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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
29/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	2025 On 07-May-20			Bond Future	134.26	134.0673	134.2569	134.0673	1,865.00
29/04/2020	2025 On 06-August-20			Bond Future	134.38	134.1904	134.3804	134.1904	1,411.00
29/04/2020	2025 On 05-November-20			Bond Future	136.10	135.9076	136.0995	135.9076	0.00
29/04/2020	2025 On 04-February-21			Bond Future	136.32	136.1254	136.3197	136.1254	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
29/04/2020	2025 On 06-May-21			Bond Future	137.99	137.7899	137.9868	137.7899	0.00
29/04/2020	2029 On 07-May-20			Bond Future	95.90	96.0255	95.9029	96.0255	1,509.00
29/04/2020	2029 On 06-August-20			Bond Future	97.07	97.1934	97.0681	97.1934	2,817.00
29/04/2020	2029 On 05-November-20			Bond Future	97.17	97.2946	97.1673	97.2946	0.00
29/04/2020	2029 On 04-February-21			Bond Future	98.42	98.5461	98.4171	98.5461	0.00
29/04/2020	2029 On 06-May-21			Bond Future	98.46	98.5950	98.4645	98.5950	0.00
29/04/2020	2030 On 07-May-20			Bond Future	10.52	85.5227	10.5240	85.5227	80,180.00
29/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
29/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
29/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	10045	12	10045	12	0.00
29/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	9362	11	9362	11	5,820.00
29/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	10107	12	10107	12	0.00
29/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	9672	11	9672	11	5,820.00
29/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	12195	14	12195	14	0.00
29/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	7594	9	7594	9	0.00
29/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	9982	12	9982	12	0.00
29/04/2020	2030 On 06-August-20			Bond Future	10.76	82.5352	10.7601	82.5352	77,616.00
29/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	268	0	268	0	450.00
29/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	70	0	70	0	800.00
29/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	190	0	190	0	800.00
29/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	288	0	288	0	0.00
29/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2608	2	2608	2	470.00
29/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	1149	1	1149	1	470.00
29/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	495	0	495	0	0.00
29/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	298	0	298	0	0.00
29/04/2020	2030 On 06-August-20	10.87	Call	Bond Future	3084	0	3084	0	0.00
29/04/2020	2030 On 06-August-20	11.47	Call	Bond Future	5058	0	5058	0	0.00
29/04/2020	2030 On 06-August-20	10.21	Call	Bond Future	1512	0	1512	0	650.00

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29/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	347	0	347	0	323.00
29/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	94	0	94	0	323.00
29/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	293	0	293	0	0.00
29/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2740	2	2740	2	0.00
29/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	1230	1	1230	1	0.00
29/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	806	1	806	1	450.00
29/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	7869	9	7869	9	800.00
29/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	9498	11	9498	11	0.00
29/04/2020	2030 On 06-August-20	10.21	Put	Bond Future	4440	0	4440	0	0.00
29/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	5231	6	5231	6	0.00
29/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	9552	11	9552	11	0.00
29/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	13029	15	13029	15	0.00
29/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	2793	4	2793	4	0.00
29/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	9012	10	9012	10	0.00
29/04/2020	2030 On 06-August-20	11.47	Put	Bond Future	1470	0	1470	0	650.00
29/04/2020	2030 On 06-August-20	10.87	Put	Bond Future	2514	0	2514	0	650.00
29/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	5035	6	5035	6	0.00
29/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	6287	8	6287	8	0.00
29/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	9607	11	9607	11	0.00
29/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	10898	12	10898	12	0.00
29/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	13889	15	13889	15	0.00
29/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	2922	4	2922	4	0.00
29/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	9827	11	9827	11	0.00
29/04/2020	2030 On 05-November-20			Bond Future	10.98	83.5729	10.9814	83.5729	0.00
29/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	1197	1	1197	1	0.00
29/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	534	0	534	0	3,000.00
29/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	663	0	663	0	1,000.00
29/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	285	0	285	0	1,000.00
29/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	464	0	464	0	3,000.00
29/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	953	1	953	1	0.00
29/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	541	0	541	0	14,160.00
29/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	815	1	815	1	3,000.00
29/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2607	2	2607	2	0.00

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29/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1519	1	1519	1	0.00
29/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	292	0	292	0	14,160.00
29/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	363	0	363	0	15,947.00
29/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	656	0	656	0	15,947.00
29/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	2401	2	2401	2	0.00
29/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	972	1	972	1	0.00
29/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	206	0	206	0	3,000.00
29/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1829	1	1829	1	0.00
29/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	963	1	963	1	0.00
29/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	9582	11	9582	11	0.00
29/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	5564	7	5564	7	15,947.00
29/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	12930	14	12930	14	0.00
29/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	10312	12	10312	12	0.00
29/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	7443	9	7443	9	14,160.00
29/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	15036	17	15036	17	0.00
29/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	9487	11	9487	11	0.00
29/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	11326	13	11326	13	0.00
29/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	12223	14	12223	14	0.00
29/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	5242	6	5242	6	3,000.00
29/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	14052	16	14052	16	0.00
29/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	6656	8	6656	8	1,000.00
29/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	9534	11	9534	11	0.00
29/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	16593	18	16593	18	0.00
29/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	11274	13	11274	13	0.00
29/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	15154	17	15154	17	0.00
29/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	8517	10	8517	10	3,000.00
29/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	12277	14	12277	14	0.00
29/04/2020	2030 On 04-February-21			Bond Future	11.23	80.6234	11.2256	80.6234	0.00
29/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	554	0	554	0	1,000.00
29/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	1127	1	1127	1	0.00
29/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	1081	1	1081	1	1,000.00
29/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	549	0	549	0	800.00
29/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	1118	1	1118	1	0.00

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29/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	867	1	867	1	800.00
