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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
21/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	2025 On 07-May-20			Bond Future	135.52	135.8298	135.5232	135.8298	1,865.00
21/04/2020	2025 On 06-August-20			Bond Future	135.70	136.0468	135.6981	136.0468	1,411.00
21/04/2020	2025 On 05-November-20			Bond Future	137.43	137.7869	137.4338	137.7869	0.00
21/04/2020	2025 On 04-February-21			Bond Future	137.68	138.0602	137.6812	138.0602	0.00
21/04/2020	2025 On 06-May-21			Bond Future	139.37	139.7773	139.3722	139.7773	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
21/04/2020	2029 On 07-May-20			Bond Future	98.69	99.2435	98.6851	99.2435	1,509.00
21/04/2020	2029 On 06-August-20			Bond Future	99.91	100.5037	99.9102	100.5037	1,061.00
21/04/2020	2029 On 05-November-20			Bond Future	100.05	100.6466	100.0455	100.6466	0.00
21/04/2020	2029 On 04-February-21			Bond Future	101.34	101.9642	101.3398	101.9642	0.00
21/04/2020	2029 On 06-May-21			Bond Future	101.43	102.0762	101.4283	102.0762	0.00
21/04/2020	2030 On 07-May-20			Bond Future	10.37	88.1840	10.3707	88.1840	82,374.00
21/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
21/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
21/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	9215	9	9215	9	0.00
21/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	8533	8	8533	8	5,820.00
21/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	9277	9	9277	9	0.00
21/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	8842	9	8842	9	5,820.00
21/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	11365	11	11365	11	0.00
21/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	6765	6	6765	6	0.00
21/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	9153	9	9153	9	0.00
21/04/2020	2030 On 06-August-20			Bond Future	10.60	85.2752	10.5954	85.2752	69,019.00
21/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	133	0	133	0	450.00
21/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	83	0	83	0	800.00
21/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	146	0	146	0	0.00
21/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	20	0	20	0	800.00
21/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2468	3	2468	3	470.00
21/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	898	1	898	1	470.00
21/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	305	0	305	0	0.00
21/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	153	0	153	0	0.00
21/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	189	0	189	0	323.00
21/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	31	0	31	0	323.00
21/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	150	0	150	0	0.00
21/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2615	3	2615	3	0.00
21/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	978	1	978	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
21/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	580	1	580	1	450.00
21/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	6816	7	6816	7	800.00
21/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	8490	8	8490	8	0.00
21/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	4116	4	4116	4	0.00
21/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	8546	8	8546	8	0.00
21/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	12103	12	12103	12	0.00
21/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	1805	2	1805	2	0.00
21/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	7991	8	7991	8	0.00
21/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	3920	4	3920	4	0.00
21/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	5198	5	5198	5	0.00
21/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	9927	10	9927	10	0.00
21/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	8603	8	8603	8	0.00
21/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	12977	13	12977	13	0.00
21/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	1919	2	1919	2	0.00
21/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	8829	9	8829	9	0.00
21/04/2020	2030 On 05-November-20			Bond Future	10.81	86.3461	10.8095	86.3461	0.00
21/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	749	1	749	1	0.00
21/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	239	0	239	0	3,000.00
21/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	95	0	95	0	1,000.00
21/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	326	0	326	0	1,000.00
21/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	195	0	195	0	3,000.00
21/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	545	1	545	1	0.00
21/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1032	1	1032	1	0.00
21/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	99	0	99	0	14,160.00
21/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	243	0	243	0	14,160.00
21/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	437	0	437	0	3,000.00
21/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2088	2	2088	2	0.00
21/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	321	0	321	0	15,947.00
21/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1876	2	1876	2	0.00
21/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	561	1	561	1	0.00
21/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	136	0	136	0	15,947.00
21/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	59	0	59	0	3,000.00
21/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1314	1	1314	1	0.00
21/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	553	1	553	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
21/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	8301	8	8301	8	0.00
21/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	4165	4	4165	4	15,947.00
21/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	11788	12	11788	12	0.00
21/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	9061	9	9061	9	0.00
21/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	6082	6	6082	6	14,160.00
21/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	13969	14	13969	14	0.00
21/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	10117	10	10117	10	0.00
21/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	8202	8	8202	8	0.00
21/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	3849	4	3849	4	3,000.00
21/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	12952	13	12952	13	0.00
21/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	11052	11	11052	11	0.00
21/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	5268	5	5268	5	1,000.00
21/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	8251	8	8251	8	0.00
21/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	15572	15	15572	15	0.00
21/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	10063	10	10063	10	0.00
21/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	14091	14	14091	14	0.00
21/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	7195	7	7195	7	3,000.00
21/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	11108	11	11108	11	0.00
21/04/2020	2030 On 04-February-21			Bond Future	11.04	83.4512	11.0444	83.4512	0.00
21/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	157	0	157	0	1,000.00
21/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	489	1	489	1	0.00
21/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	459	1	459	1	1,000.00
21/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	155	0	155	0	800.00
21/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	483	1	483	1	0.00
21/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	324	0	324	0	800.00
21/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1548	2	1548	2	0.00
21/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	477	1	477	1	0.00
21/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	10757	10	10757	10	0.00
21/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	14977	15	14977	15	0.00
21/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	10550	10	10550	10	0.00
21/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	5873	6	5873	6	1,800.00
21/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	12138	12	12138	12	0.00
