



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For 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
23/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	2025 On 07-May-20			Bond Future	134.08	134.9625	134.0782	134.9625	1,865.00
23/04/2020	2025 On 06-August-20			Bond Future	134.23	135.1253	134.2288	135.1253	1,411.00
23/04/2020	2025 On 05-November-20			Bond Future	135.94	136.8518	135.9434	136.8518	0.00
23/04/2020	2025 On 04-February-21			Bond Future	136.17	137.0914	136.1711	137.0914	0.00
23/04/2020	2025 On 06-May-21			Bond Future	137.84	138.7760	137.8447	138.7760	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
23/04/2020	2029 On 07-May-20			Bond Future	96.54	98.7150	96.5386	98.7150	1,509.00
23/04/2020	2029 On 06-August-20			Bond Future	97.73	99.9368	97.7325	99.9368	2,267.00
23/04/2020	2029 On 05-November-20			Bond Future	97.84	100.0712	97.8385	100.0712	0.00
23/04/2020	2029 On 04-February-21			Bond Future	99.10	101.3655	99.1038	101.3655	0.00
23/04/2020	2029 On 06-May-21			Bond Future	99.17	101.4550	99.1657	101.4550	0.00
23/04/2020	2030 On 07-May-20			Bond Future	10.90	86.8801	10.8964	86.8801	82,020.00
23/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	12016	10	12016	10	0.00
23/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11334	10	11334	10	5,820.00
23/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	12078	10	12078	10	0.00
23/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	11643	10	11643	10	5,820.00
23/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	14166	12	14166	12	0.00
23/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	9565	8	9565	8	0.00
23/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	11954	10	11954	10	0.00
23/04/2020	2030 On 06-August-20			Bond Future	11.15	83.9274	11.1460	83.9274	75,215.00
23/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	106	0	106	0	800.00
23/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	164	0	164	0	0.00
23/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	152	0	152	0	450.00
23/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	37	0	37	0	800.00
23/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1813	3	1813	3	470.00
23/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	729	1	729	1	470.00
23/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	293	1	293	1	0.00
23/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	170	0	170	0	0.00
23/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	200	0	200	0	323.00
23/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	50	0	50	0	323.00
23/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	167	0	167	0	0.00
23/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1917	3	1917	3	0.00
23/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	786	1	786	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
23/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	494	1	494	1	450.00
23/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9643	8	9643	8	800.00
23/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11346	10	11346	10	0.00
23/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6787	5	6787	5	0.00
23/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11403	10	11403	10	0.00
23/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	14961	13	14961	13	0.00
23/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3945	3	3945	3	0.00
23/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	10841	9	10841	9	0.00
23/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6567	5	6567	5	0.00
23/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	7951	6	7951	6	0.00
23/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	12790	11	12790	11	0.00
23/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	15833	14	15833	14	0.00
23/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	4103	3	4103	3	0.00
23/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11687	10	11687	10	0.00
23/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11460	10	11460	10	0.00
23/04/2020	2030 On 05-November-20			Bond Future	11.38	84.9806	11.3846	84.9806	0.00
23/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	825	1	825	1	0.00
23/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	350	1	350	1	3,000.00
23/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	180	0	180	0	1,000.00
23/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	440	1	440	1	1,000.00
23/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	301	0	301	0	3,000.00
23/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	646	1	646	1	0.00
23/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1065	2	1065	2	0.00
23/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	185	0	185	0	14,160.00
23/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	354	1	354	1	14,160.00
23/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	547	1	547	1	3,000.00
23/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1917	3	1917	3	0.00
23/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	434	1	434	1	15,947.00
23/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1752	2	1752	2	0.00
23/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	660	1	660	1	0.00
23/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	233	0	233	0	15,947.00
23/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	128	0	128	0	3,000.00
23/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1302	2	1302	2	0.00
23/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	653	1	653	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
23/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	11278	10	11278	10	0.00
23/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6918	6	6918	6	15,947.00
23/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	14770	13	14770	13	0.00
23/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	12046	11	12046	11	0.00
23/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8992	8	8992	8	14,160.00
23/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16931	15	16931	15	0.00
23/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	13107	12	13107	12	0.00
23/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	11177	10	11177	10	0.00
23/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6554	5	6554	5	3,000.00
23/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15924	14	15924	14	0.00
23/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	14039	12	14039	12	0.00
23/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	8132	7	8132	7	1,000.00
23/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	11228	10	11228	10	0.00
23/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18517	17	18517	17	0.00
23/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	13053	11	13053	11	0.00
23/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	17052	15	17052	15	0.00
23/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	10147	9	10147	9	3,000.00
23/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	14095	12	14095	12	0.00
23/04/2020	2030 On 04-February-21			Bond Future	11.65	82.0549	11.6466	82.0549	0.00
23/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	382	1	382	1	1,000.00
23/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	807	1	807	1	0.00
23/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	773	1	773	1	1,000.00
23/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	378	1	378	1	800.00
23/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	800	1	800	1	0.00
23/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	612	1	612	1	800.00
23/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1843	2	1843	2	0.00
23/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	793	1	793	1	0.00
23/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13983	12	13983	12	0.00
23/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	18113	16	18113	16	0.00
23/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13780	12	13780	12	0.00
23/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	9081	8	9081	8	1,800.00
