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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	2025 On 06-August-20			Bond Future	137.95	137.5877	137.9546	137.5877	4,976.00
27/05/2020	2025 On 05-November-20			Bond Future	139.56	139.1949	139.5631	139.1949	0.00
27/05/2020	2025 On 04-February-21			Bond Future	139.75	139.3765	139.7477	139.3765	0.00
27/05/2020	2025 On 06-May-21			Bond Future	141.47	141.0907	141.4661	141.0907	0.00
27/05/2020	2029 On 06-August-20			Bond Future	99.85	99.4032	99.8496	99.4032	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	2029 On 05-November-20			Bond Future	99.88	99.4276	99.8770	99.4276	0.00
27/05/2020	2029 On 04-February-21			Bond Future	101.10	100.6455	101.0994	100.6455	0.00
27/05/2020	2029 On 06-May-21			Bond Future	101.19	100.7323	101.1915	100.7323	0.00
27/05/2020	2030 On 06-August-20			Bond Future	9.12	92.9065	9.1202	92.9065	107,545.00
27/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2501	2	2501	2	0.00
27/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	7749	7	7749	7	0.00
27/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2384	2	2384	2	450.00
27/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1865	2	1865	2	800.00
27/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	872	1	872	1	800.00
27/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2561	2	2561	2	0.00
27/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	11747	11	11747	11	0.00
27/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	5950	6	5950	6	470.00
27/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9134	9	9134	9	470.00
27/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3589	3	3589	3	0.00
27/05/2020	2030 On 06-August-20	9.95	Call	Bond Future	5731	5	5731	5	0.00
27/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	9369	9	9369	9	0.00
27/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6172	6	6172	6	0.00
27/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4876	5	4876	5	450.00
27/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2531	2	2531	2	0.00
27/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	12796	12	12796	12	0.00
27/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	6894	7	6894	7	650.00
27/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	9936	10	9936	10	0.00
27/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1089	1	1089	1	323.00
27/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2840	3	2840	3	323.00
27/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	4885	5	4885	5	0.00
27/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	228	0	228	0	650.00
27/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	283	0	283	0	0.00
27/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2366	3	2366	3	0.00
27/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	70	0	70	0	650.00
27/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2652	3	2652	3	0.00
27/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1823	2	1823	2	800.00
27/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	110	0	110	0	0.00
27/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	683	1	683	1	0.00
27/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	893	1	893	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
27/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2622	3	2622	3	0.00
27/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1218	1	1218	1	0.00
27/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	838	1	838	1	0.00
27/05/2020	2030 On 06-August-20	9.95	Put	Bond Future	951	1	951	1	5,850.00
27/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	512	1	512	1	0.00
27/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3434	4	3434	4	0.00
27/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5552	6	5552	6	0.00
27/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	309	0	309	0	0.00
27/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2804	3	2804	3	0.00
27/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2682	3	2682	3	0.00
27/05/2020	2030 On 05-November-20			Bond Future	9.29	93.9707	9.2901	93.9707	0.00
27/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2605	2	2605	2	3,000.00
27/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4797	5	4797	5	0.00
27/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1579	1	1579	1	1,000.00
27/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3089	3	3089	3	1,000.00
27/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2325	2	2325	2	3,000.00
27/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4063	4	4063	4	0.00
27/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1226	1	1226	1	3,000.00
27/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4093	4	4093	4	0.00
27/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6420	6	6420	6	0.00
27/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2629	2	2629	2	14,160.00
27/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5670	5	5670	5	0.00
27/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3618	3	3618	3	3,000.00
27/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8055	8	8055	8	0.00
27/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1611	2	1611	2	14,160.00
27/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1909	2	1909	2	15,758.00
27/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3062	3	3062	3	15,758.00
27/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7647	7	7647	7	0.00
27/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4124	4	4124	4	0.00
27/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3491	4	3491	4	0.00
27/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4584	5	4584	5	0.00
27/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5164	5	5164	5	0.00
27/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1542	2	1542	2	3,000.00
27/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6450	7	6450	7	0.00

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27/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1662	2	1662	2	15,758.00
27/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3544	4	3544	4	0.00
27/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5643	6	5643	6	0.00
27/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	3966	4	3966	4	0.00
27/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	7207	7	7207	7	0.00
27/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2446	3	2446	3	14,160.00
27/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2099	2	2099	2	1,000.00
27/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3517	4	3517	4	0.00
27/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	8464	9	8464	9	0.00
27/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4552	5	4552	5	0.00
27/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	2969	3	2969	3	3,000.00
27/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	7300	8	7300	8	0.00
27/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5200	5	5200	5	0.00
27/05/2020	2030 On 04-February-21			Bond Future	9.47	91.0952	9.4685	91.0952	0.00
27/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1988	2	1988	2	1,000.00
27/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3670	4	3670	4	0.00