21/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	10602	10	10602	10	0.00
21/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	10499	10	10499	10	0.00

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21/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	14918	15	14918	15	0.00
21/04/2020	2030 On 06-May-21			Bond Future	11.31	84.4680	11.3086	84.4680	0.00
21/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	1800	2	1800	2	0.00
21/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	1893	2	1893	2	0.00
21/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	1846	2	1846	2	0.00
21/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 07-May-20			Bond Future	10.84	84.1132	10.8388	84.1132	61,234.00
21/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
21/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
21/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	10431	10	10431	10	0.00
21/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	10363	10	10363	10	0.00
21/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	12930	13	12930	13	0.00
21/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	10294	10	10294	10	0.00
21/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	8019	8	8019	8	3,000.00
21/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	9617	9	9617	9	0.00
21/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	8283	8	8283	8	0.00
21/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	11669	11	11669	11	0.00
21/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	10499	10	10499	10	0.00
21/04/2020	2032 On 06-August-20			Bond Future	11.06	85.1602	11.0561	85.1602	71,279.00
21/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	327	0	327	0	0.00
21/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	112	0	112	0	0.00
21/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	17	0	17	0	800.00
21/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	73	0	73	0	800.00
21/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	115	0	115	0	0.00
21/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	118	0	118	0	0.00

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21/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	9752	9	9752	9	0.00
21/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	9877	10	9877	10	0.00
21/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	14259	14	14259	14	0.00
21/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	10898	11	10898	11	0.00
21/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	9814	10	9814	10	0.00
21/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	7139	7	7139	7	800.00
21/04/2020	2032 On 05-November-20			Bond Future	11.27	82.0807	11.2717	82.0807	0.00
21/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	522	1	522	1	0.00
21/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2404	3	2404	3	0.00
21/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2632	3	2632	3	0.00
21/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	182	0	182	0	3,000.00
21/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	417	0	417	0	3,000.00
21/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	318	0	318	0	1,000.00
21/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	530	1	530	1	0.00
21/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	133	0	133	0	1,000.00
21/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	515	1	515	1	0.00
21/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	9453	9	9453	9	0.00
21/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	13285	13	13285	13	0.00
21/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	14387	14	14387	14	0.00
21/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	3689	4	3689	4	1,000.00
21/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	9343	9	9343	9	0.00
21/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	11243	11	11243	11	0.00
21/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	10245	10	10245	10	0.00
21/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	9398	9	9398	9	0.00
21/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	3963	4	3963	4	3,000.00
21/04/2020	2032 On 04-February-21			Bond Future	11.50	83.1362	11.5021	83.1362	0.00
21/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	164	0	164	0	800.00
21/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	530	1	530	1	0.00
21/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	345	0	345	0	800.00
21/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	544	1	544	1	0.00
21/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2037	2	2037	2	0.00
21/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	537	1	537	1	0.00
21/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	11438	11	11438	11	0.00
21/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	13364	13	13364	13	0.00

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21/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	11381	11	11381	11	0.00
21/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	5769	6	5769	6	800.00
21/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	11494	11	11494	11	0.00
21/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	16520	16	16520	16	0.00
21/04/2020	2032 On 06-May-21			Bond Future	11.76	80.0019	11.7555	80.0019	0.00
21/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	1791	2	1791	2	0.00
21/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	1841	2	1841	2	0.00
21/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	1742	2	1742	2	0.00
21/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2033 On 07-May-20			Bond Future	98.18	99.8143	98.1787	99.8143	3,611.00
21/04/2020	2033 On 06-August-20			Bond Future	99.40	101.0817	99.3977	101.0817	5,770.00
21/04/2020	2033 On 05-November-20			Bond Future	99.45	101.1560	99.4504	101.1560	0.00
21/04/2020	2033 On 04-February-21			Bond Future	100.74	102.4803	100.7369	102.4803	0.00
21/04/2020	2033 On 06-May-21			Bond Future	100.74	102.5202	100.7397	102.5202	0.00
21/04/2020	2037 On 07-May-20			Bond Future	11.34	81.8088	11.3431	81.8088	57,268.00
21/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	12115	12	12115	12	0.00
21/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	11961	11	11961	11	0.00
21/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	9041	8	9041	8	0.00
21/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	11274	11	11274	11	0.00
21/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	12038	11	12038	11	0.00
21/04/2020	2037 On 06-August-20			Bond Future	11.56	78.5702	11.5562	78.5702	67,352.00
21/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	82	0	82	0	0.00
21/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	80	0	80	0	0.00
21/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	84	0	84	0	0.00
21/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	11403	11	11403	11	0.00
21/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	11331	11	11331	11	0.00
21/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	11260	11	11260	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
21/04/2020	2037 On 05-November-20			Bond Future	11.76	79.5570	11.7575	79.5570	0.00
21/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	517	1	517	1	0.00
21/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	501	1	501	1	0.00
21/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	509	1	509	1	0.00
21/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	10733	10	10733	10	0.00
21/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	10607	10	10607	10	0.00
21/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	10670	10	10670	10	0.00
21/04/2020	2037 On 04-February-21			Bond Future	11.98	76.3246	11.9757	76.3246	0.00
21/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	338	0	338	0	72.00
21/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4006	4	4006	4	300.00
21/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	10131	11	10131	11	0.00
21/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	841	1	841	1	0.00
21/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	764	1	764	1	0.00
21/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1452	2	1452	2	0.00
