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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/04/2020 TO: 15/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	1386 On 28-February-31			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
15/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	2025 On 07-May-20			Bond Future	136.41	136.3843	136.4104	136.3843	1,524.00
15/04/2020	2025 On 06-August-20			Bond Future	136.64	136.6142	136.6378	136.6142	560.00
15/04/2020	2025 On 05-November-20			Bond Future	138.39	138.3630	138.3861	138.3630	0.00
15/04/2020	2025 On 04-February-21			Bond Future	138.67	138.6443	138.6675	138.6443	0.00
15/04/2020	2025 On 06-May-21			Bond Future	140.39	140.3672	140.3914	140.3672	0.00
15/04/2020	2029 On 07-May-20			Bond Future	99.66	96.6874	99.6624	96.6874	2,511.00
15/04/2020	2029 On 06-August-20			Bond Future	100.93	97.9193	100.9300	97.9193	59.00
15/04/2020	2029 On 05-November-20			Bond Future	101.08	98.0302	101.0789	98.0302	0.00
15/04/2020	2029 On 04-February-21			Bond Future	102.40	99.3139	102.4024	99.3139	0.00
15/04/2020	2029 On 06-May-21			Bond Future	102.52	99.3918	102.5192	99.3918	0.00
15/04/2020	2030 On 07-May-20			Bond Future	10.62	87.3076	86.5617	87.3076	104,823.00
15/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
15/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
15/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	10566	10	11	10	0.00
15/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	9884	9	10	9	5,820.00
15/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	10629	10	11	10	0.00
15/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	10193	9	10	9	5,820.00
15/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	12716	12	13	12	0.00
15/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	8116	7	8	7	0.00
15/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	10504	10	11	10	0.00
15/04/2020	2030 On 06-August-20			Bond Future	10.85	84.3917	83.6347	84.3917	5,718.00
15/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	82	0	0	0	450.00
15/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	50	0	0	0	800.00
15/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	90	0	0	0	0.00
15/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	12	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1852	2	2	2	470.00
15/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	613	1	1	1	470.00
15/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	195	0	0	0	0.00
15/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	95	0	0	0	0.00
15/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	118	0	0	0	323.00
15/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	18	0	0	0	323.00
15/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	92	0	0	0	0.00
15/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1973	2	2	2	0.00
15/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	673	1	1	1	0.00
15/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	385	1	0	1	450.00
15/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	8047	7	8	7	800.00
15/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	9773	9	10	9	0.00
15/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	5173	5	5	5	0.00
15/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	9831	9	10	9	0.00
15/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	13431	13	13	13	0.00
15/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	2505	2	3	2	0.00
15/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	9261	9	9	9	0.00
15/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	4957	4	5	4	0.00
15/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	6344	6	6	6	0.00
15/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	11236	11	11	11	0.00
15/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	9888	9	10	9	0.00
15/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	14310	14	14	14	0.00
15/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	2644	2	3	2	0.00
15/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	10119	9	10	9	0.00
15/04/2020	2030 On 05-November-20			Bond Future	11.08	85.4524	84.6854	85.4524	0.00
15/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	538	1	1	1	0.00
15/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	162	0	0	0	3,000.00
15/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	62	0	0	0	1,000.00
15/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	224	0	0	0	1,000.00
15/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	131	0	0	0	3,000.00
15/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	385	0	0	0	0.00
15/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	755	1	1	1	0.00
15/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	65	0	0	0	14,160.00
15/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	165	0	0	0	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	305	0	0	0	3,000.00
15/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1606	2	2	2	0.00
15/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	221	0	0	0	15,947.00
15/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1431	2	1	2	0.00
15/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	396	0	0	0	0.00
15/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	90	0	0	0	15,947.00
15/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	38	0	0	0	3,000.00
15/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	976	1	1	1	0.00
15/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	390	0	0	0	0.00
15/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	9499	9	9	9	0.00
15/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	5079	5	5	5	15,947.00
15/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	13082	12	13	12	0.00
15/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	10287	10	10	10	0.00
15/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	7164	7	7	7	14,160.00
15/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	15294	15	15	15	0.00
15/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	11376	11	11	11	0.00
15/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	9396	9	9	9	0.00
15/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	4726	4	5	4	3,000.00
15/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	14264	14	14	14	0.00
15/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	12333	12	12	12	0.00
15/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	6289	6	6	6	1,000.00
15/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	9447	9	9	9	0.00
15/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	16909	16	17	16	0.00
15/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	11320	11	11	11	0.00