27/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3541	3	3541	3	1,000.00
27/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1972	2	1972	2	800.00
27/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3644	3	3644	3	0.00
27/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3619	3	3619	3	0.00
27/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2914	3	2914	3	800.00
27/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6833	7	6833	7	0.00
27/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2845	3	2845	3	1,800.00
27/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	6415	7	6415	7	0.00
27/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5525	6	5525	6	0.00
27/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	8480	9	8480	9	0.00
27/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5398	6	5398	6	0.00
27/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5429	6	5429	6	0.00
27/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5366	6	5366	6	0.00
27/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	8435	9	8435	9	0.00
27/05/2020	2030 On 06-May-21			Bond Future	9.66	92.1957	9.6596	92.1957	0.00
27/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8708	8	8708	8	0.00
27/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3944	4	3944	4	700.00
27/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	11976	12	11976	12	0.00

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27/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6393	6	6393	6	0.00
27/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12011	12	12011	12	0.00
27/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12046	12	12046	12	0.00
27/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1735	2	1735	2	0.00
27/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6771	7	6771	7	0.00
27/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1758	2	1758	2	0.00
27/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1747	2	1747	2	0.00
27/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4354	5	4354	5	700.00
27/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3072	3	3072	3	700.00
27/05/2020	2032 On 06-August-20			Bond Future	9.87	91.6078	9.8696	91.6078	96,218.00
27/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	3019	3	3019	3	0.00
27/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1701	2	1701	2	0.00
27/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1724	2	1724	2	0.00
27/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	625	1	625	1	800.00
27/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1363	1	1363	1	800.00
27/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1747	2	1747	2	0.00
27/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4315	5	4315	5	0.00
27/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4401	5	4401	5	0.00
27/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	7802	8	7802	8	0.00
27/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	5122	5	5122	5	0.00
27/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4358	5	4358	5	0.00
27/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2765	3	2765	3	800.00
27/05/2020	2032 On 05-November-20			Bond Future	10.05	88.5098	10.0533	88.5098	0.00
27/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3392	3	3392	3	0.00
27/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	8023	8	8023	8	0.00
27/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7653	7	7653	7	0.00
27/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1927	2	1927	2	3,000.00
27/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2992	3	2992	3	3,000.00
27/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2583	2	2583	2	1,000.00
27/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3420	3	3420	3	0.00
27/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1639	2	1639	2	1,000.00
27/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3364	3	3364	3	0.00
27/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5250	5	5250	5	0.00
27/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	7979	8	7979	8	0.00

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27/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	8840	9	8840	9	0.00
27/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2027	2	2027	2	1,000.00
27/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6455	7	6455	7	0.00
27/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5767	6	5767	6	0.00
27/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5180	5	5180	5	0.00
27/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5215	5	5215	5	0.00
27/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2159	2	2159	2	3,000.00
27/05/2020	2032 On 04-February-21			Bond Future	10.24	89.5741	10.2427	89.5741	0.00
27/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1805	2	1805	2	800.00
27/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3324	3	3324	3	0.00
27/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2658	3	2658	3	800.00
27/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3369	3	3369	3	0.00
27/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6935	7	6935	7	0.00
27/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3347	3	3347	3	0.00
27/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7167	7	7167	7	0.00
27/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7126	7	7126	7	0.00
27/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	8596	9	8596	9	0.00
27/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3586	4	3586	4	800.00
27/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7208	7	7208	7	0.00
27/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	11081	11	11081	11	0.00
27/05/2020	2032 On 06-May-21			Bond Future	10.44	86.5086	10.4410	86.5086	0.00
27/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11656	11	11656	11	0.00
27/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11690	11	11690	11	0.00
27/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11621	11	11621	11	0.00
27/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2711	3	2711	3	0.00
27/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2695	3	2695	3	0.00
27/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2679	3	2679	3	0.00
27/05/2020	2033 On 06-August-20			Bond Future	96.47	96.3794	96.4699	96.3794	12,178.00
27/05/2020	2033 On 05-November-20			Bond Future	96.38	96.2934	96.3830	96.2934	0.00
27/05/2020	2033 On 04-February-21			Bond Future	97.56	97.4728	97.5625	97.4728	0.00
27/05/2020	2033 On 06-May-21			Bond Future	97.53	97.4430	97.5334	97.4430	0.00
27/05/2020	2037 On 06-August-20			Bond Future	10.63	83.0908	10.6320	83.0908	88,816.00
27/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	1267	1	1267	1	0.00
27/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	1250	1	1250	1	0.00

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27/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	1285	1	1285	1	0.00
27/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	6695	7	6695	7	0.00
27/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	6639	7	6639	7	0.00