21/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3804	4	3804	4	0.00
21/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	774	1	774	1	0.00
21/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	977	1	977	1	240.00
21/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	783	1	783	1	0.00
21/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	11386	11	11386	11	0.00
21/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	4236	4	4236	4	240.00
21/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	10275	10	10275	10	0.00
21/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	11506	11	11506	11	0.00
21/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	8294	8	8294	8	72.00
21/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1101	1	1101	1	300.00
21/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	11028	11	11028	11	72.00
21/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	11446	11	11446	11	0.00
21/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	15563	15	15563	15	0.00
21/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	4039	4	4039	4	0.00
21/04/2020	2037 On 06-May-21			Bond Future	12.21	77.2541	12.2146	77.2541	0.00
21/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	1119	2	1119	2	0.00
21/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	1173	2	1173	2	0.00
21/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	1227	2	1227	2	0.00
21/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
21/04/2020	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
21/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2038 On 07-May-20			Bond Future	112.28	112.9073	112.2827	112.9073	5,287.00
21/04/2020	2038 On 06-August-20			Bond Future	111.98	112.6448	111.9806	112.6448	9,276.00
21/04/2020	2038 On 05-November-20			Bond Future	113.41	114.0856	113.4130	114.0856	0.00
21/04/2020	2038 On 04-February-21			Bond Future	113.16	113.8574	113.1585	113.8574	0.00
21/04/2020	2038 On 06-May-21			Bond Future	114.55	115.2731	114.5480	115.2731	0.00
21/04/2020	2040 On 07-May-20			Bond Future	11.41	84.6202	11.4072	84.6202	32,758.00
21/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	7835	9	7835	9	325.00
21/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
21/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
21/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	4996	6	4996	6	325.00
21/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	262	1	262	1	450.00
21/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	2748	4	2748	4	450.00
21/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	9017	8	9017	8	0.00
21/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	12389	12	12389	12	0.00
21/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	228	0	228	0	0.00
21/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	38	0	38	0	0.00
21/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	2327	2	2327	2	0.00
21/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	11406	11	11406	11	0.00
21/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	12224	11	12224	11	0.00
21/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	14321	13	14321	13	0.00
21/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	10199	9	10199	9	0.00
21/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	2	0	2	0	0.00
21/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	12307	11	12307	11	0.00
21/04/2020	2040 On 06-August-20			Bond Future	11.62	81.1662	11.6156	81.1662	43,787.00
21/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	76	0	76	0	0.00
21/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	650	1	650	1	0.00
21/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	78	0	78	0	0.00
21/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	81	0	81	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
21/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1534	2	1534	2	0.00
21/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	561	1	561	1	0.00
21/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	17	0	17	0	800.00
21/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	88	0	88	0	800.00
21/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	11051	10	11051	10	0.00
21/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	6134	5	6134	5	800.00
21/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	15045	14	15045	14	0.00
21/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	11356	10	11356	10	0.00
21/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	5798	5	5798	5	12,538.00
21/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	11433	11	11433	11	0.00
21/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	3861	3	3861	3	517.00
21/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	11280	10	11280	10	0.00
21/04/2020	2040 On 05-November-20			Bond Future	11.81	82.1856	11.8123	82.1856	0.00
21/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	199	0	199	0	2,000.00
21/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	481	1	481	1	2,000.00
21/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	326	0	326	0	2,000.00
21/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	126	0	126	0	2,000.00
21/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	538	1	538	1	0.00
21/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	547	1	547	1	0.00
21/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3365	4	3365	4	0.00
21/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2771	3	2771	3	0.00
21/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	555	1	555	1	0.00
21/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	4752	4	4752	4	2,000.00
21/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	10870	10	10870	10	0.00
21/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	13050	12	13050	12	0.00
21/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	16939	16	16939	16	0.00
21/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	10803	10	10803	10	0.00
21/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	4068	4	4068	4	2,000.00
21/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	10938	10	10938	10	0.00
21/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	11414	11	11414	11	0.00
21/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	15096	14	15096	14	0.00
21/04/2020	2040 On 04-February-21			Bond Future	12.03	78.7367	12.0253	78.7367	0.00
21/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3393	4	3393	4	0.00
21/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	564	1	564	1	800.00

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21/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	869	1	869	1	0.00
21/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	243	0	243	0	500.00
21/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	275	0	275	0	800.00
21/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	879	1	879	1	0.00
21/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2934	3	2934	3	0.00
21/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	704	1	704	1	500.00
21/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	858	1	858	1	0.00
21/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	11778	11	11778	11	0.00
21/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	5764	5	5764	5	500.00
21/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	12830	12	12830	12	0.00
21/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	18384	18	18384	18	0.00
21/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	17745	17	17745	17	0.00
21/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	14001	13	14001	13	0.00
21/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	11650	11	11650	11	0.00
21/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	11714	11	11714	11	0.00
21/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	5147	5	5147	5	800.00
21/04/2020	2040 On 06-May-21			Bond Future	12.26	79.6955	12.2581	79.6955	0.00
21/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	995	2	995	2	0.00
21/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	1052	2	1052	2	0.00
21/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	938	2	938	2	0.00