23/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	15339	14	15339	14	0.00
23/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13831	12	13831	12	0.00
23/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13730	12	13730	12	0.00

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23/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	18055	16	18055	16	0.00
23/04/2020	2030 On 06-May-21			Bond Future	11.94	83.0424	11.9392	83.0424	0.00
23/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	1148	0	1148	0	0.00
23/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	1055	0	1055	0	0.00
23/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	1101	0	1101	0	0.00
23/04/2020	2032 On 07-May-20			Bond Future	11.36	82.7568	11.3647	82.7568	42,823.00
23/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
23/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
23/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	13399	12	13399	12	0.00
23/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	13331	11	13331	11	0.00
23/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	15898	14	15898	14	0.00
23/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	13263	11	13263	11	0.00
23/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	10988	9	10988	9	3,000.00
23/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	12586	11	12586	11	0.00
23/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	11251	9	11251	9	0.00
23/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	14637	13	14637	13	0.00
23/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13467	12	13467	12	0.00
23/04/2020	2032 On 06-August-20			Bond Future	11.61	83.7603	11.6055	83.7603	89,467.00
23/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	319	1	319	1	0.00
23/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	139	0	139	0	0.00
23/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	34	0	34	0	800.00
23/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	101	0	101	0	800.00
23/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	142	0	142	0	0.00
23/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	144	0	144	0	0.00

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23/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12787	11	12787	11	0.00
23/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	12913	11	12913	11	0.00
23/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17285	15	17285	15	0.00
23/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	13934	12	13934	12	0.00
23/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12850	11	12850	11	0.00
23/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	10139	8	10139	8	800.00
23/04/2020	2032 On 05-November-20			Bond Future	11.84	80.6623	11.8448	80.6623	0.00
23/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	653	1	653	1	0.00
23/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2219	3	2219	3	0.00
23/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2393	3	2393	3	0.00
23/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	301	0	301	0	3,000.00
23/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	552	1	552	1	3,000.00
23/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	453	1	453	1	1,000.00
23/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	660	1	660	1	0.00
23/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	241	0	241	0	1,000.00
23/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	646	1	646	1	0.00
23/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12632	11	12632	11	0.00
23/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16453	15	16453	15	0.00
23/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17543	16	17543	16	0.00
23/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6497	5	6497	5	1,000.00
23/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12520	11	12520	11	0.00
23/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14424	13	14424	13	0.00
23/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13427	12	13427	12	0.00
23/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12576	11	12576	11	0.00
23/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	6826	6	6826	6	3,000.00
23/04/2020	2032 On 04-February-21			Bond Future	12.10	81.6869	12.1006	81.6869	0.00
23/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	412	1	412	1	800.00
23/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	889	1	889	1	0.00
23/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	669	1	669	1	800.00
23/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	905	1	905	1	0.00
23/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2299	3	2299	3	0.00
23/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	897	1	897	1	0.00
23/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	14884	13	14884	13	0.00
23/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	16774	15	16774	15	0.00

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23/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	14829	13	14829	13	0.00
23/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	9117	8	9117	8	800.00
23/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	14940	13	14940	13	0.00
23/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19855	18	19855	18	0.00
23/04/2020	2032 On 06-May-21			Bond Future	12.38	78.5231	12.3810	78.5231	0.00
23/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	1381	0	1381	0	0.00
23/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	1332	0	1332	0	0.00
23/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	1282	0	1282	0	0.00
23/04/2020	2033 On 07-May-20			Bond Future	94.84	97.1379	94.8372	97.1379	3,611.00
23/04/2020	2033 On 06-August-20			Bond Future	96.01	98.3402	96.0101	98.3402	5,770.00
23/04/2020	2033 On 05-November-20			Bond Future	96.02	98.3782	96.0180	98.3782	0.00
23/04/2020	2033 On 04-February-21			Bond Future	97.26	99.6505	97.2598	99.6505	0.00
23/04/2020	2033 On 06-May-21			Bond Future	97.22	99.6406	97.2206	99.6406	0.00
23/04/2020	2037 On 07-May-20			Bond Future	11.91	79.9252	11.9096	79.9252	48,792.00
23/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15504	13	15504	13	0.00
23/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	15351	13	15351	13	0.00
23/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	12430	10	12430	10	0.00
23/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14664	13	14664	13	0.00
23/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	15428	13	15428	13	0.00
23/04/2020	2037 On 06-August-20			Bond Future	12.15	76.6377	12.1478	76.6377	77,315.00
23/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	105	0	105	0	0.00
23/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	103	0	103	0	0.00
23/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	108	0	108	0	0.00
23/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	14861	13	14861	13	0.00
23/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	14789	13	14789	13	0.00
23/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	14717	13	14717	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	2037 On 05-November-20			Bond Future	12.37	77.5996	12.3737	77.5996	0.00
23/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	615	1	615	1	0.00
23/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	601	1	601	1	0.00
23/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	608	1	608	1	0.00
23/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	14312	13	14312	13	0.00
23/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	14185	12	14185	12	0.00
23/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	14248	12	14248	12	0.00
23/04/2020	2037 On 04-February-21			Bond Future	12.62	74.3299	12.6189	74.3299	0.00
23/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3823	5	3823	5	300.00
23/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	632	1	632	1	72.00
23/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8632	10	8632	10	0.00
23/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1179	2	1179	2	0.00
23/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1103	2	1103	2	0.00