29/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	2444	2	2444	2	0.00
29/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	1108	1	1108	1	0.00
29/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	12270	14	12270	14	0.00
29/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	16261	18	16261	18	0.00
29/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	12076	13	12076	13	0.00
29/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	7661	9	7661	9	1,800.00
29/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	13573	15	13573	15	0.00
29/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	12124	13	12124	13	0.00
29/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	16205	18	16205	18	0.00
29/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	12028	13	12028	13	0.00
29/04/2020	2030 On 06-May-21			Bond Future	11.50	81.5888	11.4992	81.5888	0.00
29/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	894	0	894	0	0.00
29/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	987	0	987	0	0.00
29/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	940	0	940	0	0.00
29/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2032 On 07-May-20			Bond Future	11.00	81.3172	11.0032	81.3172	44,276.00
29/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
29/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
29/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	11375	13	11375	13	0.00
29/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	11307	13	11307	13	0.00
29/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	13874	15	13874	15	0.00
29/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	11239	13	11239	13	0.00
29/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	8964	11	8964	11	3,000.00

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29/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	10562	12	10562	12	0.00
29/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	9227	11	9227	11	0.00
29/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	12613	14	12613	14	0.00
29/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	11443	13	11443	13	0.00
29/04/2020	2032 On 06-August-20			Bond Future	11.23	82.2858	11.2315	82.2858	93,868.00
29/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	530	0	530	0	0.00
29/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	242	0	242	0	0.00
29/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	63	0	63	0	800.00
29/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	179	0	179	0	800.00
29/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	246	0	246	0	0.00
29/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	251	0	251	0	0.00
29/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	10863	12	10863	12	0.00
29/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	10985	12	10985	12	0.00
29/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	15283	17	15283	17	0.00
29/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	11981	14	11981	14	0.00
29/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	10924	12	10924	12	0.00
29/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	8320	10	8320	10	800.00
29/04/2020	2032 On 05-November-20			Bond Future	11.45	79.1710	11.4545	79.1710	0.00
29/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	950	1	950	1	0.00
29/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2959	2	2959	2	0.00
29/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	3171	3	3171	3	0.00
29/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	457	0	457	0	3,000.00
29/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	811	1	811	1	3,000.00
29/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	672	0	672	0	1,000.00
29/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	960	1	960	1	0.00
29/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	370	0	370	0	1,000.00
29/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	940	1	940	1	0.00
29/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	10868	12	10868	12	0.00
29/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	14551	16	14551	16	0.00
29/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	15614	17	15614	17	0.00
29/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	5217	6	5217	6	1,000.00
29/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	10762	12	10762	12	0.00
29/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	12586	14	12586	14	0.00

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29/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	11628	13	11628	13	0.00
29/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	10815	12	10815	12	0.00
29/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	5508	7	5508	7	3,000.00
29/04/2020	2032 On 04-February-21			Bond Future	11.69	80.1711	11.6940	80.1711	0.00
29/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	587	0	587	0	800.00
29/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	1219	1	1219	1	0.00
29/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	930	1	930	1	800.00
29/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	1239	1	1239	1	0.00
29/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2978	2	2978	2	0.00
29/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	1229	1	1229	1	0.00
29/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	13139	15	13139	15	0.00
29/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	14957	16	14957	16	0.00
29/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	13086	14	13086	14	0.00
29/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7718	9	7718	9	800.00
29/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	13192	15	13192	15	0.00
29/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	17951	19	17951	19	0.00
29/04/2020	2032 On 06-May-21			Bond Future	11.96	76.9842	11.9569	76.9842	0.00
29/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	767	0	767	0	0.00
29/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	816	0	816	0	0.00
29/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	717	0	717	0	0.00
29/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	1	0	1	0.00
29/04/2020	2033 On 07-May-20			Bond Future	94.24	94.2150	94.2447	94.2150	2,449.00
29/04/2020	2033 On 06-August-20			Bond Future	95.39	95.3610	95.3897	95.3610	11,410.00
29/04/2020	2033 On 05-November-20			Bond Future	95.39	95.3627	95.3915	95.3627	0.00
29/04/2020	2033 On 04-February-21			Bond Future	96.62	96.5895	96.6184	96.5895	0.00
29/04/2020	2033 On 06-May-21			Bond Future	96.57	96.5360	96.5655	96.5360	0.00
29/04/2020	2037 On 07-May-20			Bond Future	11.59	78.3133	11.5932	78.3133	48,776.00
29/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2037 On 07-May-20	9.60	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
29/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	13640	15	13640	15	0.00
29/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	13486	15	13486	15	0.00
29/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	10565	12	10565	12	0.00
29/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	12799	14	12799	14	0.00
29/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	13563	15	13563	15	0.00
29/04/2020	2037 On 06-August-20			Bond Future	11.82	74.9896	11.8205	74.9896	82,442.00
29/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	172	0	172	0	0.00
29/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	168	0	168	0	0.00
29/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	175	0	175	0	0.00
29/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	13056	14	13056	14	0.00
29/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	12985	14	12985	14	0.00
29/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	12915	14	12915	14	0.00
29/04/2020	2037 On 05-November-20			Bond Future	12.03	75.9326	12.0325	75.9326	0.00
29/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	853	1	853	1	0.00
29/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	835	1	835	1	0.00
29/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	844	1	844	1	0.00
29/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12651	14	12651	14	0.00
29/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12528	14	12528	14	0.00