27/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	6583	7	6583	7	0.00
27/05/2020	2037 On 05-November-20			Bond Future	10.81	84.0428	10.8121	84.0428	0.00
27/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	3013	3	3013	3	0.00
27/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2966	3	2966	3	0.00
27/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2989	3	2989	3	0.00
27/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7341	8	7341	8	0.00
27/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7247	8	7247	8	0.00
27/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7294	8	7294	8	0.00
27/05/2020	2037 On 04-February-21			Bond Future	11.00	80.7979	11.0008	80.7979	0.00
27/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	9128	9	9128	9	300.00
27/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2385	2	2385	2	72.00
27/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	16018	15	16018	15	0.00
27/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	5197	5	5197	5	0.00
27/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3852	4	3852	4	0.00
27/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3662	3	3662	3	0.00
27/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	8863	8	8863	8	0.00
27/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3686	3	3686	3	0.00
27/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	4174	4	4174	4	240.00
27/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3709	3	3709	3	0.00
27/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8440	9	8440	9	0.00
27/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3423	4	3423	4	240.00
27/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	7600	8	7600	8	0.00
27/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	8532	9	8532	9	0.00
27/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1115	1	1115	1	300.00
27/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6167	7	6167	7	72.00
27/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8168	9	8168	9	72.00
27/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8486	9	8486	9	0.00
27/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	11737	12	11737	12	0.00
27/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3288	4	3288	4	0.00
27/05/2020	2037 On 06-May-21			Bond Future	11.20	81.7743	11.1984	81.7743	0.00
27/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	10906	10	10906	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	10944	10	10944	10	0.00
27/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	10981	10	10981	10	0.00
27/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3823	4	3823	4	0.00
27/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3806	4	3806	4	0.00
27/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3839	4	3839	4	0.00
27/05/2020	2038 On 06-August-20			Bond Future	106.85	106.7501	106.8541	106.7501	10,496.00
27/05/2020	2038 On 05-November-20			Bond Future	108.10	107.9975	108.1002	107.9975	0.00
27/05/2020	2038 On 04-February-21			Bond Future	107.71	107.6066	107.7095	107.6066	0.00
27/05/2020	2038 On 06-May-21			Bond Future	109.03	108.9303	109.0341	108.9303	0.00
27/05/2020	2040 On 06-August-20			Bond Future	10.83	84.3387	10.8266	84.3387	51,162.00
27/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	1203	1	1203	1	0.00
27/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	1221	1	1221	1	0.00
27/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	1239	1	1239	1	0.00
27/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	3428	3	3428	3	0.00
27/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	5110	4	5110	4	0.00
27/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	579	0	579	0	800.00
27/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	1294	1	1294	1	800.00
27/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	3206	3	3206	3	0.00
27/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	6944	8	6944	8	0.00
27/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	10294	11	10294	11	0.00
27/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	3467	4	3467	4	800.00
27/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	7186	8	7186	8	0.00
27/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	3263	4	3263	4	12,538.00
27/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2123	3	2123	3	517.00
27/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	7247	8	7247	8	0.00
27/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	7125	8	7125	8	0.00
27/05/2020	2040 On 05-November-20			Bond Future	11.01	85.3051	11.0064	85.3051	0.00
27/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1752	1	1752	1	2,000.00
27/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1387	1	1387	1	2,000.00
27/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	2260	2	2260	2	2,230.00
27/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2928	3	2928	3	0.00
27/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2762	2	2762	2	2,000.00
27/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4990	4	4990	4	2,230.00
27/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	7702	7	7702	7	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
27/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2952	3	2952	3	0.00
27/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	6895	6	6895	6	0.00
27/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2977	3	2977	3	0.00
27/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	3594	4	3594	4	2,000.00
27/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	7993	9	7993	9	0.00
27/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	7942	9	7942	9	0.00
27/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	12917	14	12917	14	0.00
27/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	9700	11	9700	11	0.00
27/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3122	4	3122	4	2,000.00
27/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5034	6	5034	6	0.00
27/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	8412	9	8412	9	0.00
27/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8045	9	8045	9	0.00
27/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	11366	12	11366	12	0.00
27/05/2020	2040 On 04-February-21			Bond Future	11.19	81.8251	11.1948	81.8251	0.00
27/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2907	3	2907	3	800.00
27/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	7899	7	7899	7	0.00
27/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3675	3	3675	3	0.00
27/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1852	2	1852	2	500.00
27/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1979	2	1979	2	800.00
27/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3699	3	3699	3	0.00
27/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	3277	3	3277	3	500.00
27/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	7262	7	7262	7	0.00
27/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	3651	3	3651	3	0.00
27/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	9280	10	9280	10	0.00
27/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	4802	5	4802	5	500.00
27/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	10113	11	10113	11	0.00