15/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	15416	15	15	15	0.00
15/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	8343	8	8	8	3,000.00
15/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	12390	12	12	12	0.00
15/04/2020	2030 On 04-February-21			Bond Future	11.32	82.5465	81.7694	82.5465	0.00
15/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	108	0	0	0	1,000.00
15/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	352	0	0	0	0.00
15/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	329	0	0	0	1,000.00
15/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	106	0	0	0	800.00
15/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	347	0	0	0	0.00
15/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	228	0	0	0	800.00

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15/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1185	1	1	1	0.00
15/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	342	0	0	0	0.00
15/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	11989	11	12	11	0.00
15/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	16290	16	16	16	0.00
15/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	11777	11	12	11	0.00
15/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	6873	6	7	6	1,800.00
15/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	13405	13	13	13	0.00
15/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	11830	11	12	11	0.00
15/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	11724	11	12	11	0.00
15/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	16230	15	16	15	0.00
15/04/2020	2030 On 06-May-21			Bond Future	11.60	83.5513	82.7651	83.5513	0.00
15/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	433	1	0	1	0.00
15/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	526	1	1	1	0.00
15/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	479	1	0	1	0.00
15/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 07-May-20			Bond Future	11.08	83.2734	82.4520	83.2734	79,160.00
15/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
15/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
15/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	11834	11	12	11	0.00
15/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	11766	11	12	11	0.00
15/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	14333	14	14	14	0.00
15/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	11698	11	12	11	0.00
15/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	9423	9	9	9	3,000.00
15/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	11020	10	11	10	0.00

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15/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	9686	9	10	9	0.00
15/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	13072	12	13	12	0.00
15/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	11902	11	12	11	0.00
15/04/2020	2032 On 06-August-20			Bond Future	11.31	84.3135	83.4801	84.3135	300.00
15/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	211	0	0	0	0.00
15/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	69	0	0	0	0.00
15/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	10	0	0	0	800.00
15/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	44	0	0	0	800.00
15/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	70	0	0	0	0.00
15/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	72	0	0	0	0.00
15/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	11102	10	11	10	0.00
15/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	11229	10	11	10	0.00
15/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	15647	15	16	15	0.00
15/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	12264	11	12	11	0.00
15/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	11165	10	11	10	0.00
15/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	8417	8	8	8	800.00
15/04/2020	2032 On 05-November-20			Bond Future	11.53	81.2243	80.3800	81.2243	0.00
15/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	371	0	0	0	0.00
15/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1877	2	2	2	0.00
15/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2070	2	2	2	0.00
15/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	123	0	0	0	3,000.00
15/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	292	0	0	0	3,000.00
15/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	221	0	0	0	1,000.00
15/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	376	0	0	0	0.00
15/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	89	0	0	0	1,000.00
15/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	365	0	0	0	0.00
15/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	10716	10	11	10	0.00
15/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	14639	14	15	14	0.00
15/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	15755	15	16	15	0.00
15/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	4539	4	5	4	1,000.00
15/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	10601	10	11	10	0.00
15/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	12557	12	13	12	0.00
15/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	11533	11	12	11	0.00
15/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	10659	10	11	10	0.00

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15/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	4848	4	5	4	3,000.00
15/04/2020	2032 On 04-February-21			Bond Future	11.77	82.2692	81.4138	82.2692	0.00
15/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	114	0	0	0	800.00
15/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	386	0	0	0	0.00
15/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	247	0	0	0	800.00
15/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	397	0	0	0	0.00
15/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1601	2	2	2	0.00
15/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	392	0	0	0	0.00
15/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	12710	12	13	12	0.00
15/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	14683	14	15	14	0.00
15/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	12652	12	13	12	0.00
15/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	6750	6	7	6	800.00
15/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	12768	12	13	12	0.00
15/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	17888	17	18	17	0.00
15/04/2020	2032 On 06-May-21			Bond Future	12.04	79.1235	78.2581	79.1235	0.00
15/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	368	1	0	1	0.00
15/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	418	1	0	1	0.00
15/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	319	1	0	1	0.00