23/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1741	2	1741	2	0.00
23/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3664	5	3664	5	0.00
23/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1112	2	1112	2	0.00
23/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1310	2	1310	2	240.00
23/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1121	2	1121	2	0.00
23/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	15248	14	15248	14	0.00
23/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	7620	6	7620	6	240.00
23/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	14132	12	14132	12	0.00
23/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	15368	14	15368	14	0.00
23/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	12106	11	12106	11	72.00
23/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	3125	3	3125	3	300.00
23/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	14890	13	14890	13	72.00
23/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	15308	14	15308	14	0.00
23/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	19379	18	19379	18	0.00
23/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	7379	6	7379	6	0.00
23/04/2020	2037 On 06-May-21			Bond Future	12.89	75.2241	12.8862	75.2241	0.00
23/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	2392	0	2392	0	0.00
23/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	2338	0	2338	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
23/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	2446	0	2446	0	0.00
23/04/2020	2038 On 07-May-20			Bond Future	108.09	110.7830	108.0915	110.7830	3,602.00
23/04/2020	2038 On 06-August-20			Bond Future	107.73	110.4581	107.7322	110.4581	10,961.00
23/04/2020	2038 On 05-November-20			Bond Future	109.11	111.8696	109.1086	111.8696	0.00
23/04/2020	2038 On 04-February-21			Bond Future	108.80	111.5947	108.7979	111.5947	0.00
23/04/2020	2038 On 06-May-21			Bond Future	110.13	112.9658	110.1348	112.9658	0.00
23/04/2020	2040 On 07-May-20			Bond Future	12.01	82.2505	12.0142	82.2505	32,073.00
23/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	4155	6	4155	6	325.00
23/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
23/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
23/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1897	4	1897	4	325.00
23/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	22	0	22	0	450.00
23/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	667	2	667	2	450.00
23/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	12858	11	12858	11	0.00
23/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	16231	14	16231	14	0.00
23/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1988	1	1988	1	0.00
23/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	781	0	781	0	0.00
23/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	5929	4	5929	4	0.00
23/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	15247	13	15247	13	0.00
23/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	16066	14	16066	14	0.00
23/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	18163	16	18163	16	0.00
23/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	14040	12	14040	12	0.00
23/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	164	0	164	0	0.00
23/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	16148	14	16148	14	0.00
23/04/2020	2040 On 06-August-20			Bond Future	12.25	78.7408	12.2501	78.7408	43,979.00
23/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	89	0	89	0	0.00
23/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	522	1	522	1	0.00
23/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	91	0	91	0	0.00
23/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	93	0	93	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
23/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1085	2	1085	2	0.00
23/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	460	1	460	1	0.00
23/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	29	0	29	0	800.00
23/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	100	0	100	0	800.00
23/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	14955	13	14955	13	0.00
23/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	9926	8	9926	8	800.00
23/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	18950	17	18950	17	0.00
23/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	15261	13	15261	13	0.00
23/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	9562	8	9562	8	12,538.00
23/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	15338	13	15338	13	0.00
23/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	7303	6	7303	6	517.00
23/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	15185	13	15185	13	0.00
23/04/2020	2040 On 05-November-20			Bond Future	12.47	79.7292	12.4735	79.7292	0.00
23/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	270	0	270	0	2,000.00
23/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	528	1	528	1	2,000.00
23/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	392	1	392	1	2,000.00
23/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	192	0	192	0	2,000.00
23/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	576	1	576	1	0.00
23/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	583	1	583	1	0.00
23/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2670	4	2670	4	0.00
23/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2240	3	2240	3	0.00
23/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	591	1	591	1	0.00
23/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	8164	7	8164	7	2,000.00
23/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	14849	13	14849	13	0.00
23/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	17058	15	17058	15	0.00
23/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	20947	19	20947	19	0.00
23/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	14781	13	14781	13	0.00
23/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	7316	6	7316	6	2,000.00
23/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	14918	13	14918	13	0.00
23/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15404	13	15404	13	0.00
23/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	19109	17	19109	17	0.00
23/04/2020	2040 On 04-February-21			Bond Future	12.72	76.2362	12.7161	76.2362	0.00
23/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3191	4	3191	4	0.00
23/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	826	1	826	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1124	2	1124	2	0.00
23/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	461	1	461	1	500.00
23/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	502	1	502	1	800.00
23/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1134	2	1134	2	0.00
23/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2836	4	2836	4	0.00
23/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	967	1	967	1	500.00
23/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1115	2	1115	2	0.00
23/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	16027	14	16027	14	0.00
23/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	9659	8	9659	8	500.00
23/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	17086	15	17086	15	0.00
23/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	22594	20	22594	20	0.00
23/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	21964	20	21964	20	0.00
23/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	18256	16	18256	16	0.00
23/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	15898	14	15898	14	0.00
23/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	15962	14	15962	14	0.00
23/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	8938	8	8938	8	800.00
23/04/2020	2040 On 06-May-21			Bond Future	12.98	77.1533	12.9801	77.1533	0.00
23/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	3102	1	3102	1	0.00
23/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	3045	1	3045	1	0.00
23/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	2988	1	2988	1	0.00