21/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 07-May-20			Bond Future	11.45	81.3469	11.4509	81.3469	40,082.00
21/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	27	0	27	0	0.00
21/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
21/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
21/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
21/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
21/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	128	0	128	0	0.00
21/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00

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21/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
21/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	198	0	198	0	0.00
21/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	17047	16	17047	16	0.00
21/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	11384	11	11384	11	0.00
21/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	10808	10	10808	10	0.00
21/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	12303	11	12303	11	0.00
21/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	2636	2	2636	2	100.00
21/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	3053	2	3053	2	556.00
21/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	12387	12	12387	12	0.00
21/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	15332	15	15332	15	0.00
21/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	10890	10	10890	10	0.00
21/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	4446	4	4446	4	129.00
21/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	16409	16	16409	16	0.00
21/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	12219	11	12219	11	0.00
21/04/2020	2044 On 06-August-20			Bond Future	11.65	77.9774	11.6527	77.9774	52,489.00
21/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	6	0	6	0	602.00
21/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	39	0	39	0	0.00
21/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	58	0	58	0	602.00
21/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	1	0	140.00
21/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	19	0	19	0	140.00
21/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	42	0	42	0	0.00
21/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	729	1	729	1	0.00
21/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	41	0	41	0	0.00
21/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1040	1	1040	1	0.00
21/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	20646	20	20646	20	0.00
21/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	14793	14	14793	14	0.00
21/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	12959	12	12959	12	0.00
21/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	13041	12	13041	12	0.00
21/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	5590	5	5590	5	140.00
21/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	4780	4	4780	4	602.00
21/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	13123	12	13123	12	0.00
21/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	12152	11	12152	11	0.00
21/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	17416	17	17416	17	0.00
21/04/2020	2044 On 05-November-20			Bond Future	11.84	78.9567	11.8429	78.9567	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
21/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	178	0	178	0	1,815.00
21/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	540	1	540	1	0.00
21/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	281	0	281	0	0.00
21/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2365	3	2365	3	0.00
21/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	557	1	557	1	0.00
21/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2500	3	2500	3	0.00
21/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	287	0	287	0	568.00
21/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	79	0	79	0	525.00
21/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1838	2	1838	2	0.00
21/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	25	0	25	0	1,815.00
21/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	314	0	314	0	1,815.00
21/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	548	1	548	1	0.00
21/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	325	0	325	0	525.00
21/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	71	0	71	0	568.00
21/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1588	2	1588	2	0.00
21/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	13113	12	13113	12	0.00
21/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	6221	6	6221	6	1,815.00
21/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	5139	5	5139	5	1,815.00
21/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	23171	22	23171	22	0.00
21/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	10820	10	10820	10	0.00
21/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	18838	18	18838	18	0.00
21/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	10888	10	10888	10	0.00
21/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	13264	12	13264	12	0.00
21/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	19281	18	19281	18	0.00
21/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	13720	13	13720	13	0.00
21/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	15616	15	15616	15	0.00
21/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	6729	6	6729	6	525.00
21/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	5334	5	5334	5	568.00
21/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	10957	10	10957	10	0.00
21/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	13643	13	13643	13	0.00
21/04/2020	2044 On 04-February-21			Bond Future	12.05	75.5914	12.0489	75.5914	0.00
21/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	775	1	775	1	0.00
21/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	795	1	795	1	0.00
21/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	294	0	294	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
21/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	785	1	785	1	0.00
21/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	718	1	718	1	0.00
21/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	514	1	514	1	0.00
21/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1372	2	1372	2	0.00
21/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	12288	12	12288	12	0.00
21/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	12762	12	12762	12	405.00
21/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	17470	17	17470	17	0.00
21/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	9314	9	9314	9	405.00
21/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	12355	12	12355	12	0.00
21/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	14537	14	14537	14	0.00
21/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	12221	11	12221	11	0.00
21/04/2020	2044 On 06-May-21			Bond Future	12.27	76.5119	12.2736	76.5119	0.00
21/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	1017	2	1017	2	0.00
21/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	960	2	960	2	0.00
21/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	903	2	903	2	0.00
21/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
21/04/2020	2046 On 07-May-20			Bond Future	99.82	102.2873	99.8167	102.2873	13,769.00
21/04/2020	2046 On 06-August-20			Bond Future	101.06	103.5862	101.0561	103.5862	7,946.00
21/04/2020	2046 On 05-November-20			Bond Future	100.55	103.1161	100.5534	103.1161	0.00
21/04/2020	2046 On 04-February-21			Bond Future	101.85	104.4660	101.8544	104.4660	0.00
21/04/2020	2046 On 06-May-21			Bond Future	101.29	103.9480	101.2881	103.9480	0.00
21/04/2020	2050 On 07-May-20			Bond Future	103.36	105.3363	103.3573	105.3363	13,150.00
21/04/2020	2050 On 06-August-20			Bond Future	102.76	104.7950	102.7618	104.7950	12,284.00
21/04/2020	2050 On 05-November-20			Bond Future	104.08	106.1354	104.0762	106.1354	0.00
21/04/2020	2050 On 04-February-21			Bond Future	103.50	105.6052	103.5032	105.6052	0.00
21/04/2020	2050 On 06-May-21			Bond Future	104.77	106.9183	104.7741	106.9183	0.00