15/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2033 On 07-May-20			Bond Future	97.36	97.6024	97.3558	97.6024	7,065.00
15/04/2020	2033 On 06-August-20			Bond Future	98.59	98.8460	98.5941	98.8460	155.00
15/04/2020	2033 On 05-November-20			Bond Future	98.64	98.8927	98.6370	98.8927	0.00
15/04/2020	2033 On 04-February-21			Bond Future	99.93	100.1876	99.9285	100.1876	0.00
15/04/2020	2033 On 06-May-21			Bond Future	99.94	100.1979	99.9361	100.1979	0.00
15/04/2020	2037 On 07-May-20			Bond Future	11.53	80.8770	80.1191	80.8770	85,740.00
15/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	13246	12	13	12	0.00
15/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	13092	12	13	12	0.00
15/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	10172	9	10	9	0.00
15/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	12405	12	12	12	0.00
15/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	13169	12	13	12	0.00
15/04/2020	2037 On 06-August-20			Bond Future	11.74	77.6304	76.8613	77.6304	1,071.00
15/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	58	0	0	0	0.00
15/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	56	0	0	0	0.00
15/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	60	0	0	0	0.00
15/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	12500	12	12	12	0.00
15/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	12428	12	12	12	0.00
15/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	12355	12	12	12	0.00
15/04/2020	2037 On 05-November-20			Bond Future	11.95	78.6061	77.8270	78.6061	0.00
15/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	405	0	0	0	0.00
15/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	392	0	0	0	0.00
15/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	399	0	0	0	0.00
15/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	11759	11	12	11	0.00
15/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	11630	11	12	11	0.00
15/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	11695	11	12	11	0.00
15/04/2020	2037 On 04-February-21			Bond Future	12.18	75.3619	74.5725	75.3619	0.00
15/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3475	4	3	4	300.00
15/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	267	0	0	0	72.00
15/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	9238	10	9	10	0.00
15/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	682	1	1	1	0.00
15/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	618	1	1	1	0.00
15/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1200	1	1	1	0.00
15/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3291	3	3	3	0.00
15/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	626	1	1	1	0.00
15/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	796	1	1	1	240.00
15/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	634	1	1	1	0.00
15/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	12374	12	12	12	0.00
15/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	4860	4	5	4	240.00
15/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	11232	11	11	11	0.00
15/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	12497	12	12	12	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	9180	8	9	8	72.00
15/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1345	1	1	1	300.00
15/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	12007	11	12	11	72.00
15/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	12436	12	12	12	0.00
15/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	16629	16	17	16	0.00
15/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	4645	4	5	4	0.00
15/04/2020	2037 On 06-May-21			Bond Future	12.42	76.2788	75.4802	76.2788	0.00
15/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	1	0	1	0.00
15/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	34	1	0	1	0.00
15/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	87	1	0	1	0.00
15/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	20	0	0	0	0.00
15/04/2020	2038 On 07-May-20			Bond Future	115.49	112.4681	115.4924	112.4681	11,153.00
15/04/2020	2038 On 06-August-20			Bond Future	115.27	112.2049	115.2651	112.2049	3,410.00
15/04/2020	2038 On 05-November-20			Bond Future	116.74	113.6412	116.7400	113.6412	0.00
15/04/2020	2038 On 04-February-21			Bond Future	116.55	113.4077	116.5468	113.4077	0.00
15/04/2020	2038 On 06-May-21			Bond Future	118.00	114.8166	117.9955	114.8166	0.00
15/04/2020	2040 On 07-May-20			Bond Future	11.55	83.5930	82.8155	83.5930	68,794.00
15/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	6912	8	7	8	325.00
15/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
15/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
15/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	4175	5	4	5	325.00
15/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	205	0	0	0	450.00
15/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	2157	3	2	3	450.00
15/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	9957	9	10	9	0.00
15/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	13330	13	13	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
15/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	577	0	1	0	0.00
15/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	158	0	0	0	0.00
15/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	3210	3	3	3	0.00
15/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	12346	12	12	12	0.00
15/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	13165	12	13	12	0.00
15/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	15262	14	15	14	0.00
15/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	21	0	0	0	0.00
15/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	13247	12	13	12	0.00
15/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	11139	10	11	10	0.00
15/04/2020	2040 On 06-August-20			Bond Future	11.76	80.1300	79.3409	80.1300	600.00
15/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	59	0	0	0	0.00
15/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	519	1	1	1	0.00
15/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	60	0	0	0	0.00
15/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	62	0	0	0	0.00
15/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1277	1	1	1	0.00
15/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	445	1	0	1	0.00
15/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	13	0	0	0	800.00
15/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	68	0	0	0	800.00
15/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	11958	11	12	11	0.00
15/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	6946	6	7	6	800.00
15/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	15968	15	16	15	0.00