27/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	14703	16	14703	16	0.00
27/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	14159	15	14159	15	0.00
27/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	11054	12	11054	12	0.00
27/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	9179	10	9179	10	0.00
27/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	9229	10	9229	10	0.00
27/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4363	5	4363	5	800.00
27/05/2020	2040 On 06-May-21			Bond Future	11.39	82.8141	11.3917	82.8141	0.00
27/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	10686	10	10686	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	10723	10	10723	10	0.00
27/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	10649	10	10649	10	0.00
27/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4352	5	4352	5	0.00
27/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4332	5	4332	5	0.00
27/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4312	5	4312	5	0.00
27/05/2020	2044 On 06-August-20			Bond Future	10.90	81.0396	10.8965	81.0396	79,450.00
27/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	840	1	840	1	0.00
27/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	337	0	337	0	602.00
27/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	868	1	868	1	0.00
27/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	1018	1	1018	1	602.00
27/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	158	0	158	0	140.00
27/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	596	0	596	0	140.00
27/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	3438	3	3438	3	0.00
27/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	854	1	854	1	0.00
27/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	4053	3	4053	3	0.00
27/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	15704	17	15704	17	0.00
27/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	10271	11	10271	11	0.00
27/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	8687	10	8687	10	0.00
27/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	8756	10	8756	10	0.00
27/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3200	4	3200	4	140.00
27/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	2694	3	2694	3	602.00
27/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	8013	9	8013	9	0.00
27/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	8825	10	8825	10	0.00
27/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	12648	14	12648	14	0.00
27/05/2020	2044 On 05-November-20			Bond Future	11.07	81.9683	11.0703	81.9683	0.00
27/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1618	1	1618	1	1,815.00
27/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	2048	2	2048	2	0.00
27/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	6202	6	6202	6	0.00
27/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2873	2	2873	2	0.00
27/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2922	3	2922	3	0.00
27/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	6395	6	6395	6	0.00
27/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	2068	2	2068	2	568.00
27/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	2167	2	2167	2	1,815.00
27/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2897	2	2897	2	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
27/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	2207	2	2207	2	525.00
27/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	1072	1	1072	1	525.00
27/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	5410	5	5410	5	0.00
27/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	601	0	601	0	1,815.00
27/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	1012	1	1012	1	568.00
27/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	5009	4	5009	4	0.00
27/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	9925	11	9925	11	0.00
27/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	4723	5	4723	5	1,815.00
27/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	3965	4	3965	4	1,815.00
27/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	18677	20	18677	20	0.00
27/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8115	9	8115	9	0.00
27/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	10047	11	10047	11	0.00
27/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	14761	16	14761	16	0.00
27/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	8168	9	8168	9	0.00
27/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	15153	16	15153	16	0.00
27/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	10417	11	10417	11	0.00
27/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	11987	13	11987	13	0.00
27/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5081	6	5081	6	525.00
27/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	8221	9	8221	9	0.00
27/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4102	5	4102	5	568.00
27/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	10355	11	10355	11	0.00
27/05/2020	2044 On 04-February-21			Bond Future	11.25	78.5734	11.2524	78.5734	0.00
27/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	3396	3	3396	3	0.00
27/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	3443	3	3443	3	0.00
27/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	3258	3	3258	3	0.00
27/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	2016	2	2016	2	405.00
27/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	3419	3	3419	3	0.00
27/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2720	2	2720	2	0.00
27/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	4649	4	4649	4	0.00
27/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	9846	11	9846	11	0.00
27/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10225	11	10225	11	405.00
27/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	14116	15	14116	15	0.00
27/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7515	8	7515	8	405.00
27/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	9900	11	9900	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	11666	13	11666	13	0.00
27/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	9793	11	9793	11	0.00
27/05/2020	2044 On 06-May-21			Bond Future	11.44	79.5230	11.4423	79.5230	0.00
27/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	10569	10	10569	10	0.00
27/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	10532	10	10532	10	0.00
27/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	10495	10	10495	10	0.00
27/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4430	5	4430	5	0.00
27/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4450	5	4450	5	0.00
27/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4410	5	4410	5	0.00
27/05/2020	2046 On 06-August-20			Bond Future	96.63	96.3730	96.6295	96.3730	15,257.00
27/05/2020	2046 On 05-November-20			Bond Future	95.97	95.7130	95.9704	95.7130	0.00
27/05/2020	2046 On 04-February-21			Bond Future	97.15	96.8855	97.1451	96.8855	0.00
27/05/2020	2046 On 06-May-21			Bond Future	96.53	96.2688	96.5314	96.2688	0.00
27/05/2020	2050 On 06-August-20			Bond Future	97.20	97.4679	97.1992	97.4679	15,749.00