21/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	AL37 On 07-May-20			Index Future	675.86	674.2580	675.8620	674.2580	0.00
21/04/2020	AL37 On 06-August-20			Index Future	683.98	682.5510	683.9820	682.5510	0.00
21/04/2020	AL37 On 05-November-20			Index Future	692.65	691.2050	692.6490	691.2050	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
21/04/2020	AL37 On 04-February-21			Index Future	701.44	700.0890	701.4440	700.0890	0.00
21/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
21/04/2020	AL7T On 07-May-20			Index Future	742.19	744.4040	742.1940	744.4040	0.00
21/04/2020	AL7T On 06-August-20			Index Future	751.11	753.5590	751.1120	753.5590	0.00
21/04/2020	AL7T On 05-November-20			Index Future	760.63	763.1140	760.6290	763.1140	0.00
21/04/2020	AL7T On 04-February-21			Index Future	770.29	772.9220	770.2880	772.9220	0.00
21/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
21/04/2020	ALBI On 07-May-20			Index Future	665.87	668.5980	665.8680	668.5980	209.00
21/04/2020	ALBI On 06-August-20			Index Future	673.87	676.8220	673.8680	676.8220	165.00
21/04/2020	ALBI On 05-November-20			Index Future	682.41	685.4030	682.4070	685.4030	0.00
21/04/2020	ALBI On 04-February-21			Index Future	691.07	694.2120	691.0720	694.2120	0.00
21/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
21/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	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
21/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2020	ES33 On 07-May-20			Bond Future	12.28	70.5812	12.2767	70.5812	0.00
21/04/2020	ES33 On 06-August-20			Bond Future	12.54	71.4598	12.5369	71.4598	350.00
21/04/2020	ES33 On 05-November-20			Bond Future	12.80	68.5777	12.7976	68.5777	0.00
21/04/2020	ES33 On 04-February-21			Bond Future	13.08	69.4596	13.0797	69.4596	0.00
21/04/2020	ES33 On 06-May-21			Bond Future	13.38	66.5273	13.3804	66.5273	0.00
21/04/2020	ES42 On 07-May-20			Bond Future	12.52	71.1805	12.5186	71.1805	0.00
21/04/2020	ES42 On 06-August-20			Bond Future	12.76	72.0665	12.7637	72.0665	4,919.00
21/04/2020	ES42 On 05-November-20			Bond Future	13.01	68.7115	13.0114	68.7115	0.00
21/04/2020	ES42 On 04-February-21			Bond Future	13.27	69.5953	13.2706	69.5953	0.00
21/04/2020	ES42 On 06-May-21			Bond Future	13.56	66.1846	13.5575	66.1846	0.00
21/04/2020	GOVI On 07-May-20			GOVI	657.87	660.5300	657.8690	660.5300	446.00
21/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	621210	59	621210	59	0.00
21/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	621310	59	621310	59	0.00
21/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	621110	59	621110	59	0.00
21/04/2020	GOVI On 06-August-20			GOVI	665.77	668.6540	665.7740	668.6540	736.00
21/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	623560	59	623560	59	0.00
21/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	623460	59	623460	59	0.00
21/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	623660	59	623660	59	0.00



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21/04/2020	GOVI On 05-November-20			GOVI	674.21	677.1320	674.2100	677.1320	0.00
21/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	636400	61	636400	61	0.00
21/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	636200	61	636200	61	0.00
21/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	636300	61	636300	61	0.00
21/04/2020	GOVI On 04-February-21			GOVI	682.77	685.8350	682.7710	685.8350	0.00
21/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	681690	65	681690	65	0.00
21/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	681790	65	681790	65	0.00
21/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	681890	65	681890	65	0.00
21/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
21/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
21/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
21/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2020	IGOV On 07-May-20			Index Future	255.86	257.8200	255.8630	257.8200	567.00
21/04/2020	IGOV On 06-August-20			Index Future	259.00	261.0550	259.0010	261.0550	0.00
21/04/2020	IGOV On 05-November-20			Index Future	262.35	264.4280	262.3450	264.4280	47.00
21/04/2020	IGOV On 04-February-21			Index Future	265.74	267.8900	265.7390	267.8900	0.00
21/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
21/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
21/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.16	94.2400	94.1600	94.2400	0.00
21/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.54	92.6700	92.5400	92.6700	0.00
21/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.94	91.1100	90.9400	91.1100	0.00
21/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.15	90.3900	90.1500	90.3900	0.00
21/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.73	92.0200	91.7300	92.0200	51.00

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21/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.50	91.8500	91.5000	91.8500	0.00
21/04/2020	IS05 On 21-June-22			Interest Rate Swap	91.99	92.3900	91.9900	92.3900	0.00
21/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.50	95.9100	95.5000	95.9100	0.00
21/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.38	96.8000	96.3800	96.8000	0.00
21/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.22	89.6600	89.2200	89.6600	0.00
21/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.11	95.5900	95.1100	95.5900	0.00
21/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
21/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.03	87.7400	87.0300	87.7400	0.00
21/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.01	84.7700	84.0100	84.7700	0.00
21/04/2020	IS10 On 15-June-26			Interest Rate Swap	82.88	83.6600	82.8800	83.6600	0.00
21/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.30	86.0500	85.3000	86.0500	0.00
21/04/2020	IS10 On 21-December-26			Interest Rate Swap	89.64	90.3400	89.6400	90.3400	0.00
21/04/2020	IS10 On 15-March-27			Interest Rate Swap	88.59	89.2800	88.5900	89.2800	0.00
21/04/2020	IS10 On 21-June-27			Interest Rate Swap	90.96	91.6200	90.9600	91.6200	0.00
21/04/2020	IS10 On 20-September-27			Interest Rate Swap	96.95	97.5800	96.9500	97.5800	0.00
21/04/2020	IS10 On 20-December-27			Interest Rate Swap	97.64	98.2600	97.6400	98.2600	0.00
21/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.18	91.8200	91.1800	91.8200	0.00
21/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.04	99.6600	99.0400	99.6600	0.00
21/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
21/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2020	R023 On 07-May-20			Bond Future	6.05	105.5296	6.0500	105.5296	50,311.00
21/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2191	2	2191	2	0.00
21/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2166	2	2166	2	0.00
21/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2216	2	2216	2	0.00
21/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	1	0	1	0	0.00
21/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	1	0	1	0	0.00
21/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	1	0	1	0	0.00
21/04/2020	R023 On 06-August-20			Bond Future	6.17	106.8432	6.1727	106.8432	13,037.00
21/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2673	2	2673	2	0.00
21/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2716	2	2716	2	0.00
21/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2695	2	2695	2	0.00
21/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	121	0	121	0	0.00
21/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	122	0	122	0	0.00
21/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	124	0	124	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
21/04/2020	R023 On 05-November-20			Bond Future	6.30	104.2712	6.2980	104.2712	0.00
21/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2757	3	2757	3	0.00
21/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2739	2	2739	2	0.00
21/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2776	3	2776	3	0.00
21/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	291	0	291	0	0.00
21/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	289	0	289	0	0.00
21/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	286	0	286	0	0.00