15/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	12265	12	12	12	0.00
15/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	6594	6	7	6	12,538.00
15/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	12342	12	12	12	0.00
15/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	4530	4	5	4	517.00
15/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	12188	11	12	11	0.00
15/04/2020	2040 On 05-November-20			Bond Future	11.96	81.1372	80.3378	81.1372	0.00
15/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	163	0	0	0	2,000.00
15/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	400	0	0	0	2,000.00
15/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	269	0	0	0	2,000.00
15/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	102	0	0	0	2,000.00
15/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	448	0	0	0	0.00
15/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	455	0	0	0	0.00
15/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2976	3	3	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
15/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2432	2	2	2	0.00
15/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	463	0	0	0	0.00
15/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	5352	5	5	5	2,000.00
15/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	11718	11	12	11	0.00
15/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	13931	13	14	13	0.00
15/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	17854	17	18	17	0.00
15/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	11649	11	12	11	0.00
15/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	4618	4	5	4	2,000.00
15/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	11786	11	12	11	0.00
15/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	12272	11	12	11	0.00
15/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	15999	15	16	15	0.00
15/04/2020	2040 On 04-February-21			Bond Future	12.18	77.6752	76.8653	77.6752	0.00
15/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3019	3	3	3	0.00
15/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	478	1	0	1	800.00
15/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	743	1	1	1	0.00
15/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	203	0	0	0	500.00
15/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	230	0	0	0	800.00
15/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	752	1	1	1	0.00
15/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2597	3	3	3	0.00
15/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	599	1	1	1	500.00
15/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	734	1	1	1	0.00
15/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	12591	12	13	12	0.00
15/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	6366	6	6	6	500.00
15/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	13663	13	14	13	0.00
15/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	19282	18	19	18	0.00
15/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	18638	18	19	18	0.00
15/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	14853	14	15	14	0.00
15/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	12461	12	12	12	0.00
15/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	12526	12	13	12	0.00
15/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	5711	5	6	5	800.00
15/04/2020	2040 On 06-May-21			Bond Future	12.42	78.6202	77.8009	78.6202	0.00
15/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	57	1	0	1	0.00
15/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	114	1	0	1	0.00
15/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	1	0	1	0.00

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15/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 07-May-20			Bond Future	11.58	80.4562	79.6771	80.4562	73,468.00
15/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	29	0	0	0	0.00
15/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
15/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
15/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
15/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
15/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	115	0	0	0	0.00
15/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
15/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
15/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	171	0	0	0	0.00
15/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	17886	17	18	17	0.00
15/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	12224	11	12	11	0.00
15/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	11647	11	12	11	0.00
15/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	13142	12	13	12	0.00
15/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	3448	3	3	3	100.00
15/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	3879	3	4	3	556.00
15/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	13227	12	13	12	0.00
15/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	16171	15	16	15	0.00
15/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	11729	11	12	11	0.00
15/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	5287	5	5	5	129.00
15/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	17249	16	17	16	0.00
15/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	13058	12	13	12	0.00
15/04/2020	2044 On 06-August-20			Bond Future	11.78	77.0791	76.2885	77.0791	6,009.00
15/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	5	0	0	0	602.00
15/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	32	0	0	0	0.00
15/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	47	0	0	0	602.00
15/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	16	0	0	0	140.00
15/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	34	0	0	0	0.00
15/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	605	1	1	1	0.00
15/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	33	0	0	0	0.00
15/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	874	1	1	1	0.00
15/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	21471	21	21	21	0.00
15/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	15615	15	16	15	0.00
15/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	13777	13	14	13	0.00
15/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	13859	13	14	13	0.00
15/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	6291	6	6	6	140.00
15/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	5440	5	5	5	602.00
15/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	13941	13	14	13	0.00
15/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	12966	12	13	12	0.00
15/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	18240	17	18	17	0.00