27/05/2020	2050 On 05-November-20			Bond Future	98.33	98.6064	98.3323	98.6064	0.00
27/05/2020	2050 On 04-February-21			Bond Future	97.63	97.9043	97.6260	97.9043	0.00
27/05/2020	2050 On 06-May-21			Bond Future	98.83	99.1087	98.8266	99.1087	0.00
27/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	AL37 On 06-August-20			Index Future	724.05	726.4980	724.0510	726.4980	0.00
27/05/2020	AL37 On 05-November-20			Index Future	732.40	734.8760	732.3960	734.8760	0.00
27/05/2020	AL37 On 04-February-21			Index Future	741.18	743.6930	741.1810	743.6930	0.00
27/05/2020	AL37 On 06-May-21			Index Future	750.12	752.6610	750.1180	752.6610	0.00
27/05/2020	AL7T On 06-August-20			Index Future	817.32	814.6740	817.3240	814.6740	0.00
27/05/2020	AL7T On 05-November-20			Index Future	826.74	824.0680	826.7430	824.0680	0.00
27/05/2020	AL7T On 04-February-21			Index Future	836.66	833.9560	836.6600	833.9560	0.00
27/05/2020	AL7T On 06-May-21			Index Future	846.75	844.0130	846.7480	844.0130	0.00
27/05/2020	ALBI On 06-August-20			Index Future	718.47	714.3630	718.4700	714.3630	211.00
27/05/2020	ALBI On 05-November-20			Index Future	726.75	722.6010	726.7500	722.6010	0.00
27/05/2020	ALBI On 04-February-21			Index Future	735.47	731.2710	735.4680	731.2710	0.00
27/05/2020	ALBI On 06-May-21			Index Future	744.34	740.0890	744.3360	740.0890	0.00
27/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C007 On 31-January-37			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
27/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2020	ES33 On 06-August-20			Bond Future	11.48	75.8127	11.4757	75.8127	350.00
27/05/2020	ES33 On 05-November-20			Bond Future	11.71	72.9042	11.7076	72.9042	0.00
27/05/2020	ES33 On 04-February-21			Bond Future	11.95	73.7808	11.9516	73.7808	0.00
27/05/2020	ES33 On 06-May-21			Bond Future	12.20	70.8938	12.2014	70.8938	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
27/05/2020	ES42 On 06-August-20			Bond Future	11.92	75.0964	11.9174	75.0964	4,919.00
27/05/2020	ES42 On 05-November-20			Bond Future	12.14	71.6968	12.1416	71.6968	0.00
27/05/2020	ES42 On 04-February-21			Bond Future	12.37	72.5598	12.3699	72.5598	0.00
27/05/2020	ES42 On 06-May-21			Bond Future	12.61	69.1771	12.6126	69.1771	0.00
27/05/2020	GOVI On 06-August-20			GOVI	710.12	706.2090	710.1210	706.2090	1,042.00
27/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	180090	22	180090	22	0.00
27/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	179990	22	179990	22	0.00
27/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	180190	22	180190	22	0.00
27/05/2020	GOVI On 05-November-20			GOVI	718.31	714.3530	718.3050	714.3530	0.00
27/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	195450	23	195450	23	0.00
27/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	195250	23	195250	23	0.00
27/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	195350	23	195350	23	0.00
27/05/2020	GOVI On 04-February-21			GOVI	726.92	722.9240	726.9210	722.9240	0.00
27/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	240190	28	240190	28	0.00
27/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	240290	28	240290	28	0.00
27/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	240390	28	240390	28	0.00
27/05/2020	GOVI On 06-May-21			GOVI	735.69	731.6420	735.6860	731.6420	0.00
27/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	570160	53	570160	53	0.00
27/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	569960	53	569960	53	0.00
27/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	570060	53	570060	53	0.00
27/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
27/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2020	IGOV On 06-August-20			Index Future	254.52	254.4270	254.5230	254.4270	1,132.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	IGOV On	05-November-20			Index Future	257.52	257.4240	257.5190	257.4240	47.00
27/05/2020	IGOV On	04-February-21			Index Future	260.67	260.5740	260.6700	260.5740	0.00
27/05/2020	IGOV On	06-May-21			Index Future	263.87	263.7770	263.8740	263.7770	0.00
27/05/2020	IS02 On	22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
27/05/2020	IS02 On	21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
27/05/2020	IS05 On	17-December-20			Interest Rate Swap	94.10	94.0900	94.1000	94.0900	0.00
27/05/2020	IS05 On	16-March-21			Interest Rate Swap	92.39	92.3900	92.3900	92.3900	0.00
27/05/2020	IS05 On	15-June-21			Interest Rate Swap	90.66	90.6700	90.6600	90.6700	0.00
27/05/2020	IS05 On	21-September-21			Interest Rate Swap	89.76	89.7600	89.7600	89.7600	0.00
27/05/2020	IS05 On	21-December-21			Interest Rate Swap	91.20	91.1900	91.2000	91.1900	51.00
27/05/2020	IS05 On	15-March-22			Interest Rate Swap	90.79	90.7800	90.7900	90.7800	0.00
27/05/2020	IS05 On	21-June-22			Interest Rate Swap	91.11	91.0900	91.1100	91.0900	0.00
27/05/2020	IS05 On	20-September-22			Interest Rate Swap	94.43	94.3900	94.4300	94.3900	0.00
27/05/2020	IS05 On	20-December-22			Interest Rate Swap	95.12	95.0500	95.1200	95.0500	0.00
27/05/2020	IS05 On	22-March-23			Interest Rate Swap	87.74	87.6300	87.7400	87.6300	0.00
27/05/2020	IS05 On	20-June-23			Interest Rate Swap	93.45	93.3200	93.4500	93.3200	0.00
27/05/2020	IS05 On	19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/05/2020	IS10 On	17-December-25			Interest Rate Swap	82.70	82.4100	82.7000	82.4100	0.00
27/05/2020	IS10 On	16-March-26			Interest Rate Swap	79.37	79.1100	79.3700	79.1100	0.00
27/05/2020	IS10 On	15-June-26			Interest Rate Swap	77.96	77.6700	77.9600	77.6700	0.00
27/05/2020	IS10 On	21-September-26			Interest Rate Swap	80.17	79.8100	80.1700	79.8100	0.00
27/05/2020	IS10 On	21-December-26			Interest Rate Swap	84.38	83.9200	84.3800	83.9200	0.00
27/05/2020	IS10 On	15-March-27			Interest Rate Swap	83.12	82.5700	83.1200	82.5700	0.00
27/05/2020	IS10 On	21-June-27			Interest Rate Swap	85.30	84.7000	85.3000	84.7000	0.00
27/05/2020	IS10 On	20-September-27			Interest Rate Swap	91.11	90.5000	91.1100	90.5000	0.00
27/05/2020	IS10 On	20-December-27			Interest Rate Swap	91.53	90.9300	91.5300	90.9300	0.00
27/05/2020	IS10 On	22-March-28			Interest Rate Swap	84.66	84.0800	84.6600	84.0800	0.00
27/05/2020	IS10 On	20-June-28			Interest Rate Swap	92.43	91.8700	92.4300	91.8700	0.00
27/05/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/05/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2020	R023 On	06-August-20			Bond Future	5.49	108.7790	5.4935	108.7790	26,870.00
27/05/2020	R023 On	06-August-20	7.26	Call	Bond Future	4192	4	4192	4	0.00
27/05/2020	R023 On	06-August-20	7.28	Call	Bond Future	4237	4	4237	4	0.00
27/05/2020	R023 On	06-August-20	7.27	Call	Bond Future	4214	4	4214	4	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
27/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	8	0	8	0	0.00
27/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	8	0	8	0	0.00
27/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	9	0	9	0	0.00
27/05/2020	R023 On 05-November-20			Bond Future	5.59	106.1146	5.5931	106.1146	0.00
27/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4054	4	4054	4	0.00
27/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4035	4	4035	4	0.00