23/04/2020	2044 On 07-May-20			Bond Future	12.05	78.9489	12.0482	78.9489	39,225.00
23/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	2	0	2	0	0.00
23/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
23/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
23/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
23/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
23/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	10	0	10	0	0.00
23/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
23/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	17	0	17	0	0.00
23/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	20812	19	20812	19	0.00
23/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	15149	13	15149	13	0.00
23/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	14572	12	14572	12	0.00
23/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	16068	14	16068	14	0.00
23/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	6219	4	6219	4	100.00
23/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	6700	5	6700	5	556.00
23/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	16152	14	16152	14	0.00
23/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	19097	17	19097	17	0.00
23/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	14654	12	14654	12	0.00
23/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	8186	6	8186	6	129.00
23/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	20174	18	20174	18	0.00
23/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	15983	14	15983	14	0.00
23/04/2020	2044 On 06-August-20			Bond Future	12.28	75.5244	12.2775	75.5244	52,496.00
23/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	15	0	15	0	602.00
23/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	57	0	57	0	0.00
23/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	76	0	76	0	602.00
23/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	5	0	5	0	140.00
23/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	34	0	34	0	140.00
23/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	60	0	60	0	0.00
23/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	541	1	541	1	0.00
23/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	59	0	59	0	0.00
23/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	733	1	733	1	0.00
23/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	24464	22	24464	22	0.00
23/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	18622	16	18622	16	0.00
23/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	16791	15	16791	15	0.00
23/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	16873	15	16873	15	0.00
23/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	9215	7	9215	7	140.00
23/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8287	7	8287	7	602.00
23/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	16955	15	16955	15	0.00
23/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	15984	14	15984	14	0.00
23/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21239	19	21239	19	0.00
23/04/2020	2044 On 05-November-20			Bond Future	12.49	76.4724	12.4944	76.4724	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
23/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	255	0	255	0	1,815.00
23/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	360	1	360	1	0.00
23/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1974	3	1974	3	0.00
23/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	591	1	591	1	0.00
23/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	606	1	606	1	0.00
23/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2073	3	2073	3	0.00
23/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	365	1	365	1	568.00
23/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	141	0	141	0	525.00
23/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1586	2	1586	2	0.00
23/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	62	0	62	0	1,815.00
23/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	390	1	390	1	1,815.00
23/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	599	1	599	1	0.00
23/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	401	1	401	1	525.00
23/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1401	2	1401	2	0.00
23/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	130	0	130	0	568.00
23/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	14732	13	14732	13	0.00
23/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	17052	15	17052	15	0.00
23/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	9833	8	9833	8	1,815.00
23/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	8575	7	8575	7	1,815.00
23/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	27071	25	27071	25	0.00
23/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	22763	21	22763	21	0.00
23/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	14802	13	14802	13	0.00
23/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	17204	15	17204	15	0.00
23/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	23204	21	23204	21	0.00
23/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	17661	16	17661	16	0.00
23/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	19557	17	19557	17	0.00
23/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	10406	9	10406	9	525.00
23/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	14872	13	14872	13	0.00
23/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	8807	7	8807	7	568.00
23/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	17585	16	17585	16	0.00
23/04/2020	2044 On 04-February-21			Bond Future	12.73	73.0632	12.7299	73.0632	0.00
23/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1052	1	1052	1	0.00
23/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1071	2	1071	2	0.00
23/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	536	1	536	1	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
23/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1062	1	1062	1	0.00
23/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	997	1	997	1	0.00
23/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	788	1	788	1	0.00
23/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1592	2	1592	2	0.00
23/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	16478	15	16478	15	0.00
23/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	16954	15	16954	15	405.00
23/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	21624	20	21624	20	0.00
23/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	13447	12	13447	12	405.00
23/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	16545	15	16545	15	0.00
23/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	18723	17	18723	17	0.00
23/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	16411	15	16411	15	0.00
23/04/2020	2044 On 06-May-21			Bond Future	12.99	73.9421	12.9860	73.9421	0.00
23/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	2999	1	2999	1	0.00
23/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	3056	1	3056	1	0.00
23/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	2942	1	2942	1	0.00
23/04/2020	2046 On 07-May-20			Bond Future	95.97	99.3311	95.9703	99.3311	9,794.00
23/04/2020	2046 On 06-August-20			Bond Future	97.16	100.5606	97.1573	100.5606	11,921.00
23/04/2020	2046 On 05-November-20			Bond Future	96.60	100.0504	96.6033	100.0504	0.00
23/04/2020	2046 On 04-February-21			Bond Future	97.85	101.3445	97.8527	101.3445	0.00
23/04/2020	2046 On 06-May-21			Bond Future	97.24	100.7727	97.2383	100.7727	0.00
23/04/2020	2050 On 07-May-20			Bond Future	99.04	102.4224	99.0443	102.4224	10,560.00
23/04/2020	2050 On 06-August-20			Bond Future	98.39	101.8115	98.3906	101.8115	14,874.00
23/04/2020	2050 On 05-November-20			Bond Future	99.65	103.1125	99.6474	103.1125	0.00
23/04/2020	2050 On 04-February-21			Bond Future	99.02	102.5267	99.0167	102.5267	0.00
23/04/2020	2050 On 06-May-21			Bond Future	100.23	103.7862	100.2334	103.7862	0.00
23/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	AL37 On 07-May-20			Index Future	667.01	673.2940	667.0100	673.2940	0.00