21/04/2020	R023 On 04-February-21			Bond Future	6.46	105.6119	6.4611	105.6119	0.00
21/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	884	1	884	1	0.00
21/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	903	1	903	1	0.00
21/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	893	1	893	1	0.00
21/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1146	1	1146	1	0.00
21/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1156	1	1156	1	0.00
21/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1136	1	1136	1	0.00
21/04/2020	R023 On 06-May-21			Bond Future	6.70	102.9871	6.6952	102.9871	0.00
21/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1452	1	1452	1	0.00
21/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1485	1	1485	1	0.00
21/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1469	1	1469	1	0.00
21/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 07-May-20			Bond Future	11.24	85.3543	11.2380	85.3543	101,701.00
21/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
21/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
21/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	26	0	26	0	0.00
21/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	94	0	94	0	0.00
21/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
21/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
21/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
21/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	14421	14	14421	14	0.00

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21/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	12025	12	12025	12	0.00
21/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	11571	11	11571	11	0.00
21/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	10081	10	10081	10	0.00
21/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	9860	9	9860	9	0.00
21/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	12177	12	12177	12	0.00
21/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	9349	9	9349	9	0.00
21/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	3214	3	3214	3	5,000.00
21/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	4341	4	4341	4	3,530.00
21/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	12101	12	12101	12	0.00
21/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	14974	15	14974	15	0.00
21/04/2020	R035 On 06-August-20			Bond Future	11.45	86.4167	11.4517	86.4167	56,629.00
21/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	8	0	8	0	500.00
21/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	6	0	6	0	24,761.00
21/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	118	0	118	0	0.00
21/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	58	0	58	0	500.00
21/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	420	1	420	1	0.00
21/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	121	0	121	0	0.00
21/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	2	0	2	0	3,000.00
21/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	115	0	115	0	0.00
21/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	10141	10	10141	10	0.00
21/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	19072	19	19072	19	0.00
21/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	10278	10	10278	10	0.00
21/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	6822	6	6822	6	500.00
21/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	17055	17	17055	17	0.00
21/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	10210	10	10210	10	0.00
21/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	11969	11	11969	11	0.00
21/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	16344	16	16344	16	0.00
21/04/2020	R035 On 05-November-20			Bond Future	11.66	83.0205	11.6650	83.0205	0.00
21/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	715	1	715	1	0.00
21/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	725	1	725	1	0.00
21/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	705	1	705	1	0.00
21/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	9219	9	9219	9	0.00
21/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	9161	9	9161	9	0.00
21/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	9103	9	9103	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
21/04/2020	R035 On 04-February-21			Bond Future	11.90	84.0880	11.8967	84.0880	0.00
21/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	704	1	704	1	0.00
21/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	637	1	637	1	0.00
21/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	629	1	629	1	0.00
21/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	621	1	621	1	0.00
21/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2072	2	2072	2	0.00
21/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	12279	12	12279	12	0.00
21/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	12341	12	12341	12	0.00
21/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	11730	11	11730	11	650.00
21/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	6565	6	6565	6	650.00
21/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	12218	12	12218	12	0.00
21/04/2020	R035 On 06-May-21			Bond Future	12.14	80.6320	12.1408	80.6320	0.00
21/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	1144	2	1144	2	0.00
21/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	1252	2	1252	2	0.00
21/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	1198	2	1198	2	0.00
21/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R186 On 07-May-20			Bond Future	8.97	111.3453	8.9666	111.3453	58,015.00
21/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	2	0	2	0	0.00
21/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	67	0	67	0	0.00
21/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	616	1	616	1	0.00
21/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	3	0	3	0	0.00
21/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	2756	3	2756	3	1,120.00
21/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	14	0	14	0	0.00
21/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	2	0	2	0	0.00
21/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	5152	5	5152	5	1,120.00
21/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	7331	8	7331	8	0.00
21/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	4742	5	4742	5	0.00
21/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	2	0	2	0	0.00
21/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	805	1	805	1	0.00
21/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	3620	4	3620	4	0.00

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21/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	4634	5	4634	5	0.00
21/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	57	0	57	0	0.00
21/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	5668	6	5668	6	2,500.00
21/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	2501	3	2501	3	23,160.00
21/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	4688	5	4688	5	0.00
21/04/2020	R186 On 06-August-20			Bond Future	9.19	107.4448	9.1885	107.4448	49,566.00
21/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	508	0	508	0	0.00
21/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	237	0	237	0	900.00
21/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1446	1	1446	1	900.00
21/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	402	0	402	0	0.00
21/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	518	0	518	0	0.00
21/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	499	0	499	0	0.00
21/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	4680	5	4680	5	0.00
21/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	6301	7	6301	7	0.00
21/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	5155	5	5155	5	0.00
21/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	4596	5	4596	5	0.00
21/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	4638	5	4638	5	0.00
21/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	2379	3	2379	3	0.00
21/04/2020	R186 On 05-November-20			Bond Future	9.41	108.7936	9.4105	108.7936	0.00
21/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1120	1	1120	1	0.00