27/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4074	4	4074	4	0.00
27/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	53	0	53	0	0.00
27/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	52	0	52	0	0.00
27/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	51	0	51	0	0.00
27/05/2020	R023 On 04-February-21			Bond Future	5.70	107.3898	5.6989	107.3898	0.00
27/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	1737	2	1737	2	0.00
27/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	1763	2	1763	2	0.00
27/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	1750	2	1750	2	0.00
27/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	523	1	523	1	0.00
27/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	529	1	529	1	0.00
27/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	517	1	517	1	0.00
27/05/2020	R023 On 06-May-21			Bond Future	5.82	104.7747	5.8177	104.7747	0.00
27/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3117	3	3117	3	0.00
27/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3146	3	3146	3	0.00
27/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3132	3	3132	3	0.00
27/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	161	0	161	0	0.00
27/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	159	0	159	0	0.00
27/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	163	0	163	0	0.00
27/05/2020	R035 On 06-August-20			Bond Future	10.38	92.1280	10.3795	92.1280	103,302.00
27/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1775	2	1775	2	0.00
27/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	406	0	406	0	24,761.00
27/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	481	0	481	0	500.00
27/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1254	1	1254	1	500.00
27/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1799	2	1799	2	0.00
27/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	3384	3	3384	3	0.00
27/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	246	0	246	0	3,000.00
27/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1752	2	1752	2	0.00
27/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	12436	13	12436	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
27/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	4938	5	4938	5	0.00
27/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5035	6	5035	6	0.00
27/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	10575	11	10575	11	0.00
27/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	4987	5	4987	5	0.00
27/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	2905	3	2905	3	500.00
27/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6284	7	6284	7	0.00
27/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	9936	11	9936	11	0.00
27/05/2020	R035 On 05-November-20			Bond Future	10.57	88.7059	10.5651	88.7059	0.00
27/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3925	4	3925	4	0.00
27/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3957	4	3957	4	0.00
27/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3894	4	3894	4	0.00
27/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5541	6	5541	6	0.00
27/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5504	6	5504	6	0.00
27/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5468	6	5468	6	0.00
27/05/2020	R035 On 04-February-21			Bond Future	10.76	89.7722	10.7601	89.7722	0.00
27/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3562	3	3562	3	0.00
27/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3755	3	3755	3	0.00
27/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3539	3	3539	3	0.00
27/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6855	6	6855	6	0.00
27/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3515	3	3515	3	0.00
27/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8298	9	8298	9	0.00
27/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4456	5	4456	5	650.00
27/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8344	9	8344	9	0.00
27/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	7890	8	7890	8	650.00
27/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8252	9	8252	9	0.00
27/05/2020	R035 On 06-May-21			Bond Future	10.96	86.3771	10.9560	86.3771	0.00
27/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	11532	11	11532	11	0.00
27/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	11610	11	11610	11	0.00
27/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4596	4	4596	4	793.00
27/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	10259	10	10259	10	0.00
27/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7769	7	7769	7	0.00
27/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	11571	11	11571	11	0.00
27/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5530	6	5530	6	793.00
27/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	3952	4	3952	4	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3394	4	3394	4	0.00
27/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9263	10	9263	10	0.00
27/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3409	4	3409	4	0.00
27/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3379	4	3379	4	0.00
27/05/2020	R186 On 06-August-20			Bond Future	7.86	114.8485	7.8640	114.8485	81,222.00
27/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3684	4	3684	4	0.00
27/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6199	7	6199	7	900.00
27/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2421	3	2421	3	900.00
27/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3249	4	3249	4	0.00
27/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3721	4	3721	4	0.00
27/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3647	4	3647	4	0.00
27/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1043	1	1043	1	0.00
27/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1699	2	1699	2	0.00
27/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1216	1	1216	1	0.00
27/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1014	1	1014	1	0.00
27/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1029	1	1029	1	0.00
27/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	347	0	347	0	0.00
27/05/2020	R186 On 05-November-20			Bond Future	8.04	116.1626	8.0365	116.1626	0.00
27/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	908	1	908	1	1,200.00
27/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4833	5	4833	5	0.00
27/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4799	5	4799	5	0.00
27/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2808	3	2808	3	1,200.00
27/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4765	5	4765	5	0.00
27/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2411	3	2411	3	3,500.00
27/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3785	4	3785	4	3,500.00
27/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6931	7	6931	7	0.00
27/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2250	2	2250	2	0.00
27/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3419	3	3419	3	0.00
27/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	902	1	902	1	3,500.00
27/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1723	2	1723	2	0.00