23/04/2020	AL37 On 06-August-20			Index Future	675.01	681.3770	675.0120	681.3770	0.00
23/04/2020	AL37 On 05-November-20			Index Future	683.56	690.0090	683.5600	690.0090	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
23/04/2020	AL37 On 04-February-21			Index Future	692.24	698.7700	692.2390	698.7700	0.00
23/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
23/04/2020	AL7T On 07-May-20			Index Future	717.07	732.7340	717.0660	732.7340	0.00
23/04/2020	AL7T On 06-August-20			Index Future	725.67	741.5310	725.6680	741.5310	0.00
23/04/2020	AL7T On 05-November-20			Index Future	734.86	750.9240	734.8580	750.9240	0.00
23/04/2020	AL7T On 04-February-21			Index Future	744.19	760.4590	744.1880	760.4590	0.00
23/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
23/04/2020	ALBI On 07-May-20			Index Future	644.19	657.5640	644.1920	657.5640	209.00
23/04/2020	ALBI On 06-August-20			Index Future	651.92	665.4580	651.9200	665.4580	165.00
23/04/2020	ALBI On 05-November-20			Index Future	660.18	673.8880	660.1760	673.8880	0.00
23/04/2020	ALBI On 04-February-21			Index Future	668.56	682.4450	668.5580	682.4450	0.00
23/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
23/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	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
23/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	ES33 On 07-May-20			Bond Future	12.83	69.1806	12.8308	69.1806	0.00
23/04/2020	ES33 On 06-August-20			Bond Future	13.12	70.0195	13.1165	70.0195	350.00
23/04/2020	ES33 On 05-November-20			Bond Future	13.40	67.1187	13.4032	67.1187	0.00
23/04/2020	ES33 On 04-February-21			Bond Future	13.71	67.9713	13.7136	67.9713	0.00
23/04/2020	ES33 On 06-May-21			Bond Future	14.04	65.0110	14.0439	65.0110	0.00
23/04/2020	ES42 On 07-May-20			Bond Future	13.13	69.2367	13.1291	69.2367	0.00
23/04/2020	ES42 On 06-August-20			Bond Future	13.40	70.0763	13.4040	70.0763	4,919.00
23/04/2020	ES42 On 05-November-20			Bond Future	13.68	66.6955	13.6831	66.6955	0.00
23/04/2020	ES42 On 04-February-21			Bond Future	13.98	67.5429	13.9753	67.5429	0.00
23/04/2020	ES42 On 06-May-21			Bond Future	14.30	64.0972	14.2991	64.0972	0.00
23/04/2020	GOVI On 07-May-20			GOVI	636.48	649.6600	636.4830	649.6600	446.00
23/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	835070	70	835070	70	0.00
23/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	835170	70	835170	70	0.00
23/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	834970	70	834970	70	0.00
23/04/2020	GOVI On 06-August-20			GOVI	644.12	657.4590	644.1190	657.4590	984.00
23/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	840110	71	840110	71	0.00
23/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	840010	71	840010	71	0.00
23/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	840210	71	840210	71	0.00

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23/04/2020	GOVI On 05-November-20			GOVI	652.28	665.7880	652.2760	665.7880	0.00
23/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	855740	72	855740	72	0.00
23/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	855540	72	855540	72	0.00
23/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	855640	72	855640	72	0.00
23/04/2020	GOVI On 04-February-21			GOVI	660.56	674.2410	660.5580	674.2410	0.00
23/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	903820	77	903820	77	0.00
23/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	903920	77	903920	77	0.00
23/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	904020	77	904020	77	0.00
23/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
23/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
23/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
23/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2020	IGOV On 07-May-20			Index Future	250.97	254.3960	250.9720	254.3960	567.00
23/04/2020	IGOV On 06-August-20			Index Future	254.05	257.5130	254.0450	257.5130	0.00
23/04/2020	IGOV On 05-November-20			Index Future	257.32	260.8380	257.3230	260.8380	47.00
23/04/2020	IGOV On 04-February-21			Index Future	260.65	264.2110	260.6510	264.2110	0.00
23/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
23/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
23/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
23/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.12	94.1300	94.1200	94.1300	0.00
23/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.49	92.5000	92.4900	92.5000	0.00
23/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.90	90.9100	90.9000	90.9100	0.00
23/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.13	90.1200	90.1300	90.1200	0.00
23/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.73	91.7000	91.7300	91.7000	51.00

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23/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.53	91.4600	91.5300	91.4600	0.00
23/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.05	91.9500	92.0500	91.9500	0.00
23/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.58	95.4800	95.5800	95.4800	0.00
23/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.49	96.4000	96.4900	96.4000	0.00
23/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.36	89.2900	89.3600	89.2900	0.00
23/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	0.00
23/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
23/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.56	87.3400	87.5600	87.3400	0.00
23/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.60	84.3600	84.6000	84.3600	0.00
23/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.50	83.2400	83.5000	83.2400	0.00
23/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.92	85.6500	85.9200	85.6500	0.00
23/04/2020	IS10 On 21-December-26			Interest Rate Swap	90.24	89.9700	90.2400	89.9700	0.00
23/04/2020	IS10 On 15-March-27			Interest Rate Swap	89.20	88.9300	89.2000	88.9300	0.00
23/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.59	91.3000	91.5900	91.3000	0.00
23/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.61	97.2900	97.6100	97.2900	0.00
23/04/2020	IS10 On 20-December-27			Interest Rate Swap	98.34	98.0000	98.3400	98.0000	0.00
23/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.93	91.5600	91.9300	91.5600	0.00
23/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.79	99.4200	99.7900	99.4200	0.00
23/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
23/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/04/2020	R023 On 07-May-20			Bond Future	6.04	106.0317	6.0416	106.0317	43,212.00
23/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2213	2	2213	2	0.00
23/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2188	2	2188	2	0.00
23/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2239	2	2239	2	0.00
23/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	2	0	2	0	0.00
23/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	2	0	2	0	0.00
23/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	2	0	2	0	0.00
23/04/2020	R023 On 06-August-20			Bond Future	6.17	107.3175	6.1656	107.3175	17,478.00
23/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2723	3	2723	3	0.00
23/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2763	3	2763	3	0.00
23/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2743	3	2743	3	0.00
23/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	150	0	150	0	0.00
23/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	153	0	153	0	0.00
23/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	157	0	157	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
23/04/2020	R023 On 05-November-20			Bond Future	6.29	104.7504	6.2908	104.7504	0.00
23/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2776	3	2776	3	0.00
23/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2759	3	2759	3	0.00
23/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2793	3	2793	3	0.00
23/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	297	0	297	0	0.00
23/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	293	0	293	0	0.00