21/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1106	1	1106	1	0.00
21/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1093	1	1093	1	0.00
21/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	745	1	745	1	3,500.00
21/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2177	2	2177	2	0.00
21/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	361	0	361	0	3,500.00
21/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	5951	6	5951	6	0.00
21/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	8110	8	8110	8	0.00
21/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	4771	5	4771	5	0.00
21/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	2890	3	2890	3	3,500.00
21/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	4807	5	4807	5	0.00
21/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	4735	5	4735	5	0.00
21/04/2020	R186 On 04-February-21			Bond Future	9.66	104.9057	9.6561	104.9057	0.00
21/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	596	1	596	1	0.00
21/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	604	1	604	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
21/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	611	1	611	1	0.00
21/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	7630	8	7630	8	0.00
21/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	7588	8	7588	8	0.00
21/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	7671	8	7671	8	0.00
21/04/2020	R186 On 06-May-21			Bond Future	9.94	106.1844	9.9437	106.1844	0.00
21/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	3508	3	3508	3	0.00
21/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	3467	3	3467	3	0.00
21/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	3426	3	3426	3	0.00
21/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R197 On 07-May-20			Bond Future	311.50	312.0277	311.4992	312.0277	2,556.00
21/04/2020	R197 On 06-August-20			Bond Future	307.59	308.2133	307.5919	308.2133	950.00
21/04/2020	R197 On 05-November-20			Bond Future	311.53	312.1554	311.5261	312.1554	0.00
21/04/2020	R197 On 04-February-21			Bond Future	307.58	308.2614	307.5768	308.2614	0.00
21/04/2020	R197 On 06-May-21			Bond Future	311.35	312.0938	311.3529	312.0938	0.00
21/04/2020	R202 On 07-May-20			Bond Future	220.08	222.1703	220.0760	222.1703	7,760.00
21/04/2020	R202 On 06-August-20			Bond Future	218.68	220.8609	218.6788	220.8609	5,451.00
21/04/2020	R202 On 05-November-20			Bond Future	221.48	223.6856	221.4755	223.6856	0.00
21/04/2020	R202 On 04-February-21			Bond Future	220.10	222.3750	220.1023	222.3750	0.00
21/04/2020	R202 On 06-May-21			Bond Future	222.81	225.1406	222.8051	225.1406	0.00
21/04/2020	R208 On 07-May-20			Bond Future	4.18	102.9233	4.1828	102.9233	25,272.00
21/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	556	1	556	1	0.00
21/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	548	0	548	0	0.00
21/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	539	0	539	0	0.00
21/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 06-August-20			Bond Future	3.90	104.2044	3.9045	104.2044	7,323.00
21/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1036	1	1036	1	0.00
21/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1043	1	1043	1	0.00
21/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1030	1	1030	1	0.00
21/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00

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21/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 05-November-20			Bond Future	3.12	102.1181	3.1208	102.1181	0.00
21/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	647	1	647	1	0.00
21/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	643	1	643	1	0.00
21/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	639	1	639	1	0.00
21/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 07-May-20			Bond Future	11.19	64.7880	11.1939	64.7880	55,961.00
21/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	10223	10	10223	10	0.00
21/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	10157	10	10157	10	0.00
21/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	10288	10	10288	10	0.00
21/04/2020	R209 On 06-August-20			Bond Future	11.39	65.5945	11.3865	65.5945	47,937.00
21/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	44277	44	44277	44	0.00
21/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	44385	44	44385	44	0.00
21/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	44169	44	44169	44	0.00
21/04/2020	R209 On 05-November-20			Bond Future	11.58	63.2750	11.5761	63.2750	0.00
21/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	549	1	549	1	0.00
21/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	564	1	564	1	0.00
21/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	556	1	556	1	0.00
21/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	9218	9	9218	9	0.00
21/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	9165	9	9165	9	0.00
21/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	9272	9	9272	9	0.00
21/04/2020	R209 On 04-February-21			Bond Future	11.78	64.0887	11.7767	64.0887	0.00
21/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	744	1	744	1	0.00
21/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	753	1	753	1	0.00
21/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	736	1	736	1	0.00
21/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	9825	9	9825	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
21/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	9773	9	9773	9	0.00
21/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	9722	9	9722	9	0.00
21/04/2020	R209 On 06-May-21			Bond Future	11.99	61.7278	11.9948	61.7278	0.00
21/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	1059	2	1059	2	0.00
21/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	1152	2	1152	2	0.00
21/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	1106	2	1106	2	0.00
21/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R210 On 07-May-20			Bond Future	183.50	183.5077	183.5020	183.5077	1,419.00
21/04/2020	R210 On 06-August-20			Bond Future	185.78	185.8380	185.7802	185.8380	555.00
21/04/2020	R210 On 05-November-20			Bond Future	185.44	185.4935	185.4351	185.4935	0.00
21/04/2020	R210 On 04-February-21			Bond Future	187.83	187.9219	187.8340	187.9219	0.00
21/04/2020	R210 On 06-May-21			Bond Future	187.39	187.5046	187.3866	187.5046	0.00
21/04/2020	R212 On 07-May-20			Bond Future	165.57	165.5867	165.5738	165.5867	6,719.00
21/04/2020	R212 On 06-August-20			Bond Future	165.33	165.3921	165.3322	165.3921	25.00
21/04/2020	R212 On 05-November-20			Bond Future	167.45	167.5075	167.4470	167.5075	0.00
21/04/2020	R212 On 04-February-21			Bond Future	167.28	167.3684	167.2813	167.3684	0.00
21/04/2020	R212 On 06-May-21			Bond Future	169.34	169.4497	169.3356	169.4497	0.00
21/04/2020	R213 On 07-May-20			Bond Future	10.61	78.7202	10.6122	78.7202	11,068.00
21/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	9265	9	9265	9	0.00
21/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	9141	9	9141	9	0.00
21/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	9203	9	9203	9	0.00
21/04/2020	R213 On 06-August-20			Bond Future	10.82	79.7000	10.8207	79.7000	10,849.00
21/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	161	0	161	0	0.00
21/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	168	0	168	0	0.00
21/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	164	0	164	0	0.00
21/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	8607	8	8607	8	0.00
21/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	8551	8	8551	8	0.00
21/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	8663	8	8663	8	0.00
21/04/2020	R213 On 05-November-20			Bond Future	11.03	77.1661	11.0299	77.1661	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
21/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	590	1	590	1	0.00
21/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	598	1	598	1	0.00
21/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	606	1	606	1	0.00
21/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	8225	8	8225	8	0.00
21/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	8323	8	8323	8	0.00