29/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12589	14	12589	14	0.00
29/04/2020	2037 On 04-February-21			Bond Future	12.26	72.6364	12.2636	72.6364	0.00
29/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4648	4	4648	4	300.00
29/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	841	1	841	1	72.00
29/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	9951	9	9951	9	0.00
29/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1529	1	1529	1	0.00
29/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1435	1	1435	1	0.00
29/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	2219	2	2219	2	0.00
29/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	4467	4	4467	4	0.00
29/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1447	1	1447	1	0.00
29/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1692	1	1692	1	240.00
29/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1458	1	1458	1	0.00
29/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13671	15	13671	15	0.00
29/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	6509	7	6509	7	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12600	14	12600	14	0.00
29/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13787	15	13787	15	0.00
29/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	10671	12	10671	12	72.00
29/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	2530	3	2530	3	300.00
29/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	13327	14	13327	14	72.00
29/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13729	15	13729	15	0.00
29/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17675	19	17675	19	0.00
29/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	6290	7	6290	7	0.00
29/04/2020	2037 On 06-May-21			Bond Future	12.52	73.5058	12.5158	73.5058	0.00
29/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	460	2	460	2	0.00
29/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	406	2	406	2	0.00
29/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	513	2	513	2	0.00
29/04/2020	2038 On 07-May-20			Bond Future	108.09	107.6903	108.0927	107.6903	2,602.00
29/04/2020	2038 On 06-August-20			Bond Future	107.71	107.3041	107.7099	107.3041	11,276.00
29/04/2020	2038 On 05-November-20			Bond Future	109.09	108.6775	109.0880	108.6775	0.00
29/04/2020	2038 On 04-February-21			Bond Future	108.77	108.3537	108.7694	108.3537	0.00
29/04/2020	2038 On 06-May-21			Bond Future	110.10	109.6783	110.0994	109.6783	0.00
29/04/2020	2040 On 07-May-20			Bond Future	11.72	80.2668	11.7230	80.2668	31,611.00
29/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	5803	4	5803	4	325.00
29/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
29/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
29/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	3054	2	3054	2	325.00
29/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	28	0	28	0	450.00
29/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1190	1	1190	1	450.00
29/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	11053	13	11053	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
29/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	14426	16	14426	16	0.00
29/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	706	2	706	2	0.00
29/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	133	0	133	0	0.00
29/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	4129	6	4129	6	0.00
29/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	13442	15	13442	15	0.00
29/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	14261	16	14261	16	0.00
29/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	16358	18	16358	18	0.00
29/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	12236	14	12236	14	0.00
29/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	7	0	7	0	0.00
29/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	14344	16	14344	16	0.00
29/04/2020	2040 On 06-August-20			Bond Future	11.95	76.7160	11.9487	76.7160	49,826.00
29/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	143	0	143	0	0.00
29/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	766	1	766	1	0.00
29/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	146	0	146	0	0.00
29/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	150	0	150	0	0.00
29/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1506	1	1506	1	0.00
29/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	682	0	682	0	0.00
29/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	49	0	49	0	800.00
29/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	160	0	160	0	800.00
29/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	13206	15	13206	15	0.00
29/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	8339	10	8339	10	800.00
29/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	17160	19	17160	19	0.00
29/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13508	15	13508	15	0.00
29/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	7997	9	7997	9	12,538.00
29/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	13583	15	13583	15	0.00
29/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5916	7	5916	7	517.00
29/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	13432	15	13432	15	0.00
29/04/2020	2040 On 05-November-20			Bond Future	12.16	77.6808	12.1591	77.6808	0.00
29/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	379	0	379	0	2,000.00
29/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	724	1	724	1	2,000.00
29/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	544	0	544	0	2,000.00
29/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	273	0	273	0	2,000.00
29/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	787	1	787	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
29/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	797	1	797	1	0.00
29/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3339	3	3339	3	0.00
29/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2833	2	2833	2	0.00
29/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	806	1	806	1	0.00
29/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	6923	8	6923	8	2,000.00
29/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	13229	15	13229	15	0.00
29/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	15376	17	15376	17	0.00
29/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	19195	21	19195	21	0.00
29/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	13163	14	13163	14	0.00
29/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	6151	7	6151	7	2,000.00
29/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	13296	15	13296	15	0.00
29/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13767	15	13767	15	0.00
29/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	17385	19	17385	19	0.00
29/04/2020	2040 On 04-February-21			Bond Future	12.39	74.1563	12.3884	74.1563	0.00
29/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3878	3	3878	3	0.00
29/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	1070	1	1070	1	800.00
29/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1439	1	1439	1	0.00
29/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	609	0	609	0	500.00
29/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	661	1	661	1	800.00
29/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1451	1	1451	1	0.00
29/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	3469	3	3469	3	0.00
29/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	1244	1	1244	1	500.00
29/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1427	1	1427	1	0.00
29/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	14488	16	14488	16	0.00
29/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	8441	9	8441	9	500.00
29/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	15512	17	15512	17	0.00
29/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20892	22	20892	22	0.00
29/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	20273	22	20273	22	0.00
29/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	16648	18	16648	18	0.00
29/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	14363	16	14363	16	0.00
29/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	14425	16	14425	16	0.00
29/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	7774	9	7774	9	800.00
