651150	67	0.00
20/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	651250	67	651250	67	0.00
20/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
20/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
20/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
20/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2020	IGOV On 07-May-20			Index Future	257.82	258.7190	257.8200	258.7190	567.00
20/04/2020	IGOV On 06-August-20			Index Future	261.06	261.9710	261.0550	261.9710	0.00
20/04/2020	IGOV On 05-November-20			Index Future	264.43	265.3570	264.4280	265.3570	47.00
20/04/2020	IGOV On 04-February-21			Index Future	267.89	268.8310	267.8900	268.8310	0.00
20/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
20/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
20/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00
20/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.67	92.6900	92.6700	92.6900	0.00
20/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.11	91.1400	91.1100	91.1400	0.00
20/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.39	90.4400	90.3900	90.4400	0.00
20/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.02	92.1000	92.0200	92.1000	51.00

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20/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.85	91.9300	91.8500	91.9300	0.00
20/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.39	92.4900	92.3900	92.4900	0.00
20/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.91	96.0200	95.9100	96.0200	0.00
20/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.80	96.9300	96.8000	96.9300	0.00
20/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.66	89.8200	89.6600	89.8200	0.00
20/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.59	95.7600	95.5900	95.7600	0.00
20/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.74	88.3500	87.7400	88.3500	0.00
20/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.77	85.4300	84.7700	85.4300	0.00
20/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.66	84.3600	83.6600	84.3600	0.00
20/04/2020	IS10 On 21-September-26			Interest Rate Swap	86.05	86.8200	86.0500	86.8200	0.00
20/04/2020	IS10 On 21-December-26			Interest Rate Swap	90.34	91.1600	90.3400	91.1600	0.00
20/04/2020	IS10 On 15-March-27			Interest Rate Swap	89.28	90.1500	89.2800	90.1500	0.00
20/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.62	92.5700	91.6200	92.5700	0.00
20/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.58	98.6100	97.5800	98.6100	0.00
20/04/2020	IS10 On 20-December-27			Interest Rate Swap	98.26	99.3700	98.2600	99.3700	0.00
20/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.82	92.9900	91.8200	92.9900	0.00
20/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.66	100.8000	99.6600	100.8000	0.00
20/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2020	R023 On 07-May-20			Bond Future	6.17	105.4990	6.1750	105.4990	51,271.00
20/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	1869	2	1869	2	0.00
20/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	1844	2	1844	2	0.00
20/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	1894	2	1894	2	0.00
20/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	5	0	5	0	0.00
20/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	4	0	4	0	0.00
20/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	4	0	4	0	0.00
20/04/2020	R023 On 06-August-20			Bond Future	6.30	106.8129	6.2988	106.8129	13,037.00
20/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2415	2	2415	2	0.00
20/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2457	2	2457	2	0.00
20/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2436	2	2436	2	0.00
20/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	161	0	161	0	0.00
20/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	163	0	163	0	0.00
20/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	165	0	165	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	R023 On 05-November-20			Bond Future	6.44	104.2407	6.4391	104.2407	0.00
20/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2516	2	2516	2	0.00
20/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2498	2	2498	2	0.00
20/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2534	3	2534	3	0.00
20/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	355	0	355	0	0.00
20/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	352	0	352	0	0.00
20/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	349	0	349	0	0.00
20/04/2020	R023 On 04-February-21			Bond Future	6.61	105.5811	6.6128	105.5811	0.00
20/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	758	1	758	1	0.00
20/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	775	1	775	1	0.00
20/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	766	1	766	1	0.00
20/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1310	1	1310	1	0.00
20/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1321	1	1321	1	0.00
20/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1300	1	1300	1	0.00
20/04/2020	R023 On 06-May-21			Bond Future	6.86	102.9558	6.8602	102.9558	0.00
20/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1173	1	1173	1	0.00
20/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1206	1	1206	1	0.00
20/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1190	1	1190	1	0.00
20/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 07-May-20			Bond Future	11.16	85.0560	11.1633	85.0560	101,674.00
20/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
20/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
20/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	51	0	51	0	0.00
20/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	159	0	159	0	0.00
20/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