23/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	289	0	289	0	0.00
23/04/2020	R023 On 04-February-21			Bond Future	6.45	106.0808	6.4531	106.0808	0.00
23/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	948	1	948	1	0.00
23/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	968	1	968	1	0.00
23/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	958	1	958	1	0.00
23/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1195	1	1195	1	0.00
23/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1205	1	1205	1	0.00
23/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1186	1	1186	1	0.00
23/04/2020	R023 On 06-May-21			Bond Future	6.69	103.4464	6.6856	103.4464	0.00
23/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1468	2	1468	2	0.00
23/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1502	2	1502	2	0.00
23/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1485	2	1485	2	0.00
23/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20			Bond Future	11.79	83.6469	11.7943	83.6469	53,149.00
23/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	3	0	3	0	0.00
23/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	10	0	10	0	0.00
23/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
23/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
23/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17777	16	17777	16	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
23/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	15381	13	15381	13	0.00
23/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14927	13	14927	13	0.00
23/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	13436	11	13436	11	0.00
23/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	13216	11	13216	11	0.00
23/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15533	13	15533	13	0.00
23/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	12704	11	12704	11	0.00
23/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	6486	4	6486	4	5,000.00
23/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	7674	6	7674	6	3,530.00
23/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	15457	13	15457	13	0.00
23/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	18330	16	18330	16	0.00
23/04/2020	R035 On 06-August-20			Bond Future	12.03	84.6612	12.0327	84.6612	105,093.00
23/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	20	0	20	0	500.00
23/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	16	0	16	0	24,761.00
23/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	138	0	138	0	0.00
23/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	81	0	81	0	500.00
23/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	372	1	372	1	0.00
23/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	141	0	141	0	0.00
23/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	8	0	8	0	3,000.00
23/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	136	0	136	0	0.00
23/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	13562	12	13562	12	0.00
23/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	22479	20	22479	20	0.00
23/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	13700	12	13700	12	0.00
23/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	10175	8	10175	8	500.00
23/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	20465	18	20465	18	0.00
23/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	13631	12	13631	12	0.00
23/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	15393	13	15393	13	0.00
23/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	19756	18	19756	18	0.00
23/04/2020	R035 On 05-November-20			Bond Future	12.27	81.2423	12.2707	81.2423	0.00
23/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	788	1	788	1	0.00
23/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	797	1	797	1	0.00
23/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	780	1	780	1	0.00
23/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	12738	11	12738	11	0.00
23/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	12678	11	12678	11	0.00
23/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12619	11	12619	11	0.00

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23/04/2020	R035 On 04-February-21			Bond Future	12.53	82.2742	12.5296	82.2742	0.00
23/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1043	1	1043	1	0.00
23/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	973	1	973	1	0.00
23/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	965	1	965	1	0.00
23/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	956	1	956	1	0.00
23/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2273	3	2273	3	0.00
23/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	16103	14	16103	14	0.00
23/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	16165	14	16165	14	0.00
23/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15558	14	15558	14	650.00
23/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	10255	9	10255	9	650.00
23/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	16042	14	16042	14	0.00
23/04/2020	R035 On 06-May-21			Bond Future	12.80	78.7844	12.8016	78.7844	0.00
23/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	2332	0	2332	0	0.00
23/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	2386	0	2386	0	0.00
23/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	2278	0	2278	0	0.00
23/04/2020	R186 On 07-May-20			Bond Future	9.26	111.1941	9.2560	111.1941	40,729.00
23/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	1	0	0.00
23/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	24	0	24	0	0.00
23/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	258	1	258	1	0.00
23/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	1	0	0.00
23/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	1618	2	1618	2	1,120.00
23/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	5	0	5	0	0.00
23/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	0	1	0	0.00
23/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	3726	5	3726	5	1,120.00
23/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	8806	8	8806	8	0.00
23/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	6215	5	6215	5	0.00
23/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	52	0	52	0	0.00
23/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1922	1	1922	1	0.00
23/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	5086	4	5086	4	0.00

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23/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	6107	5	6107	5	0.00
23/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	394	0	394	0	0.00
23/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	7143	6	7143	6	2,500.00
23/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	3933	3	3933	3	23,160.00
23/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	6161	5	6161	5	0.00
23/04/2020	R186 On 06-August-20			Bond Future	9.50	107.2568	9.4956	107.2568	63,449.00
23/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	522	1	522	1	0.00
23/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	281	0	281	0	900.00
23/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1311	2	1311	2	900.00
23/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	433	1	433	1	0.00
23/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	530	1	530	1	0.00
23/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	514	1	514	1	0.00
23/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	6194	5	6194	5	0.00
23/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	7844	7	7844	7	0.00
23/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	6684	6	6684	6	0.00
23/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	6107	5	6107	5	0.00
23/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	6151	5	6151	5	0.00
23/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	3743	3	3743	3	0.00
23/04/2020	R186 On 05-November-20			Bond Future	9.74	108.6022	9.7357	108.6022	0.00
23/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1195	2	1195	2	0.00
23/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1183	2	1183	2	0.00