15/04/2020	2044 On 05-November-20			Bond Future	11.98	78.0481	77.2471	78.0481	0.00
15/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	150	0	0	0	1,815.00
15/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	238	0	0	0	0.00
15/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2099	2	2	2	0.00
15/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	461	0	0	0	0.00
15/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	476	1	0	1	0.00
15/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2223	2	2	2	0.00
15/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	243	0	0	0	568.00
15/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	66	0	0	0	525.00
15/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1618	2	2	2	0.00
15/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	21	0	0	0	1,815.00
15/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	266	0	0	0	1,815.00
15/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	469	1	0	1	0.00
15/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	276	0	0	0	525.00
15/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1391	1	1	1	0.00
15/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	59	0	0	0	568.00
15/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	11575	11	12	11	0.00
15/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	13900	13	14	13	0.00
15/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	6838	6	7	6	1,815.00
15/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	5699	5	6	5	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	24003	23	24	23	0.00
15/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	19661	19	20	19	0.00
15/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	11645	11	12	11	0.00
15/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	14052	13	14	13	0.00
15/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	20106	19	20	19	0.00
15/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	14513	14	15	14	0.00
15/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	16424	16	16	16	0.00
15/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	7369	7	7	7	525.00
15/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	11714	11	12	11	0.00
15/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	5905	5	6	5	568.00
15/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	14436	14	14	14	0.00
15/04/2020	2044 On 04-February-21			Bond Future	12.19	74.6715	73.8601	74.6715	0.00
15/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	675	1	1	1	0.00
15/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	692	1	1	1	0.00
15/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	253	0	0	0	405.00
15/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	684	1	1	1	0.00
15/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	625	1	1	1	0.00
15/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	445	0	0	0	0.00
15/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1207	1	1	1	0.00
15/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	13022	12	13	12	0.00
15/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	13503	13	14	13	405.00
15/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	18263	17	18	17	0.00
15/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	9984	9	10	9	405.00
15/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	13090	12	13	12	0.00
15/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	15302	15	15	15	0.00
15/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	12954	12	13	12	0.00
15/04/2020	2044 On 06-May-21			Bond Future	12.42	75.5799	74.7590	75.5799	0.00
15/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	183	1	0	1	0.00
15/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	126	1	0	1	0.00
15/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	69	1	0	1	0.00
15/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
15/04/2020	2044 On 06-May-21	12.45	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
15/04/2020	2046 On 07-May-20			Bond Future	104.72	100.9978	104.7209	100.9978	14,969.00
15/04/2020	2046 On 06-August-20			Bond Future	106.05	102.2847	106.0529	102.2847	312.00
15/04/2020	2046 On 05-November-20			Bond Future	105.61	101.7988	105.6149	101.7988	0.00
15/04/2020	2046 On 04-February-21			Bond Future	107.00	103.1319	106.9977	103.1319	0.00
15/04/2020	2046 On 06-May-21			Bond Future	106.51	102.5963	106.5107	102.5963	0.00
15/04/2020	2050 On 07-May-20			Bond Future	106.32	104.2940	106.3207	104.2940	13,811.00
15/04/2020	2050 On 06-August-20			Bond Future	105.79	103.7439	105.7942	103.7439	5,740.00
15/04/2020	2050 On 05-November-20			Bond Future	107.15	105.0719	107.1478	105.0719	0.00
15/04/2020	2050 On 04-February-21			Bond Future	106.63	104.5284	106.6310	104.5284	0.00
15/04/2020	2050 On 06-May-21			Bond Future	107.96	105.8270	107.9566	105.8270	0.00
15/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	AL37 On 07-May-20			Index Future	661.91	664.5620	661.9070	664.5620	0.00
15/04/2020	AL37 On 06-August-20			Index Future	670.07	672.7650	670.0720	672.7650	0.00
15/04/2020	AL37 On 05-November-20			Index Future	678.57	681.3020	678.5730	681.3020	0.00
15/04/2020	AL37 On 04-February-21			Index Future	687.30	690.0620	687.2970	690.0620	0.00
15/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
15/04/2020	AL7T On 07-May-20			Index Future	729.66	736.5130	729.6580	736.5130	0.00
15/04/2020	AL7T On 06-August-20			Index Future	738.66	745.6040	738.6590	745.6040	0.00
15/04/2020	AL7T On 05-November-20			Index Future	748.03	755.0660	748.0310	755.0660	0.00
15/04/2020	AL7T On 04-February-21			Index Future	757.65	764.7740	757.6480	764.7740	0.00
15/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
15/04/2020	ALBI On 07-May-20			Index Future	655.95	661.2450	655.9470	661.2450	209.00
15/04/2020	ALBI On 06-August-20			Index Future	664.04	669.4070	664.0390	669.4070	12.00
15/04/2020	ALBI On 05-November-20			Index Future	672.46	677.9010	672.4640	677.9010	0.00
15/04/2020	ALBI On 04-February-21			Index Future	681.11	686.6170	681.1090	686.6170	0.00
15/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	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
15/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C212 On 31-January-22			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
15/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2020	ES33 On 07-May-20			Bond Future	12.48	69.7965	69.1960	69.7965	0.00
15/04/2020	ES33 On 06-August-20			Bond Future	12.74	70.6683	70.0589	70.6683	350.00
15/04/2020	ES33 On 05-November-20			Bond Future	13.01	67.7770	67.1595	67.7770	0.00
15/04/2020	ES33 On 04-February-21			Bond Future	13.30	68.6490	68.0234	68.6490	0.00