21/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	8274	8	8274	8	0.00
21/04/2020	R213 On 04-February-21			Bond Future	11.26	78.1583	11.2584	78.1583	0.00
21/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	542	1	542	1	0.00
21/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	535	1	535	1	0.00
21/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	529	1	529	1	0.00
21/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	10392	10	10392	10	0.00
21/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	10443	10	10443	10	0.00
21/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	10341	10	10341	10	0.00
21/04/2020	R213 On 06-May-21			Bond Future	11.50	75.5770	11.5019	75.5770	0.00
21/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	1854	2	1854	2	0.00
21/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	1900	2	1900	2	0.00
21/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	1809	2	1809	2	0.00
21/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 07-May-20			Bond Future	11.31	63.7360	11.3071	63.7360	13,611.00
21/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
21/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
21/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	42	0	42	0	0.00
21/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	12567	12	12567	12	0.00
21/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	3718	3	3718	3	1,250.00
21/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	9470	9	9470	9	0.00
21/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	8394	8	8394	8	0.00
21/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	9402	9	9402	9	0.00
21/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	9334	9	9334	9	0.00
21/04/2020	R214 On 06-August-20			Bond Future	11.49	64.5293	11.4907	64.5293	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
21/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	176	0	176	0	0.00
21/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	184	0	184	0	0.00
21/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	180	0	180	0	0.00
21/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	9146	9	9146	9	0.00
21/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	9023	8	9023	8	0.00
21/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	9084	8	9084	8	0.00
21/04/2020	R214 On 05-November-20			Bond Future	11.67	62.0574	11.6726	62.0574	0.00
21/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	642	1	642	1	0.00
21/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	633	1	633	1	0.00
21/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	651	1	651	1	0.00
21/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	8807	8	8807	8	0.00
21/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	8752	8	8752	8	0.00
21/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	8698	8	8698	8	0.00
21/04/2020	R214 On 04-February-21			Bond Future	11.87	62.8554	11.8688	62.8554	0.00
21/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	821	1	821	1	0.00
21/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	840	1	840	1	0.00
21/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	831	1	831	1	0.00
21/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	9491	9	9491	9	0.00
21/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	9439	9	9439	9	0.00
21/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	9544	9	9544	9	0.00
21/04/2020	R214 On 06-May-21			Bond Future	12.07	60.3398	12.0739	60.3398	0.00
21/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	942	2	942	2	0.00
21/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	895	2	895	2	0.00
21/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	847	2	847	2	0.00
21/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 07-May-20			Bond Future	11.39	80.4356	11.3882	80.4356	58,996.00
21/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	17	0	17	0	0.00
21/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
21/04/2020	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
21/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	12313	11	12313	11	0.00
21/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	8782	8	8782	8	300.00
21/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	13102	12	13102	12	0.00
21/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	12400	12	12400	12	0.00
21/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	4899	4	4899	4	300.00
21/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	12226	11	12226	11	0.00
21/04/2020	R248 On 06-August-20			Bond Future	11.58	81.4368	11.5778	81.4368	67,675.00
21/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1422	2	1422	2	0.00
21/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	3717	4	3717	4	0.00
21/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	4	0	4	0	20,640.00
21/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	760	1	760	1	640.00
21/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	122	0	122	0	0.00
21/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	3518	4	3518	4	470.00
21/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	7685	8	7685	8	814.00
21/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	198	0	198	0	640.00
21/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	129	0	129	0	0.00
21/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
21/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1297	2	1297	2	470.00
21/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	125	0	125	0	0.00
21/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	5439	6	5439	6	814.00
21/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	4530	4	4530	4	0.00
21/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	10234	9	10234	9	0.00
21/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1271	1	1271	1	0.00
21/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	10157	9	10157	9	0.00
21/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	2093	2	2093	2	0.00
21/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	677	1	677	1	0.00
21/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	1979	2	1979	2	0.00
21/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	20796	20	20796	20	0.00
21/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	10312	10	10312	10	0.00
21/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	18373	18	18373	18	0.00
21/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	4306	4	4306	4	0.00
21/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	5784	5	5784	5	0.00
21/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	9024	8	9024	8	0.00
21/04/2020	R248 On 05-November-20			Bond Future	11.77	78.0411	11.7660	78.0411	0.00

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21/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	353	0	353	0	0.00
21/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	346	0	346	0	0.00
21/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	340	0	340	0	0.00
21/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	12974	12	12974	12	0.00
21/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	13051	12	13051	12	0.00
21/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	12897	12	12897	12	0.00
21/04/2020	R248 On 04-February-21			Bond Future	11.97	79.0447	11.9696	79.0447	0.00
21/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	950	1	950	1	0.00
21/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	962	1	962	1	0.00
21/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	973	1	973	1	0.00
21/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	11248	11	11248	11	0.00
21/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	11379	11	11379	11	0.00
21/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	11314	11	11314	11	0.00
21/04/2020	R248 On 06-May-21			Bond Future	12.18	75.5903	12.1828	75.5903	0.00
21/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	924	2	924	2	0.00
21/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	1041	2	1041	2	0.00
21/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	983	2	983	2	0.00
21/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
21/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00