27/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1738	2	1738	2	0.00
27/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2995	3	2995	3	0.00
27/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1708	2	1708	2	0.00
27/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6360	6	6360	6	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
27/05/2020	R186 On 04-February-21			Bond Future	8.22	112.2746	8.2168	112.2746	0.00
27/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3281	3	3281	3	0.00
27/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3307	4	3307	4	0.00
27/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3333	4	3333	4	0.00
27/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3585	3	3585	3	0.00
27/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3561	3	3561	3	0.00
27/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3608	3	3608	3	0.00
27/05/2020	R186 On 06-May-21			Bond Future	8.41	113.6305	8.4144	113.6305	0.00
27/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11128	11	11128	11	0.00
27/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11094	11	11094	11	0.00
27/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11060	11	11060	11	0.00
27/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	794	1	794	1	0.00
27/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	800	1	800	1	0.00
27/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	787	1	787	1	0.00
27/05/2020	R197 On 06-August-20			Bond Future	307.40	307.1478	307.3965	307.1478	2,549.00
27/05/2020	R197 On 05-November-20			Bond Future	310.98	310.7342	310.9791	310.7342	0.00
27/05/2020	R197 On 04-February-21			Bond Future	306.85	306.6029	306.8477	306.6029	0.00
27/05/2020	R197 On 06-May-21			Bond Future	310.62	310.3747	310.6212	310.3747	0.00
27/05/2020	R202 On 06-August-20			Bond Future	213.55	213.3509	213.5533	213.3509	7,641.00
27/05/2020	R202 On 05-November-20			Bond Future	216.04	215.8421	216.0422	215.8421	0.00
27/05/2020	R202 On 04-February-21			Bond Future	214.47	214.2697	214.4699	214.2697	0.00
27/05/2020	R202 On 06-May-21			Bond Future	217.11	216.9054	217.1072	216.9054	0.00
27/05/2020	R208 On 06-August-20			Bond Future	3.37	104.5751	3.3664	104.5751	23,391.00
27/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1377	1	1377	1	0.00
27/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1383	1	1383	1	0.00
27/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1371	1	1371	1	0.00
27/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
27/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
27/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
27/05/2020	R208 On 05-November-20			Bond Future	2.54	102.3791	2.5362	102.3791	0.00
27/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	875	1	875	1	0.00
27/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	871	1	871	1	0.00
27/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	867	1	867	1	0.00
27/05/2020	R208 On 05-November-20	4.78	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
27/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
27/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
27/05/2020	R209 On 06-August-20			Bond Future	10.35	70.1492	10.3547	70.1492	63,745.00
27/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	38614	39	38614	39	0.00
27/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	38723	39	38723	39	0.00
27/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	38506	39	38506	39	0.00
27/05/2020	R209 On 05-November-20			Bond Future	10.52	67.8107	10.5205	67.8107	0.00
27/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	3097	3	3097	3	0.00
27/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	3141	3	3141	3	0.00
27/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	3119	3	3119	3	0.00
27/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6126	7	6126	7	0.00
27/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6087	6	6087	6	0.00
27/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6164	7	6164	7	0.00
27/05/2020	R209 On 04-February-21			Bond Future	10.69	68.6262	10.6902	68.6262	0.00
27/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3763	3	3763	3	0.00
27/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3785	4	3785	4	0.00
27/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3742	3	3742	3	0.00
27/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7151	8	7151	8	0.00
27/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7113	8	7113	8	0.00
27/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7075	7	7075	7	0.00
27/05/2020	R209 On 06-May-21			Bond Future	10.87	66.3130	10.8661	66.3130	0.00
27/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	10258	10	10258	10	0.00
27/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	10324	10	10324	10	0.00
27/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	10291	10	10291	10	0.00
27/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3448	4	3448	4	0.00
27/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3421	4	3421	4	0.00
27/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3435	4	3435	4	0.00
27/05/2020	R210 On 06-August-20			Bond Future	186.50	186.3304	186.5004	186.3304	1,929.00
27/05/2020	R210 On 05-November-20			Bond Future	185.97	185.7996	185.9675	185.7996	0.00
27/05/2020	R210 On 04-February-21			Bond Future	188.24	188.0757	188.2438	188.0757	0.00
27/05/2020	R210 On 06-May-21			Bond Future	187.82	187.6474	187.8169	187.6474	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
27/05/2020	R212 On 06-August-20			Bond Future	165.99	165.8563	165.9875	165.8563	6,744.00
27/05/2020	R212 On 05-November-20			Bond Future	167.92	167.7940	167.9230	167.7940	0.00
27/05/2020	R212 On 04-February-21			Bond Future	167.66	167.5283	167.6571	167.5283	0.00
27/05/2020	R212 On 06-May-21			Bond Future	169.72	169.5890	169.7188	169.5890	0.00
27/05/2020	R213 On 06-August-20			Bond Future	9.53	86.1877	9.5253	86.1877	14,246.00
27/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	2048	2	2048	2	0.00
27/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	2099	2	2099	2	0.00
27/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	2074	2	2074	2	0.00
27/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3400	4	3400	4	0.00
27/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3366	4	3366	4	0.00
27/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3434	4	3434	4	0.00
27/05/2020	R213 On 05-November-20			Bond Future	9.70	83.6431	9.6993	83.6431	0.00
27/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3629	3	3629	3	0.00
27/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3656	3	3656	3	0.00
27/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3684	4	3684	4	0.00
27/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4193	4	4193	4	0.00
27/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4252	4	4252	4	0.00
27/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4222	4	4222	4	0.00
27/05/2020	R213 On 04-February-21			Bond Future	9.88	84.6484	9.8821	84.6484	0.00
27/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3439	3	3439	3	0.00
27/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3415	3	3415	3	0.00