29/04/2020	2040 On 06-May-21			Bond Future	12.64	75.0438	12.6381	75.0438	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
29/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	1234	3	1234	3	0.00
29/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	1176	3	1176	3	0.00
29/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	1119	3	1119	3	0.00
29/04/2020	2044 On 07-May-20			Bond Future	11.79	76.9777	11.7926	76.9777	34,638.00
29/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	1	0	1	0	0.00
29/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
29/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
29/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
29/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
29/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	8	0	8	0	0.00
29/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
29/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
29/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	15	0	15	0	0.00
29/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	19240	21	19240	21	0.00
29/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	13577	15	13577	15	0.00
29/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	13001	14	13001	14	0.00
29/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	14496	16	14496	16	0.00
29/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	4645	6	4645	6	100.00
29/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	5126	6	5126	6	556.00
29/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	14580	16	14580	16	0.00
29/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	17525	19	17525	19	0.00
29/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	13083	14	13083	14	0.00
29/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	6613	8	6613	8	129.00
29/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	18602	20	18602	20	0.00
29/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	14412	16	14412	16	0.00
29/04/2020	2044 On 06-August-20			Bond Future	12.01	73.5128	12.0129	73.5128	55,882.00
29/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	23	0	23	0	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	85	0	85	0	0.00
29/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	113	0	113	0	602.00
29/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	8	0	8	0	140.00
29/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	51	0	51	0	140.00
29/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	89	0	89	0	0.00
29/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	752	1	752	1	0.00
29/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	87	0	87	0	0.00
29/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1000	1	1000	1	0.00
29/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	22893	24	22893	24	0.00
29/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	17066	18	17066	18	0.00
29/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	15247	17	15247	17	0.00
29/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	15328	17	15328	17	0.00
29/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	7853	9	7853	9	140.00
29/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	6980	8	6980	8	602.00
29/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	15409	17	15409	17	0.00
29/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	14447	16	14447	16	0.00
29/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	19673	21	19673	21	0.00
29/04/2020	2044 On 05-November-20			Bond Future	12.22	74.4374	12.2182	74.4374	0.00
29/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	341	0	341	0	1,815.00
29/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	771	1	771	1	0.00
29/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	476	0	476	0	0.00
29/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2433	2	2433	2	0.00
29/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	790	1	790	1	0.00
29/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2548	2	2548	2	0.00
29/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	483	0	483	0	568.00
29/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	529	0	529	0	525.00
29/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	192	0	192	0	525.00
29/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1978	2	1978	2	0.00
29/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	86	0	86	0	1,815.00
29/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	516	0	516	0	1,815.00
29/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	780	1	780	1	0.00
29/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	177	0	177	0	568.00
29/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1759	1	1759	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
29/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	15586	17	15586	17	0.00
29/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	8630	10	8630	10	1,815.00
29/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	7455	8	7455	8	1,815.00
29/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	25500	27	25500	27	0.00
29/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	13320	15	13320	15	0.00
29/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	13388	15	13388	15	0.00
29/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15734	17	15734	17	0.00
29/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	21218	23	21218	23	0.00
29/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21655	23	21655	23	0.00
29/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	16183	17	16183	17	0.00
29/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	18048	19	18048	19	0.00
29/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	9169	10	9169	10	525.00
29/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	7671	9	7671	9	568.00
29/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	13456	15	13456	15	0.00
29/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	16107	17	16107	17	0.00
29/04/2020	2044 On 04-February-21			Bond Future	12.44	70.9971	12.4418	70.9971	0.00
29/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1303	1	1303	1	0.00
29/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1326	1	1326	1	0.00
29/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	1237	1	1237	1	0.00
29/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	677	1	677	1	405.00
29/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1315	1	1315	1	0.00
29/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	985	1	985	1	0.00
29/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1944	2	1944	2	0.00
29/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	15121	16	15121	16	0.00
29/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	15584	17	15584	17	405.00
29/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	20156	21	20156	21	0.00
29/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	12189	13	12189	13	405.00
29/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	15186	16	15186	16	0.00
29/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	17310	19	17310	19	0.00
29/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	15055	16	15055	16	0.00
29/04/2020	2044 On 06-May-21			Bond Future	12.69	71.8467	12.6851	71.8467	0.00
29/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2044 On 06-May-21	12.44	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
29/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
29/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	1374	3	1374	3	0.00
29/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	1431	3	1431	3	0.00
29/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	1317	3	1317	3	0.00
29/04/2020	2046 On 07-May-20			Bond Future	96.68	96.5687	96.6822	96.5687	9,794.00
29/04/2020	2046 On 06-August-20			Bond Future	97.86	97.7432	97.8569	97.7432	14,281.00
29/04/2020	2046 On 05-November-20			Bond Future	97.31	97.1990	97.3136	97.1990	0.00
29/04/2020	2046 On 04-February-21			Bond Future	98.57	98.4493	98.5655	98.4493	0.00
29/04/2020	2046 On 06-May-21			Bond Future	97.95	97.8360	97.9538	97.8360	0.00
29/04/2020	2050 On 07-May-20			Bond Future	98.81	97.5137	98.8147	97.5137	10,560.00
29/04/2020	2050 On 06-August-20			Bond Future	98.14	96.8215	98.1368	96.8215	14,849.00