15/04/2020	ES33 On 06-May-21			Bond Future	13.61	65.7060	65.0731	65.7060	0.00
15/04/2020	ES42 On 07-May-20			Bond Future	12.67	70.3376	69.6935	70.3376	0.00
15/04/2020	ES42 On 06-August-20			Bond Future	12.92	71.2162	70.5625	71.2162	4,919.00
15/04/2020	ES42 On 05-November-20			Bond Future	13.17	67.8513	67.1890	67.8513	0.00
15/04/2020	ES42 On 04-February-21			Bond Future	13.44	68.7244	68.0534	68.7244	0.00
15/04/2020	ES42 On 06-May-21			Bond Future	13.73	65.3023	64.6234	65.3023	0.00
15/04/2020	GOVI On 07-May-20			GOVI	648.06	653.3420	648.0570	653.3420	1,179.00
15/04/2020	GOVI On 07-May-20	719.98	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
15/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	719330	67	72	67	0.00
15/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	719430	67	72	67	0.00
15/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	719230	67	72	67	0.00
15/04/2020	GOVI On 06-August-20			GOVI	656.05	661.4060	656.0510	661.4060	1.00
15/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	720790	67	72	67	0.00
15/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	720690	67	72	67	0.00
15/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	720890	67	72	67	0.00
15/04/2020	GOVI On 05-November-20			GOVI	664.38	669.7990	664.3750	669.7990	0.00
15/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	734750	68	73	68	0.00
15/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	734550	68	73	68	0.00
15/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	734650	68	73	68	0.00
15/04/2020	GOVI On 04-February-21			GOVI	672.92	678.4110	672.9160	678.4110	0.00
15/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	780240	73	78	73	0.00
15/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	780340	73	78	73	0.00
15/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	780440	73	78	73	0.00
15/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
15/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
15/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
15/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/04/2020	GOVI On 06-May-21	678.67	Put	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
15/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2020	IGOV On 07-May-20			Index Future	258.48	255.3050	258.4790	255.3050	567.00
15/04/2020	IGOV On 06-August-20			Index Future	261.73	258.5200	261.7320	258.5200	0.00
15/04/2020	IGOV On 05-November-20			Index Future	265.12	261.8630	265.1160	261.8630	47.00
15/04/2020	IGOV On 04-February-21			Index Future	268.59	265.2910	268.5870	265.2910	0.00
15/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
15/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7700	101.7600	101.7700	0.00
15/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
15/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.27	94.2300	94.2700	94.2300	0.00
15/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.72	92.6600	92.7200	92.6600	0.00
15/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.21	91.1700	91.2100	91.1700	0.00
15/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.54	90.4200	90.5400	90.4200	0.00
15/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.18	92.0400	92.1800	92.0400	51.00
15/04/2020	IS05 On 15-March-22			Interest Rate Swap	92.38	92.1700	92.3800	92.1700	0.00
15/04/2020	IS05 On 21-June-22			Interest Rate Swap	93.31	92.9400	93.3100	92.9400	0.00
15/04/2020	IS05 On 20-September-22			Interest Rate Swap	96.81	96.4200	96.8100	96.4200	0.00
15/04/2020	IS05 On 20-December-22			Interest Rate Swap	97.54	97.1800	97.5400	97.1800	0.00
15/04/2020	IS05 On 22-March-23			Interest Rate Swap	90.32	89.9800	90.3200	89.9800	0.00
15/04/2020	IS05 On 20-June-23			Interest Rate Swap	96.29	95.9400	96.2900	95.9400	0.00
15/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
15/04/2020	IS10 On 17-December-25			Interest Rate Swap	89.75	89.1500	89.7500	89.1500	0.00
15/04/2020	IS10 On 16-March-26			Interest Rate Swap	86.93	86.3400	86.9300	86.3400	0.00
15/04/2020	IS10 On 15-June-26			Interest Rate Swap	85.98	85.4400	85.9800	85.4400	0.00
15/04/2020	IS10 On 21-September-26			Interest Rate Swap	88.56	88.0800	88.5600	88.0800	0.00
15/04/2020	IS10 On 21-December-26			Interest Rate Swap	93.00	92.6100	93.0000	92.6100	0.00
15/04/2020	IS10 On 15-March-27			Interest Rate Swap	92.09	91.7800	92.0900	91.7800	0.00
15/04/2020	IS10 On 21-June-27			Interest Rate Swap	94.54	94.2300	94.5400	94.2300	0.00
15/04/2020	IS10 On 20-September-27			Interest Rate Swap	100.55	100.2300	100.5500	100.2300	0.00
15/04/2020	IS10 On 20-December-27			Interest Rate Swap	101.31	100.9600	101.3100	100.9600	0.00
15/04/2020	IS10 On 22-March-28			Interest Rate Swap	95.02	94.6500	95.0200	94.6500	0.00
15/04/2020	IS10 On 20-June-28			Interest Rate Swap	102.84	102.5000	102.8400	102.5000	0.00

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15/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
15/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/04/2020	R023 On 07-May-20			Bond Future	6.41	105.1719	104.9206	105.1719	57,746.00
15/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	1300	2	1	2	0.00
15/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	1276	1	1	1	0.00
15/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	1323	2	1	2	0.00
15/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	46	0	0	0	0.00
15/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	44	0	0	0	0.00
15/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	42	0	0	0	0.00
15/04/2020	R023 On 06-August-20			Bond Future	6.56	106.4856	106.2289	106.4856	100.00
15/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	1927	2	2	2	0.00
15/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	1966	2	2	2	0.00
15/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	1946	2	2	2	0.00
15/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	284	0	0	0	0.00
15/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	288	0	0	0	0.00
15/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	292	0	0	0	0.00
15/04/2020	R023 On 05-November-20			Bond Future	6.73	103.9102	103.6497	103.9102	0.00
15/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2062	2	2	2	0.00
15/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2045	2	2	2	0.00
15/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2078	2	2	2	0.00
15/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	523	0	1	0	0.00
15/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	519	0	1	0	0.00
15/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	514	0	1	0	0.00
15/04/2020	R023 On 04-February-21			Bond Future	6.94	105.2468	104.9827	105.2468	0.00