23/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1171	1	1171	1	0.00
23/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	852	1	852	1	3,500.00
23/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2132	3	2132	3	0.00
23/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	475	1	475	1	3,500.00
23/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	7576	7	7576	7	0.00
23/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	9743	9	9743	9	0.00
23/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	6367	6	6367	6	0.00
23/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	4364	4	4364	4	3,500.00
23/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	6404	6	6404	6	0.00
23/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	6330	6	6330	6	0.00
23/04/2020	R186 On 04-February-21			Bond Future	10.00	104.6951	10.0010	104.6951	0.00
23/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	941	1	941	1	0.00
23/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	949	1	949	1	0.00

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23/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	957	1	957	1	0.00
23/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	9513	9	9513	9	0.00
23/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	9473	9	9473	9	0.00
23/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	9554	9	9554	9	0.00
23/04/2020	R186 On 06-May-21			Bond Future	10.31	105.9557	10.3102	105.9557	0.00
23/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	1952	3	1952	3	0.00
23/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	1911	3	1911	3	0.00
23/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	1870	3	1870	3	0.00
23/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R197 On 07-May-20			Bond Future	311.55	311.5430	311.5540	311.5430	2,556.00
23/04/2020	R197 On 06-August-20			Bond Future	307.63	307.6244	307.6324	307.6244	2,350.00
23/04/2020	R197 On 05-November-20			Bond Future	311.56	311.5549	311.5621	311.5549	0.00
23/04/2020	R197 On 04-February-21			Bond Future	307.61	307.6050	307.6120	307.6050	0.00
23/04/2020	R197 On 06-May-21			Bond Future	311.39	311.3837	311.3913	311.3837	0.00
23/04/2020	R202 On 07-May-20			Bond Future	215.05	217.0607	215.0517	217.0607	5,856.00
23/04/2020	R202 On 06-August-20			Bond Future	213.58	215.6178	213.5817	215.6178	7,355.00
23/04/2020	R202 On 05-November-20			Bond Future	216.31	218.3726	216.3098	218.3726	0.00
23/04/2020	R202 On 04-February-21			Bond Future	214.87	216.9587	214.8691	216.9587	0.00
23/04/2020	R202 On 06-May-21			Bond Future	217.51	219.6245	217.5094	219.6245	0.00
23/04/2020	R208 On 07-May-20			Bond Future	4.09	103.0615	4.0873	103.0615	21,664.00
23/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	640	1	640	1	0.00
23/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	631	1	631	1	0.00
23/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	623	1	623	1	0.00
23/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 06-August-20			Bond Future	3.78	104.3113	3.7781	104.3113	7,850.00
23/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1116	1	1116	1	0.00
23/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1122	1	1122	1	0.00
23/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1110	1	1110	1	0.00
23/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 06-August-20	5.56	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
23/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20			Bond Future	2.92	102.2250	2.9179	102.2250	0.00
23/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	726	1	726	1	0.00
23/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	722	1	722	1	0.00
23/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	718	1	718	1	0.00
23/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20			Bond Future	11.75	63.2820	11.7511	63.2820	55,961.00
23/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	13068	11	13068	11	0.00
23/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	13002	11	13002	11	0.00
23/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	13134	11	13134	11	0.00
23/04/2020	R209 On 06-August-20			Bond Future	11.97	64.0494	11.9661	64.0494	47,937.00
23/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	47160	45	47160	45	0.00
23/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	47268	45	47268	45	0.00
23/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	47052	45	47052	45	0.00
23/04/2020	R209 On 05-November-20			Bond Future	12.18	61.7099	12.1784	61.7099	0.00
23/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	667	1	667	1	0.00
23/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	681	1	681	1	0.00
23/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	674	1	674	1	0.00
23/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	12256	11	12256	11	0.00
23/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	12202	11	12202	11	0.00
23/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	12310	11	12310	11	0.00
23/04/2020	R209 On 04-February-21			Bond Future	12.40	62.4937	12.4031	62.4937	0.00
23/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1120	2	1120	2	0.00
23/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1129	2	1129	2	0.00
23/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1111	2	1111	2	0.00
23/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	13158	12	13158	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	13107	12	13107	12	0.00
23/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	13056	12	13056	12	0.00
23/04/2020	R209 On 06-May-21			Bond Future	12.65	60.1043	12.6467	60.1043	0.00
23/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	1933	0	1933	0	0.00
23/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	1841	0	1841	0	0.00
23/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	1887	0	1887	0	0.00
23/04/2020	R210 On 07-May-20			Bond Future	182.03	183.5563	182.0336	183.5563	775.00
23/04/2020	R210 On 06-August-20			Bond Future	184.28	185.8283	184.2849	185.8283	1,199.00
23/04/2020	R210 On 05-November-20			Bond Future	183.92	185.4813	183.9175	185.4813	0.00
23/04/2020	R210 On 04-February-21			Bond Future	186.30	187.8804	186.2963	187.8804	0.00
23/04/2020	R210 On 06-May-21			Bond Future	185.83	187.4347	185.8315	187.4347	0.00
23/04/2020	R212 On 07-May-20			Bond Future	165.60	165.5919	165.5964	165.5919	5,193.00
23/04/2020	R212 On 06-August-20			Bond Future	165.35	165.3443	165.3473	165.3443	1,551.00
23/04/2020	R212 On 05-November-20			Bond Future	167.46	167.4571	167.4596	167.4571	0.00
23/04/2020	R212 On 04-February-21			Bond Future	167.29	167.2910	167.2934	167.2910	0.00
23/04/2020	R212 On 06-May-21			Bond Future	169.35	169.3465	169.3492	169.3465	0.00
23/04/2020	R213 On 07-May-20			Bond Future	11.13	77.4959	11.1335	77.4959	9,714.00
23/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	11975	10	11975	10	0.00
23/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	11852	10	11852	10	0.00
23/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	11913	10	11913	10	0.00
23/04/2020	R213 On 06-August-20			Bond Future	11.36	78.4357	11.3647	78.4357	12,747.00
23/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	181	0	181	0	0.00
23/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	188	0	188	0	0.00
23/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	185	0	185	0	0.00
23/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11374	10	11374	10	0.00
23/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11318	10	11318	10	0.00
23/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11430	10	11430	10	0.00
23/04/2020	R213 On 05-November-20			Bond Future	11.60	75.8852	11.5969	75.8852	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
23/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	690	1	690	1	0.00
23/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	698	1	698	1	0.00
23/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	705	1	705	1	0.00
23/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	11107	10	11107	10	0.00