29/04/2020	2050 On 05-November-20			Bond Future	99.39	98.0605	99.3922	98.0605	0.00
29/04/2020	2050 On 04-February-21			Bond Future	98.75	97.4025	98.7513	97.4025	0.00
29/04/2020	2050 On 06-May-21			Bond Future	99.96	98.5932	99.9586	98.5932	0.00
29/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	AL37 On 07-May-20			Index Future	684.35	674.2320	684.3500	674.2320	0.00
29/04/2020	AL37 On 06-August-20			Index Future	692.41	682.1860	692.4140	682.1860	0.00
29/04/2020	AL37 On 05-November-20			Index Future	701.20	690.8400	701.1950	690.8400	0.00
29/04/2020	AL37 On 04-February-21			Index Future	710.05	699.5630	710.0470	699.5630	0.00
29/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
29/04/2020	AL7T On 07-May-20			Index Future	734.30	720.7200	734.2990	720.7200	0.00
29/04/2020	AL7T On 06-August-20			Index Future	742.95	729.2220	742.9520	729.2220	0.00
29/04/2020	AL7T On 05-November-20			Index Future	752.37	738.4720	752.3730	738.4720	0.00
29/04/2020	AL7T On 04-February-21			Index Future	761.87	747.7970	761.8720	747.7970	0.00
29/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
29/04/2020	ALBI On 07-May-20			Index Future	658.36	647.8470	658.3550	647.8470	44.00
29/04/2020	ALBI On 06-August-20			Index Future	666.11	655.4900	666.1130	655.4900	165.00
29/04/2020	ALBI On 05-November-20			Index Future	674.56	663.8050	674.5600	663.8050	0.00
29/04/2020	ALBI On 04-February-21			Index Future	683.08	672.1860	683.0770	672.1860	0.00
29/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
29/04/2020	C002 On 31-March-32			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
29/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2020	ES33 On 07-May-20			Bond Future	12.50	67.9168	12.5015	67.9168	0.00
29/04/2020	ES33 On 06-August-20			Bond Future	12.78	68.7258	12.7756	68.7258	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2020	ES33 On 05-November-20			Bond Future	13.05	65.8103	13.0467	65.8103	0.00
29/04/2020	ES33 On 04-February-21			Bond Future	13.34	66.6416	13.3414	66.6416	0.00
29/04/2020	ES33 On 06-May-21			Bond Future	13.66	63.6614	13.6550	63.6614	0.00
29/04/2020	ES42 On 07-May-20			Bond Future	12.84	67.5910	12.8356	67.5910	0.00
29/04/2020	ES42 On 06-August-20			Bond Future	13.10	68.3961	13.0992	68.3961	4,919.00
29/04/2020	ES42 On 05-November-20			Bond Future	13.36	64.9956	13.3629	64.9956	0.00
29/04/2020	ES42 On 04-February-21			Bond Future	13.64	65.8168	13.6402	65.8168	0.00
29/04/2020	ES42 On 06-May-21			Bond Future	13.95	62.3463	13.9469	62.3463	0.00
29/04/2020	GOVI On 07-May-20			GOVI	650.46	640.0470	650.4560	640.0470	405.00
29/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	695340	80	695340	80	0.00
29/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	695440	80	695440	80	0.00
29/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	695240	80	695240	80	0.00
29/04/2020	GOVI On 06-August-20			GOVI	658.12	647.5980	658.1210	647.5980	1,023.00
29/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	700090	81	700090	81	0.00
29/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	699990	81	699990	81	0.00
29/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	700190	81	700190	81	0.00
29/04/2020	GOVI On 05-November-20			GOVI	666.47	655.8130	666.4660	655.8130	0.00
29/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	713840	82	713840	82	0.00
29/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	713640	82	713640	82	0.00
29/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	713740	82	713740	82	0.00
29/04/2020	GOVI On 04-February-21			GOVI	674.88	664.0930	674.8810	664.0930	0.00
29/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	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
29/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	760590	87	760590	87	0.00
29/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	760690	87	760690	87	0.00
29/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	760790	87	760790	87	0.00
29/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
29/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
29/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
29/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2020	IGOV On 07-May-20			Index Future	250.11	249.8060	250.1140	249.8060	154.00
29/04/2020	IGOV On 06-August-20			Index Future	253.12	252.8150	253.1240	252.8150	486.00
29/04/2020	IGOV On 05-November-20			Index Future	256.40	256.0830	256.3950	256.0830	47.00
29/04/2020	IGOV On 04-February-21			Index Future	259.69	259.3770	259.6930	259.3770	0.00
29/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
29/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
29/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
29/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.1000	94.0500	94.1000	0.00
29/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.38	92.4600	92.3800	92.4600	0.00
29/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.76	90.8700	90.7600	90.8700	0.00
29/04/2020	IS05 On 21-September-21			Interest Rate Swap	89.95	90.0900	89.9500	90.0900	0.00
29/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.50	91.6800	91.5000	91.6800	51.00
29/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.24	91.4600	91.2400	91.4600	0.00
29/04/2020	IS05 On 21-June-22			Interest Rate Swap	91.70	91.9700	91.7000	91.9700	0.00
29/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.14	95.4800	95.1400	95.4800	0.00
29/04/2020	IS05 On 20-December-22			Interest Rate Swap	95.94	96.3600	95.9400	96.3600	0.00
29/04/2020	IS05 On 22-March-23			Interest Rate Swap	88.71	89.2000	88.7100	89.2000	0.00
29/04/2020	IS05 On 20-June-23			Interest Rate Swap	94.57	95.1200	94.5700	95.1200	0.00
29/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
29/04/2020	IS10 On 17-December-25			Interest Rate Swap	86.16	87.1800	86.1600	87.1800	0.00
29/04/2020	IS10 On 16-March-26			Interest Rate Swap	83.16	84.2300	83.1600	84.2300	0.00
29/04/2020	IS10 On 15-June-26			Interest Rate Swap	81.99	83.0900	81.9900	83.0900	0.00

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29/04/2020	IS10 On 21-September-26			Interest Rate Swap	84.35	85.4700	84.3500	85.4700	0.00
29/04/2020	IS10 On 21-December-26			Interest Rate Swap	88.64	89.7500	88.6400	89.7500	0.00
29/04/2020	IS10 On 15-March-27			Interest Rate Swap	87.54	88.6700	87.5400	88.6700	0.00
29/04/2020	IS10 On 21-June-27			Interest Rate Swap	89.89	91.0500	89.8900	91.0500	0.00
29/04/2020	IS10 On 20-September-27			Interest Rate Swap	95.90	97.0800	95.9000	97.0800	0.00
29/04/2020	IS10 On 20-December-27			Interest Rate Swap	96.60	97.8200	96.6000	97.8200	0.00
29/04/2020	IS10 On 22-March-28			Interest Rate Swap	90.12	91.4100	90.1200	91.4100	0.00
29/04/2020	IS10 On 20-June-28			Interest Rate Swap	98.01	99.2900	98.0100	99.2900	0.00
29/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
29/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2020	R023 On 07-May-20			Bond Future	5.77	106.1444	5.7713	106.1444	42,805.00
29/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2920	2	2920	2	0.00
29/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2895	2	2895	2	0.00
29/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2946	3	2946	3	0.00
29/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R023 On 06-August-20			Bond Future	5.88	107.4088	5.8754	107.4088	17,685.00
29/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	3336	3	3336	3	0.00
29/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	3378	3	3378	3	0.00
29/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	3357	3	3357	3	0.00
29/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	72	0	72	0	0.00
29/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	73	0	73	0	0.00
29/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	75	0	75	0	0.00
29/04/2020	R023 On 05-November-20			Bond Future	5.97	104.8451	5.9655	104.8451	0.00
29/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	3363	3	3363	3	0.00
29/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	3345	3	3345	3	0.00
29/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	3381	3	3381	3	0.00
29/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	177	0	177	0	0.00