15/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	533	1	1	1	0.00
15/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	546	1	1	1	0.00
15/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	540	1	1	1	0.00
15/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1713	2	2	2	0.00
15/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1725	2	2	2	0.00
15/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1700	1	2	1	0.00
15/04/2020	R023 On 06-May-21			Bond Future	7.24	102.6164	102.3496	102.6164	0.00
15/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	535	1	1	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
15/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	569	1	1	1	0.00
15/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	552	1	1	1	0.00
15/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R035 On 07-May-20			Bond Future	11.44	84.4824	83.6283	84.4824	134,953.00
15/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
15/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
15/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	17	0	0	0	0.00
15/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	58	0	0	0	0.00
15/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
15/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
15/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
15/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	15681	15	16	15	0.00
15/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	13285	12	13	12	0.00
15/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	12831	12	13	12	0.00
15/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	11340	10	11	10	0.00
15/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	11120	10	11	10	0.00
15/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	13437	13	13	13	0.00
15/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	10608	10	11	10	0.00
15/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	4438	4	4	4	5,000.00
15/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	5592	5	6	5	3,530.00
15/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	13361	13	13	13	0.00
15/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	16234	15	16	15	0.00
15/04/2020	R035 On 06-August-20			Bond Future	11.66	85.5377	84.6711	85.5377	410.00
15/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	5	0	0	0	500.00
15/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	4	0	0	0	24,761.00
15/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	79	0	0	0	0.00
15/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	38	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	294	0	0	0	0.00
15/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	81	0	0	0	0.00
15/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
15/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	77	0	0	0	0.00
15/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	11351	11	11	11	0.00
15/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	20321	19	20	19	0.00
15/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	11490	11	11	11	0.00
15/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	7945	7	8	7	500.00
15/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	18302	17	18	17	0.00
15/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	11420	11	11	11	0.00
15/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	13198	12	13	12	0.00
15/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	17590	17	18	17	0.00
15/04/2020	R035 On 05-November-20			Bond Future	11.88	82.1312	81.2533	82.1312	0.00
15/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	548	1	1	1	0.00
15/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	556	1	1	1	0.00
15/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	540	1	1	1	0.00
15/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	10318	10	10	10	0.00
15/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	10258	9	10	9	0.00
15/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10198	9	10	9	0.00
15/04/2020	R035 On 04-February-21			Bond Future	12.12	83.1878	82.2984	83.1878	0.00
15/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	551	1	1	1	0.00
15/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	497	1	0	1	0.00
15/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	491	1	0	1	0.00
15/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	485	1	0	1	0.00
15/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1699	2	2	2	0.00
15/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	13410	13	13	13	0.00
15/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	13473	13	13	13	0.00
15/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	12846	12	13	12	650.00
15/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	7460	7	7	7	650.00
15/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	13347	13	13	13	0.00
15/04/2020	R035 On 06-May-21			Bond Future	12.37	79.7199	78.8201	79.7199	0.00
15/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	1	0	1	0.00
15/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	1	0	1	0.00
15/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	0	1	0	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
15/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	74	0	0	0	0.00
15/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	128	0	0	0	0.00
15/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	20	0	0	0	0.00
15/04/2020	R186 On 07-May-20			Bond Future	9.42	109.7231	109.3062	109.7231	87,576.00
15/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	7	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	113	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	1062	1	1	1	1,120.00
15/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	1	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	2961	3	3	3	1,120.00
15/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	9631	9	10	9	0.00
15/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	7040	7	7	7	0.00
15/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	112	0	0	0	0.00
15/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	2601	2	3	2	0.00
15/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	5907	5	6	5	0.00
15/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	6931	7	7	7	0.00
15/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	664	0	1	0	0.00
15/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	7968	8	8	8	2,500.00
15/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	4741	4	5	4	23,160.00
15/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	6986	7	7	7	0.00
15/04/2020	R186 On 06-August-20			Bond Future	9.66	105.8071	105.3826	105.8071	7,400.00
15/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	208	0	0	0	0.00