23/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	11207	10	11207	10	0.00
23/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	11157	10	11157	10	0.00
23/04/2020	R213 On 04-February-21			Bond Future	11.85	76.8490	11.8504	76.8490	0.00
23/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	881	1	881	1	0.00
23/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	874	1	874	1	0.00
23/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	866	1	866	1	0.00
23/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13549	12	13549	12	0.00
23/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13599	12	13599	12	0.00
23/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13498	12	13498	12	0.00
23/04/2020	R213 On 06-May-21			Bond Future	12.12	74.2407	12.1198	74.2407	0.00
23/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	1043	0	1043	0	0.00
23/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	997	0	997	0	0.00
23/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	952	0	952	0	0.00
23/04/2020	R214 On 07-May-20			Bond Future	11.92	61.8103	11.9202	61.8103	11,591.00
23/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
23/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	4	0	4	0	0.00
23/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
23/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	15749	14	15749	14	0.00
23/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	6862	5	6862	5	1,250.00
23/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	11576	10	11576	10	0.00
23/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	12652	11	12652	11	0.00
23/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	12584	11	12584	11	0.00
23/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	12516	11	12516	11	0.00
23/04/2020	R214 On 06-August-20			Bond Future	12.13	62.5598	12.1293	62.5598	10,666.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	190	0	190	0	0.00
23/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	197	0	197	0	0.00
23/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	194	0	194	0	0.00
23/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	12384	11	12384	11	0.00
23/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	12259	10	12259	10	0.00
23/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12321	11	12321	11	0.00
23/04/2020	R214 On 05-November-20			Bond Future	12.34	60.0627	12.3369	60.0627	0.00
23/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	740	1	740	1	0.00
23/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	732	1	732	1	0.00
23/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	747	1	747	1	0.00
23/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	12171	11	12171	11	0.00
23/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	12115	11	12115	11	0.00
23/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	12060	10	12060	10	0.00
23/04/2020	R214 On 04-February-21			Bond Future	12.56	60.8256	12.5612	60.8256	0.00
23/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1170	2	1170	2	0.00
23/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1188	2	1188	2	0.00
23/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1179	2	1179	2	0.00
23/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	13146	12	13146	12	0.00
23/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	13093	12	13093	12	0.00
23/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	13199	12	13199	12	0.00
23/04/2020	R214 On 06-May-21			Bond Future	12.80	58.2766	12.7953	58.2766	0.00
23/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	2452	0	2452	0	0.00
23/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	2499	0	2499	0	0.00
23/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	2404	0	2404	0	0.00
23/04/2020	R248 On 07-May-20			Bond Future	12.02	77.9850	12.0214	77.9850	54,590.00
23/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	1	0	0.00
23/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
23/04/2020	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
23/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16368	14	16368	14	0.00
23/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	12837	10	12837	10	300.00
23/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	17157	15	17157	15	0.00
23/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	16455	14	16455	14	0.00
23/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	8938	7	8938	7	300.00
23/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	16281	14	16281	14	0.00
23/04/2020	R248 On 06-August-20			Bond Future	12.24	78.9307	12.2399	78.9307	75,514.00
23/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2347	4	2347	4	0.00
23/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	904	2	904	2	0.00
23/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	9	0	9	0	20,640.00
23/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	113	0	113	0	0.00
23/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	506	1	506	1	640.00
23/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2214	3	2214	3	470.00
23/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5192	7	5192	7	814.00
23/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	165	0	165	0	640.00
23/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	118	0	118	0	0.00
23/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	4	0	4	0	3,000.00
23/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3544	5	3544	5	814.00
23/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	829	1	829	1	470.00
23/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	115	0	115	0	0.00
23/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14332	12	14332	12	0.00
23/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	8170	6	8170	6	0.00
23/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	3484	2	3484	2	0.00
23/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14253	12	14253	12	0.00
23/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4897	4	4897	4	0.00
23/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	2292	2	2292	2	0.00
23/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	4716	3	4716	3	0.00
23/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	24907	22	24907	22	0.00
23/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	22486	20	22486	20	0.00
23/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14411	12	14411	12	0.00
23/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	9638	8	9638	8	0.00
23/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	7896	6	7896	6	0.00
23/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	13099	11	13099	11	0.00
23/04/2020	R248 On 05-November-20			Bond Future	12.46	75.5030	12.4573	75.5030	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
23/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	390	1	390	1	0.00
23/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	385	1	385	1	0.00
23/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	379	1	379	1	0.00
23/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	17173	15	17173	15	0.00
23/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	17251	15	17251	15	0.00
23/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	17095	15	17095	15	0.00
23/04/2020	R248 On 04-February-21			Bond Future	12.69	76.4620	12.6932	76.4620	0.00
23/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1154	2	1154	2	0.00
23/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1165	2	1165	2	0.00
23/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1175	2	1175	2	0.00
23/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	15664	14	15664	14	0.00
23/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	15798	14	15798	14	0.00
23/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	15731	14	15731	14	0.00
23/04/2020	R248 On 06-May-21			Bond Future	12.94	72.9653	12.9399	72.9653	0.00
23/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	3281	1	3281	1	0.00
23/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	3223	1	3223	1	0.00
23/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	3339	1	3339	1	0.00