29/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	174	0	174	0	0.00
29/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	172	0	172	0	0.00
29/04/2020	R023 On 04-February-21			Bond Future	6.09	106.1692	6.0877	106.1692	0.00
29/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	1304	1	1304	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
29/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	1328	1	1328	1	0.00
29/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	1316	1	1316	1	0.00
29/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	847	1	847	1	0.00
29/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	854	1	854	1	0.00
29/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	839	1	839	1	0.00
29/04/2020	R023 On 06-May-21			Bond Future	6.27	103.5296	6.2695	103.5296	0.00
29/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	2177	2	2177	2	0.00
29/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	2210	2	2210	2	0.00
29/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	2194	2	2194	2	0.00
29/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 07-May-20			Bond Future	11.46	82.0188	11.4630	82.0188	51,040.00
29/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
29/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
29/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	3	0	3	0	0.00
29/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	14	0	14	0	0.00
29/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
29/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
29/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
29/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	15803	17	15803	17	0.00
29/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	13408	15	13408	15	0.00
29/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	12954	14	12954	14	0.00
29/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	11243	13	11243	13	0.00
29/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	11463	13	11463	13	0.00
29/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	13560	15	13560	15	0.00
29/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	10731	12	10731	12	0.00
29/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	5701	7	5701	7	3,530.00
29/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	4517	6	4517	6	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	13483	15	13483	15	0.00
29/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	16356	18	16356	18	0.00
29/04/2020	R035 On 06-August-20			Bond Future	11.69	82.9957	11.6901	82.9957	110,684.00
29/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	36	0	36	0	500.00
29/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	29	0	29	0	24,761.00
29/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	231	0	231	0	0.00
29/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	139	0	139	0	500.00
29/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	592	0	592	0	0.00
29/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	236	0	236	0	0.00
29/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	227	0	227	0	0.00
29/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	15	0	15	0	3,000.00
29/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	11678	13	11678	13	0.00
29/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	20506	22	20506	22	0.00
29/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	11812	13	11812	13	0.00
29/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	8416	10	8416	10	500.00
29/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	18499	20	18499	20	0.00
29/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	11745	13	11745	13	0.00
29/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	13472	15	13472	15	0.00
29/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	17793	19	17793	19	0.00
29/04/2020	R035 On 05-November-20			Bond Future	11.91	79.5577	11.9132	79.5577	0.00
29/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	1103	1	1103	1	0.00
29/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	1115	1	1115	1	0.00
29/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	1092	1	1092	1	0.00
29/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	11044	12	11044	12	0.00
29/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	10988	12	10988	12	0.00
29/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10931	12	10931	12	0.00
29/04/2020	R035 On 04-February-21			Bond Future	12.16	80.5626	12.1570	80.5626	0.00
29/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1381	1	1381	1	0.00
29/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	1293	1	1293	1	0.00
29/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	1283	1	1283	1	0.00
29/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	1272	1	1272	1	0.00
29/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2893	2	2893	2	0.00
29/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	14396	16	14396	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
29/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	14455	16	14455	16	0.00
29/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13871	15	13871	15	650.00
29/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8849	10	8849	10	650.00
29/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	14337	16	14337	16	0.00
29/04/2020	R035 On 06-May-21			Bond Future	12.41	77.0475	12.4133	77.0475	0.00
29/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	287	2	287	2	0.00
29/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	341	2	341	2	0.00
29/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	233	2	233	2	0.00
29/04/2020	R186 On 07-May-20			Bond Future	8.69	111.3474	8.6879	111.3474	38,906.00
29/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	13	0	13	0	0.00
29/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	259	0	259	0	0.00
29/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	1458	0	1458	0	0.00
29/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	14	0	14	0	0.00
29/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	4147	3	4147	3	1,120.00
29/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	2	0	2	0	0.00
29/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	65	0	65	0	0.00
29/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	12	0	12	0	0.00
29/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	6595	5	6595	5	1,120.00
29/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	5885	8	5885	8	0.00
29/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	3306	5	3306	5	0.00
29/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	202	1	202	1	0.00
29/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	2225	4	2225	4	0.00
29/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	3200	5	3200	5	0.00
29/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	4	0	4	0	0.00
29/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	4225	6	4225	6	2,500.00
29/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	1247	3	1247	3	23,160.00
29/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	3253	5	3253	5	0.00
29/04/2020	R186 On 06-August-20			Bond Future	8.90	107.3886	8.9000	107.3886	65,406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	1194	1	1194	1	0.00
29/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	705	0	705	0	900.00
29/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	2549	2	2549	2	900.00
29/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	1018	1	1018	1	0.00
29/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	1210	1	1210	1	0.00
29/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	1179	1	1179	1	0.00
29/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	3927	5	3927	5	0.00
29/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	5336	7	5336	7	0.00
29/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	4338	6	4338	6	0.00
29/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	3855	5	3855	5	0.00
29/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	3891	5	3891	5	0.00
29/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	2050	3	2050	3	0.00
29/04/2020	R186 On 05-November-20			Bond Future	9.11	108.7378	9.1053	108.7378	0.00
29/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	2143	2	2143	2	0.00