20/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
20/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
20/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	13955	14	13955	14	0.00

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20/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	11559	12	11559	12	0.00
20/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	11105	11	11105	11	0.00
20/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	9614	10	9614	10	0.00
20/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	9394	10	9394	10	0.00
20/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	11711	12	11711	12	0.00
20/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	8882	9	8882	9	0.00
20/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	3900	4	3900	4	3,530.00
20/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	2814	3	2814	3	5,000.00
20/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	11635	12	11635	12	0.00
20/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	14508	15	14508	15	0.00
20/04/2020	R035 On 06-August-20			Bond Future	11.37	86.1153	11.3700	86.1153	56,629.00
20/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	12	0	12	0	500.00
20/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	8	0	8	0	24,761.00
20/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	148	0	148	0	0.00
20/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	75	0	75	0	500.00
20/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	504	0	504	0	0.00
20/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	152	0	152	0	0.00
20/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	3	0	3	0	3,000.00
20/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	145	0	145	0	0.00
20/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	9676	10	9676	10	0.00
20/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	18577	19	18577	19	0.00
20/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	9812	10	9812	10	0.00
20/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	6410	7	6410	7	500.00
20/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	16561	17	16561	17	0.00
20/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	9744	10	9744	10	0.00
20/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	11490	12	11490	12	0.00
20/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	15851	16	15851	16	0.00
20/04/2020	R035 On 05-November-20			Bond Future	11.58	82.7154	11.5799	82.7154	0.00
20/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	811	1	811	1	0.00
20/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	823	1	823	1	0.00
20/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	800	1	800	1	0.00
20/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	8812	9	8812	9	0.00
20/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	8755	9	8755	9	0.00
20/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	8698	9	8698	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
20/04/2020	R035 On 04-February-21			Bond Future	11.81	83.7791	11.8057	83.7791	0.00
20/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	789	1	789	1	0.00
20/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	716	1	716	1	0.00
20/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	708	1	708	1	0.00
20/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	699	1	699	1	0.00
20/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2263	2	2263	2	0.00
20/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	11837	12	11837	12	0.00
20/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	11898	12	11898	12	0.00
20/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	11295	12	11295	12	650.00
20/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	6235	6	6235	6	650.00
20/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	11776	12	11776	12	0.00
20/04/2020	R035 On 06-May-21			Bond Future	12.04	80.3192	12.0436	80.3192	0.00
20/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	1684	1	1684	1	0.00
20/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	1792	1	1792	1	0.00
20/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	1738	1	1738	1	0.00
20/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R186 On 07-May-20			Bond Future	9.02	111.1512	9.0175	111.1512	58,500.00
20/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	2	0	2	0	0.00
20/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	55	0	55	0	0.00
20/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	525	1	525	1	0.00
20/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	2	0	2	0	0.00
20/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	2525	2	2525	2	1,120.00
20/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	12	0	12	0	0.00
20/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	2	0	2	0	0.00
20/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	4893	5	4893	5	1,120.00
20/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	7592	8	7592	8	0.00
20/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	5002	5	5002	5	0.00
20/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	5	0	5	0	0.00
20/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	974	1	974	1	0.00
20/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	3878	4	3878	4	0.00

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20/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	4894	5	4894	5	0.00
20/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	87	0	87	0	0.00
20/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	5929	6	5929	6	2,500.00
20/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	2750	3	2750	3	23,160.00
20/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	4948	5	4948	5	0.00
20/04/2020	R186 On 06-August-20			Bond Future	9.24	107.2490	9.2361	107.2490	50,203.00