27/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3392	3	3392	3	0.00
27/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6129	6	6129	6	0.00
27/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6163	6	6163	6	0.00
27/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6095	6	6095	6	0.00
27/05/2020	R213 On 06-May-21			Bond Future	10.07	82.1375	10.0672	82.1375	0.00
27/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11311	11	11311	11	0.00
27/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	11344	11	11344	11	0.00
27/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	11279	11	11279	11	0.00
27/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2238	2	2238	2	0.00
27/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2225	2	2225	2	0.00
27/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2211	2	2211	2	0.00
27/05/2020	R214 On 06-August-20			Bond Future	10.67	67.3988	10.6721	67.3988	22,087.00
27/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1506	1	1506	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
27/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1542	1	1542	1	0.00
27/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1524	1	1524	1	0.00
27/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	5894	7	5894	7	0.00
27/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	5799	7	5799	7	0.00
27/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	5846	7	5846	7	0.00
27/05/2020	R214 On 05-November-20			Bond Future	10.84	64.8915	10.8366	64.8915	0.00
27/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	3101	3	3101	3	0.00
27/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	3079	3	3079	3	0.00
27/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	3123	3	3123	3	0.00
27/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	6688	7	6688	7	0.00
27/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	6646	7	6646	7	0.00
27/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	6605	7	6605	7	0.00
27/05/2020	R214 On 04-February-21			Bond Future	11.01	65.6716	11.0081	65.6716	0.00
27/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3673	3	3673	3	0.00
27/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3716	3	3716	3	0.00
27/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3694	3	3694	3	0.00
27/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	7777	8	7777	8	0.00
27/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	7736	8	7736	8	0.00
27/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	7818	8	7818	8	0.00
27/05/2020	R214 On 06-May-21			Bond Future	11.18	63.1841	11.1792	63.1841	0.00
27/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	9522	9	9522	9	0.00
27/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	9490	9	9490	9	0.00
27/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	9458	9	9458	9	0.00
27/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	3959	4	3959	4	0.00
27/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	3975	4	3975	4	0.00
27/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	3944	4	3944	4	0.00
27/05/2020	R248 On 06-August-20			Bond Future	10.84	84.3932	10.8427	84.3932	83,186.00
27/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1434	1	1434	1	0.00
27/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	7862	7	7862	7	0.00
27/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	4547	4	4547	4	0.00
27/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	3337	3	3337	3	640.00
27/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	264	0	264	0	20,640.00
27/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1477	1	1477	1	0.00
27/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	7613	7	7613	7	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	12469	11	12469	11	814.00
27/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1822	1	1822	1	640.00
27/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	147	0	147	0	3,000.00
27/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1455	1	1455	1	0.00
27/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	9901	9	9901	9	814.00
27/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	4330	4	4330	4	470.00
27/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	2486	3	2486	3	0.00
27/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	6487	7	6487	7	0.00
27/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	656	1	656	1	0.00
27/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	6427	7	6427	7	0.00
27/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1111	1	1111	1	0.00
27/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	384	1	384	1	0.00
27/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1046	1	1046	1	0.00
27/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	15865	17	15865	17	0.00
27/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	13556	15	13556	15	0.00
27/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	3283	4	3283	4	0.00
27/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	2353	3	2353	3	0.00
27/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	6547	8	6547	8	0.00
27/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	5571	6	5571	6	0.00
27/05/2020	R248 On 05-November-20			Bond Future	11.01	80.9457	11.0142	80.9457	0.00
27/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	5014	4	5014	4	800.00
27/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	2208	2	2208	2	800.00
27/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	2293	2	2293	2	0.00
27/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	2271	2	2271	2	0.00
27/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	2250	2	2250	2	0.00
27/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	9850	11	9850	11	0.00
27/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	9912	11	9912	11	0.00
27/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	9788	11	9788	11	0.00
27/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	10037	11	10037	11	0.00
27/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5115	6	5115	6	0.00
27/05/2020	R248 On 04-February-21			Bond Future	11.19	81.9188	11.1938	81.9188	0.00
27/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3755	3	3755	3	0.00
27/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3781	3	3781	3	0.00
27/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3807	3	3807	3	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
27/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9026	10	9026	10	0.00
27/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9130	10	9130	10	0.00
27/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9078	10	9078	10	0.00
27/05/2020	R248 On 06-May-21			Bond Future	11.37	78.4920	11.3732	78.4920	0.00
27/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	10507	10	10507	10	0.00
27/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	10581	10	10581	10	0.00
27/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	10544	10	10544	10	0.00
27/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4441	5	4441	5	0.00
27/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4420	5	4420	5	0.00
27/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4462	5	4462	5	0.00