29/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	2124	2	2124	2	0.00
29/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	2105	1	2105	1	0.00
29/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	1598	1	1598	1	3,500.00
29/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	3499	3	3499	3	0.00
29/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	959	1	959	1	3,500.00
29/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	5353	7	5353	7	0.00
29/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	7257	9	7257	9	0.00
29/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	4337	5	4337	5	0.00
29/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	2761	4	2761	4	3,500.00
29/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	4368	5	4368	5	0.00
29/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	4307	5	4307	5	0.00
29/04/2020	R186 On 04-February-21			Bond Future	9.33	104.8250	9.3344	104.8250	0.00
29/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	1635	1	1635	1	0.00
29/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	1648	1	1648	1	0.00
29/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	1661	1	1661	1	0.00
29/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	7212	9	7212	9	0.00
29/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	7176	8	7176	8	0.00
29/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	7248	9	7248	9	0.00
29/04/2020	R186 On 06-May-21			Bond Future	9.60	106.0808	9.6031	106.0808	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
29/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	4982	3	4982	3	0.00
29/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	4941	3	4941	3	0.00
29/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	4900	3	4900	3	0.00
29/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R197 On 07-May-20			Bond Future	310.88	311.3015	310.8841	311.3015	2,556.00
29/04/2020	R197 On 06-August-20			Bond Future	306.89	307.3142	306.8875	307.3142	2,500.00
29/04/2020	R197 On 05-November-20			Bond Future	310.81	311.2467	310.8133	311.2467	0.00
29/04/2020	R197 On 04-February-21			Bond Future	306.83	307.2713	306.8320	307.2713	0.00
29/04/2020	R197 On 06-May-21			Bond Future	310.58	311.0273	310.5831	311.0273	0.00
29/04/2020	R202 On 07-May-20			Bond Future	214.01	214.4954	214.0066	214.4954	5,456.00
29/04/2020	R202 On 06-August-20			Bond Future	212.48	212.9756	212.4779	212.9756	7,724.00
29/04/2020	R202 On 05-November-20			Bond Future	215.20	215.7007	215.1956	215.7007	0.00
29/04/2020	R202 On 04-February-21			Bond Future	213.73	214.2371	213.7254	214.2371	0.00
29/04/2020	R202 On 06-May-21			Bond Future	216.34	216.8564	216.3389	216.8564	0.00
29/04/2020	R208 On 07-May-20			Bond Future	4.04	103.0516	4.0365	103.0516	21,664.00
29/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	685	1	685	1	0.00
29/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	676	1	676	1	0.00
29/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	667	1	667	1	0.00
29/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 06-August-20			Bond Future	3.74	104.2792	3.7424	104.2792	7,850.00
29/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1139	1	1139	1	0.00
29/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1145	1	1145	1	0.00
29/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1132	1	1132	1	0.00
29/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 05-November-20			Bond Future	2.85	102.1945	2.8544	102.1945	0.00
29/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	751	1	751	1	0.00
29/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	747	1	747	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
29/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	743	1	743	1	0.00
29/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 07-May-20			Bond Future	11.43	61.9242	11.4263	61.9242	55,961.00
29/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	11433	13	11433	13	0.00
29/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	11368	13	11368	13	0.00
29/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	11499	13	11499	13	0.00
29/04/2020	R209 On 06-August-20			Bond Future	11.63	62.6618	11.6313	62.6618	48,032.00
29/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	45519	47	45519	47	0.00
29/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	45628	47	45628	47	0.00
29/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	45411	47	45411	47	0.00
29/04/2020	R209 On 05-November-20			Bond Future	11.83	60.3062	11.8302	60.3062	0.00
29/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	906	1	906	1	0.00
29/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	924	1	924	1	0.00
29/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	915	1	915	1	0.00
29/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10835	12	10835	12	0.00
29/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10783	12	10783	12	0.00
29/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	10887	12	10887	12	0.00
29/04/2020	R209 On 04-February-21			Bond Future	12.04	61.0679	12.0418	61.0679	0.00
29/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1442	1	1442	1	0.00
29/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1453	1	1453	1	0.00
29/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1431	1	1431	1	0.00
29/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11799	13	11799	13	0.00
29/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11750	13	11750	13	0.00
29/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11701	13	11701	13	0.00
29/04/2020	R209 On 06-May-21			Bond Future	12.27	58.6577	12.2713	58.6577	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
29/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	238	2	238	2	0.00
29/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	145	1	145	1	0.00
29/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	191	1	191	1	0.00
29/04/2020	R210 On 07-May-20			Bond Future	179.37	179.3158	179.3719	179.3158	775.00
29/04/2020	R210 On 06-August-20			Bond Future	181.55	181.4969	181.5512	181.4969	1,199.00
29/04/2020	R210 On 05-November-20			Bond Future	181.15	181.0981	181.1523	181.0981	0.00
29/04/2020	R210 On 04-February-21			Bond Future	183.48	183.4278	183.4824	183.4278	0.00
29/04/2020	R210 On 06-May-21			Bond Future	182.97	182.9162	182.9719	182.9162	0.00
29/04/2020	R212 On 07-May-20			Bond Future	165.76	165.7222	165.7647	165.7222	5,193.00
29/04/2020	R212 On 06-August-20			Bond Future	165.48	165.4408	165.4815	165.4408	1,751.00
29/04/2020	R212 On 05-November-20			Bond Future	167.60	167.5581	167.5987	167.5581	0.00
29/04/2020	R212 On 04-February-21			Bond Future	167.42	167.3816	167.4225	167.3816	0.00
29/04/2020	R212 On 06-May-21			Bond Future	169.47	169.4280	169.4697	169.4280	0.00
29/04/2020	R213 On 07-May-20			Bond Future	10.78	76.1406	10.7826	76.1406	9,279.00
29/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	10165	12	10165	12	0.00
29/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	10041	11	10041	11	0.00
29/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	10103	12	10103	12	0.00
29/04/2020	R213 On 06-August-20			Bond Future	11.00	77.0476	11.0023	77.0476	13,183.00
29/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	297	0	297	0	0.00
29/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	307	0	307	0	0.00
29/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	302	0	302	0	0.00
29/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	9677	11	9677	11	0.00
29/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	9622	11	9622	11	0.00
29/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	9731	11	9731	11	0.00
29/04/2020	R213 On 05-November-20			Bond Future	11.22	74.4813	11.2189	74.4813	0.00
29/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	979	1	979	1	0.00
29/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	989	1	989	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
29/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	999	1	999	1	0.00
29/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	9561	11	9561	11	0.00
29/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	9656	11	9656	11	0.00