20/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	469	0	469	0	0.00
20/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	217	0	217	0	900.00
20/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1356	1	1356	1	900.00
20/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	370	0	370	0	0.00
20/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	478	0	478	0	0.00
20/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	460	0	460	0	0.00
20/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	4876	5	4876	5	0.00
20/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	6515	7	6515	7	0.00
20/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	5356	6	5356	6	0.00
20/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	4791	5	4791	5	0.00
20/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	4833	5	4833	5	0.00
20/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	2523	3	2523	3	0.00
20/04/2020	R186 On 05-November-20			Bond Future	9.46	108.5956	9.4608	108.5956	0.00
20/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1057	1	1057	1	0.00
20/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1044	1	1044	1	0.00
20/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1031	1	1031	1	0.00
20/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	700	1	700	1	3,500.00
20/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2075	2	2075	2	0.00
20/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	336	0	336	0	3,500.00
20/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	6142	6	6142	6	0.00
20/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	8322	9	8322	9	0.00
20/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	4946	5	4946	5	0.00
20/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	3024	3	3024	3	3,500.00
20/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	4983	5	4983	5	0.00
20/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	4910	5	4910	5	0.00
20/04/2020	R186 On 04-February-21			Bond Future	9.71	104.7051	9.7059	104.7051	0.00
20/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	563	1	563	1	0.00
20/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	570	1	570	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	577	1	577	1	0.00
20/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	7819	8	7819	8	0.00
20/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	7777	8	7777	8	0.00
20/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	7861	8	7861	8	0.00
20/04/2020	R186 On 06-May-21			Bond Future	9.99	105.9812	9.9928	105.9812	0.00
20/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	3298	3	3298	3	0.00
20/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	3257	3	3257	3	0.00
20/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	3216	3	3216	3	0.00
20/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R197 On 07-May-20			Bond Future	312.03	312.0189	312.0277	312.0189	2,556.00
20/04/2020	R197 On 06-August-20			Bond Future	308.21	308.2066	308.2133	308.2066	950.00
20/04/2020	R197 On 05-November-20			Bond Future	312.16	312.1491	312.1554	312.1491	0.00
20/04/2020	R197 On 04-February-21			Bond Future	308.26	308.2553	308.2614	308.2553	0.00
20/04/2020	R197 On 06-May-21			Bond Future	312.09	312.0872	312.0938	312.0872	0.00
20/04/2020	R202 On 07-May-20			Bond Future	222.17	223.4427	222.1703	223.4427	7,760.00
20/04/2020	R202 On 06-August-20			Bond Future	220.86	222.1511	220.8609	222.1511	5,444.00
20/04/2020	R202 On 05-November-20			Bond Future	223.69	224.9927	223.6856	224.9927	0.00
20/04/2020	R202 On 04-February-21			Bond Future	222.37	223.6994	222.3750	223.6994	0.00
20/04/2020	R202 On 06-May-21			Bond Future	225.14	226.4809	225.1406	226.4809	0.00
20/04/2020	R208 On 07-May-20			Bond Future	4.24	102.9242	4.2439	102.9242	25,272.00
20/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	503	1	503	1	0.00
20/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	494	0	494	0	0.00
20/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	485	0	485	0	0.00
20/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 06-August-20			Bond Future	3.94	104.2061	3.9443	104.2061	7,323.00
20/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1011	1	1011	1	0.00
20/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1017	1	1017	1	0.00
20/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1005	1	1005	1	0.00
20/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00

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20/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 05-November-20			Bond Future	3.19	102.1200	3.1863	102.1200	0.00
20/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	622	1	622	1	0.00
20/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	618	1	618	1	0.00
20/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	614	1	614	1	0.00
20/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 07-May-20			Bond Future	11.11	64.5625	11.1141	64.5625	55,961.00
20/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	9799	10	9799	10	0.00
20/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	9734	10	9734	10	0.00
20/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	9865	10	9865	10	0.00
20/04/2020	R209 On 06-August-20			Bond Future	11.30	65.3666	11.3002	65.3666	47,937.00
20/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	43830	44	43830	44	0.00
20/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	43939	44	43939	44	0.00
20/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	43722	44	43722	44	0.00
20/04/2020	R209 On 05-November-20			Bond Future	11.49	63.0444	11.4866	63.0444	0.00
20/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	624	1	624	1	0.00
20/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	641	1	641	1	0.00
20/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	633	1	633	1	0.00