29/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	9609	11	9609	11	0.00
29/04/2020	R213 On 04-February-21			Bond Future	11.46	75.4220	11.4568	75.4220	0.00
29/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	1188	1	1188	1	0.00
29/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	1179	1	1179	1	0.00
29/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	1169	1	1169	1	0.00
29/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	11996	13	11996	13	0.00
29/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	12044	13	12044	13	0.00
29/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	11948	13	11948	13	0.00
29/04/2020	R213 On 06-May-21			Bond Future	11.71	72.7921	11.7099	72.7921	0.00
29/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	878	0	878	0	0.00
29/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	924	0	924	0	0.00
29/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	832	0	832	0	0.00
29/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	1	0	1	0.00
29/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	1	0	1	0.00
29/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	1	0	1	0.00
29/04/2020	R214 On 07-May-20			Bond Future	11.63	60.1780	11.6309	60.1780	10,834.00
29/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
29/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
29/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	3	0	3	0	0.00
29/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	14282	15	14282	15	0.00
29/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	5393	7	5393	7	1,250.00
29/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	10109	11	10109	11	0.00
29/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	11185	12	11185	12	0.00
29/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	11117	12	11117	12	0.00
29/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	11049	12	11049	12	0.00
29/04/2020	R214 On 06-August-20			Bond Future	11.83	60.8948	11.8307	60.8948	11,042.00
29/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	272	0	272	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
29/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	282	0	282	0	0.00
29/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	277	0	277	0	0.00
29/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	10994	12	10994	12	0.00
29/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	10873	12	10873	12	0.00
29/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	10933	12	10933	12	0.00
29/04/2020	R214 On 05-November-20			Bond Future	12.03	58.3781	12.0259	58.3781	0.00
29/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	963	1	963	1	0.00
29/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	953	1	953	1	0.00
29/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	972	1	972	1	0.00
29/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10901	12	10901	12	0.00
29/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10847	12	10847	12	0.00
29/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10794	12	10794	12	0.00
29/04/2020	R214 On 04-February-21			Bond Future	12.24	59.1155	12.2378	59.1155	0.00
29/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1458	1	1458	1	0.00
29/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1481	1	1481	1	0.00
29/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1470	1	1470	1	0.00
29/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11931	13	11931	13	0.00
29/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	11880	13	11880	13	0.00
29/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	11982	13	11982	13	0.00
29/04/2020	R214 On 06-May-21			Bond Future	12.46	56.5424	12.4588	56.5424	0.00
29/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	931	2	931	2	0.00
29/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	979	2	979	2	0.00
29/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	884	2	884	2	0.00
29/04/2020	R248 On 07-May-20			Bond Future	11.78	75.7593	11.7817	75.7593	54,283.00
29/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
29/04/2020	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
29/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	14879	16	14879	16	0.00
29/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	11347	13	11347	13	300.00
29/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	15668	17	15668	17	0.00
29/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	14966	16	14966	16	0.00
29/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	7448	9	7448	9	300.00
29/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	14792	16	14792	16	0.00
29/04/2020	R248 On 06-August-20			Bond Future	11.99	76.6618	11.9919	76.6618	73,743.00
29/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2913	2	2913	2	0.00
29/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1187	1	1187	1	0.00
29/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	13	0	13	0	20,640.00
29/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	162	0	162	0	0.00
29/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	687	0	687	0	640.00
29/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2760	2	2760	2	470.00
29/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	6112	5	6112	5	814.00
29/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	235	0	235	0	640.00
29/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	169	0	169	0	0.00
29/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	5	0	5	0	3,000.00
29/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	4276	4	4276	4	814.00
29/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1093	1	1093	1	470.00
29/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	166	0	166	0	0.00
29/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	12891	14	12891	14	0.00
29/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	6944	8	6944	8	0.00
29/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2725	3	2725	3	0.00
29/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	12814	14	12814	14	0.00
29/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	3952	5	3952	5	0.00
29/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1722	2	1722	2	0.00
29/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3792	5	3792	5	0.00
29/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	23418	25	23418	25	0.00
29/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	20999	22	20999	22	0.00
29/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	12969	14	12969	14	0.00
29/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	8328	9	8328	9	0.00
29/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6688	8	6688	8	0.00
29/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	11678	13	11678	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
29/04/2020	R248 On 05-November-20			Bond Future	12.20	73.2073	12.1979	73.2073	0.00
29/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	507	0	507	0	0.00
29/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	501	0	501	0	0.00
29/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	494	0	494	0	0.00
29/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	15778	17	15778	17	0.00
29/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	15854	17	15854	17	0.00
29/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	15701	17	15701	17	0.00
29/04/2020	R248 On 04-February-21			Bond Future	12.42	74.1320	12.4223	74.1320	0.00
29/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1407	1	1407	1	0.00
29/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1419	1	1419	1	0.00
29/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1432	1	1432	1	0.00
29/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	14395	15	14395	15	0.00
29/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	14525	16	14525	16	0.00
29/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	14460	16	14460	16	0.00
29/04/2020	R248 On 06-May-21			Bond Future	12.66	70.6029	12.6570	70.6029	0.00
29/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
29/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	1742	3	1742	3	0.00
29/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	1684	3	1684	3	0.00
29/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	1801	3	1801	3	0.00