20/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	8843	9	8843	9	0.00
20/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	8790	9	8790	9	0.00
20/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	8895	9	8895	9	0.00
20/04/2020	R209 On 04-February-21			Bond Future	11.68	63.8552	11.6818	63.8552	0.00
20/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	833	1	833	1	0.00
20/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	842	1	842	1	0.00
20/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	824	1	824	1	0.00
20/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	9445	10	9445	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
20/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	9395	10	9395	10	0.00
20/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	9344	10	9344	10	0.00
20/04/2020	R209 On 06-May-21			Bond Future	11.89	61.4913	11.8941	61.4913	0.00
20/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	1542	1	1542	1	0.00
20/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	1635	1	1635	1	0.00
20/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	1589	1	1589	1	0.00
20/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R210 On 07-May-20			Bond Future	183.51	184.6599	183.5077	184.6599	1,419.00
20/04/2020	R210 On 06-August-20			Bond Future	185.84	187.0060	185.8380	187.0060	555.00
20/04/2020	R210 On 05-November-20			Bond Future	185.49	186.6768	185.4935	186.6768	0.00
20/04/2020	R210 On 04-February-21			Bond Future	187.92	189.1208	187.9219	189.1208	0.00
20/04/2020	R210 On 06-May-21			Bond Future	187.50	188.7180	187.5046	188.7180	0.00
20/04/2020	R212 On 07-May-20			Bond Future	165.59	165.5121	165.5867	165.5121	6,719.00
20/04/2020	R212 On 06-August-20			Bond Future	165.39	165.3177	165.3921	165.3177	25.00
20/04/2020	R212 On 05-November-20			Bond Future	167.51	167.4325	167.5075	167.4325	0.00
20/04/2020	R212 On 04-February-21			Bond Future	167.37	167.2925	167.3684	167.2925	0.00
20/04/2020	R212 On 06-May-21			Bond Future	169.45	169.3726	169.4497	169.3726	0.00
20/04/2020	R213 On 07-May-20			Bond Future	10.57	78.6004	10.5676	78.6004	11,123.00
20/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	9027	9	9027	9	0.00
20/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	8903	9	8903	9	0.00
20/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	8965	9	8965	9	0.00
20/04/2020	R213 On 06-August-20			Bond Future	10.77	79.5793	10.7700	79.5793	10,849.00
20/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	184	0	184	0	0.00
20/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	192	0	192	0	0.00
20/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	188	0	188	0	0.00
20/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	8367	8	8367	8	0.00
20/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	8312	8	8312	8	0.00
20/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	8423	9	8423	9	0.00
20/04/2020	R213 On 05-November-20			Bond Future	10.98	77.0440	10.9772	77.0440	0.00

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20/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	639	1	639	1	0.00
20/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	648	1	648	1	0.00
20/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	656	1	656	1	0.00
20/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	8009	8	8009	8	0.00
20/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	8106	8	8106	8	0.00
20/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	8058	8	8058	8	0.00
20/04/2020	R213 On 04-February-21			Bond Future	11.20	78.0348	11.2009	78.0348	0.00
20/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	585	1	585	1	0.00
20/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	578	1	578	1	0.00
20/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	571	1	571	1	0.00
20/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	10153	10	10153	10	0.00
20/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	10204	10	10204	10	0.00
20/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	10103	10	10103	10	0.00
20/04/2020	R213 On 06-May-21			Bond Future	11.44	75.4518	11.4395	75.4518	0.00
20/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	2151	2	2151	2	0.00
20/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	2197	2	2197	2	0.00
20/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	2105	2	2105	2	0.00
20/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 07-May-20			Bond Future	11.19	63.5036	11.1870	63.5036	13,565.00
20/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
20/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
20/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	97	0	97	0	0.00
20/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	11911	12	11911	12	0.00
20/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	3116	3	3116	3	1,250.00
20/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	7738	8	7738	8	0.00
20/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	8814	9	8814	9	0.00
20/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	8746	9	8746	9	0.00
20/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	8678	9	8678	9	0.00
20/04/2020	R214 On 06-August-20			Bond Future	11.36	64.2945	11.3625	64.2945	10,665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	236	0	236	0	0.00
20/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	246	0	246	0	0.00
20/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	241	0	241	0	0.00
20/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	8523	9	8523	9	0.00
20/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	8403	9	8403	9	0.00
20/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	8463	9	8463	9	0.00
20/04/2020	R214 On 05-November-20			Bond Future	11.54	61.8197	11.5396	61.8197	0.00
20/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	772	1	772	1	0.00
20/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	762	1	762	1	0.00
20/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	783	1	783	1	0.00
20/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	8245	8	8245	8	0.00
20/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	8192	8	8192	8	0.00
20/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	8139	8	8139	8	0.00
20/04/2020	R214 On 04-February-21			Bond Future	11.73	62.6147	11.7285	62.6147	0.00
20/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	966	1	966	1	0.00
20/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	988	1	988	1	0.00
20/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	977	1	977	1	0.00
20/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	8929	9	8929	9	0.00
20/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	8877	9	8877	9	0.00
20/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	8980	9	8980	9	0.00
20/04/2020	R214 On 06-May-21			Bond Future	11.93	60.0961	11.9262	60.0961	0.00
20/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	1669	1	1669	1	0.00
20/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	1621	1	1621	1	0.00
20/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	1574	1	1574	1	0.00
20/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R248 On 07-May-20			Bond Future	11.27	80.1123	11.2680	80.1123	58,996.00
20/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	49	0	49	0	0.00
20/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
20/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	1	0	1	0	0.00
20/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
20/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	11498	12	11498	12	0.00
20/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	7968	8	7968	8	300.00
20/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	12288	13	12288	13	0.00
20/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	11586	12	11586	12	0.00
20/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	4117	4	4117	4	300.00
20/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	11411	12	11411	12	0.00
20/04/2020	R248 On 06-August-20			Bond Future	11.45	81.1101	11.4491	81.1101	67,675.00
20/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	4271	4	4271	4	0.00
20/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1746	2	1746	2	0.00
20/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	7	0	7	0	20,640.00
20/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	977	1	977	1	640.00
20/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	176	0	176	0	0.00
20/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	4057	4	4057	4	470.00
20/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	8416	8	8416	8	814.00
20/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	279	0	279	0	640.00
20/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	186	0	186	0	0.00
20/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	2	0	2	0	3,000.00
20/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	6086	6	6086	6	814.00
20/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1603	2	1603	2	470.00
20/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	181	0	181	0	0.00
20/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	9443	10	9443	10	0.00
20/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	3989	4	3989	4	0.00
20/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1071	1	1071	1	0.00
20/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	9367	10	9367	10	0.00
20/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	1785	2	1785	2	0.00
20/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	561	1	561	1	0.00
20/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	1684	2	1684	2	0.00
20/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	19950	20	19950	20	0.00
20/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	9519	10	9519	10	0.00
20/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	17528	18	17528	18	0.00
20/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	5154	5	5154	5	0.00
20/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	3783	4	3783	4	0.00
20/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	8257	9	8257	9	0.00
20/04/2020	R248 On 05-November-20			Bond Future	11.63	77.7104	11.6320	77.7104	0.00

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20/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	444	0	444	0	0.00
20/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	437	0	437	0	0.00
20/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	429	0	429	0	0.00
20/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	12206	13	12206	13	0.00
20/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	12282	13	12282	13	0.00
20/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	12131	12	12131	12	0.00
20/04/2020	R248 On 04-February-21			Bond Future	11.83	78.7098	11.8277	78.7098	0.00
20/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1126	1	1126	1	0.00
20/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1140	1	1140	1	0.00
20/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1153	1	1153	1	0.00
20/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	10547	11	10547	11	0.00
20/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	10675	11	10675	11	0.00
20/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	10611	11	10611	11	0.00
20/04/2020	R248 On 06-May-21			Bond Future	12.03	75.2512	12.0327	75.2512	0.00
20/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	1827	1	1827	1	0.00
20/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	1943	2	1943	2	0.00
20/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	1885	2	1885	2	0.00
20/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
20/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00