15/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	159	0	0	0	0.00
15/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	213	0	0	0	0.00
15/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	204	0	0	0	0.00
15/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	6682	6	7	6	0.00
15/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	7208	7	7	7	0.00
15/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	6587	6	7	6	0.00
15/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	6634	6	7	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
15/04/2020	R186 On 05-November-20			Bond Future	9.91	107.1366	106.7062	107.1366	0.00
15/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	600	1	1	1	0.00
15/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	592	1	1	1	0.00
15/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	584	1	1	1	0.00
15/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	378	0	0	0	3,500.00
15/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	1295	1	1	1	0.00
15/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	167	0	0	0	3,500.00
15/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	7908	8	8	8	0.00
15/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	10241	10	10	10	0.00
15/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	6581	6	7	6	0.00
15/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	4332	4	4	4	3,500.00
15/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	6622	6	7	6	0.00
15/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	6540	6	7	6	0.00
15/04/2020	R186 On 04-February-21			Bond Future	10.18	103.2278	102.7916	103.2278	0.00
15/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	306	0	0	0	0.00
15/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	310	0	0	0	0.00
15/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	314	0	0	0	0.00
15/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	9673	9	10	9	0.00
15/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	9629	9	10	9	0.00
15/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	9718	9	10	9	0.00
15/04/2020	R186 On 06-May-21			Bond Future	10.50	104.4849	104.0440	104.4849	0.00
15/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	1157	2	1	2	0.00
15/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	1116	2	1	2	0.00
15/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	1075	2	1	2	0.00
15/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R197 On 07-May-20			Bond Future	312.00	311.9746	312.0011	311.9746	2,556.00
15/04/2020	R197 On 06-August-20			Bond Future	308.19	308.1731	308.1932	308.1731	0.00
15/04/2020	R197 On 05-November-20			Bond Future	312.14	312.1178	312.1366	312.1178	0.00
15/04/2020	R197 On 04-February-21			Bond Future	308.24	308.2247	308.2431	308.2247	0.00
15/04/2020	R197 On 06-May-21			Bond Future	312.07	312.0533	312.0736	312.0533	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
15/04/2020	R202 On 07-May-20			Bond Future	219.92	214.1891	219.9178	214.1891	7,963.00
15/04/2020	R202 On 06-August-20			Bond Future	218.58	212.7877	218.5844	212.7877	428.00
15/04/2020	R202 On 05-November-20			Bond Future	221.38	215.5114	221.3812	215.5114	0.00
15/04/2020	R202 On 04-February-21			Bond Future	220.04	214.0947	220.0410	214.0947	0.00
15/04/2020	R202 On 06-May-21			Bond Future	222.78	216.7547	222.7760	216.7547	0.00
15/04/2020	R208 On 07-May-20			Bond Future	4.20	102.9621	102.9589	102.9621	29,633.00
15/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	538	1	1	1	0.00
15/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	530	1	1	1	0.00
15/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	521	1	1	1	0.00
15/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 06-August-20			Bond Future	3.88	104.2482	104.2427	104.2482	0.00
15/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1050	1	1	1	0.00
15/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1056	1	1	1	0.00
15/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1043	1	1	1	0.00
15/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 05-November-20			Bond Future	3.09	102.1635	102.1574	102.1635	0.00
15/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	661	1	1	1	0.00
15/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	657	1	1	1	0.00
15/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	653	1	1	1	0.00
15/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 07-May-20			Bond Future	11.39	63.9753	63.3270	63.9753	65,711.00
15/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	11260	11	11	11	0.00
15/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	11195	11	11	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
15/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	11326	11	11	11	0.00
15/04/2020	R209 On 06-August-20			Bond Future	11.59	64.7744	64.1166	64.7744	9,200.00
15/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	45308	45	45	45	0.00
15/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	45417	45	45	45	0.00
15/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	45200	45	45	45	0.00
15/04/2020	R209 On 05-November-20			Bond Future	11.79	62.4453	61.7790	62.4453	0.00
15/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	431	0	0	0	0.00
15/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	443	0	0	0	0.00
15/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	437	0	0	0	0.00
15/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10143	10	10	10	0.00
15/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10088	9	10	9	0.00
15/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	10197	10	10	10	0.00
15/04/2020	R209 On 04-February-21			Bond Future	11.99	63.2487	62.5736	63.2487	0.00
15/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	597	1	1	1	0.00
15/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	604	1	1	1	0.00
15/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	590	1	1	1	0.00
15/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	10727	10	11	10	0.00
15/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	10674	10	11	10	0.00
15/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	10621	10	11	10	0.00
15/04/2020	R209 On 06-May-21			Bond Future	12.22	60.8768	60.1938	60.8768	0.00
15/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	8	1	0	1	0.00
15/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	101	1	0	1	0.00
15/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	55	1	0	1	0.00
15/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R210 On 07-May-20			Bond Future	183.47	182.7877	183.4700	182.7877	1,419.00
15/04/2020	R210 On 06-August-20			Bond Future	185.80	185.1167	185.8037	185.1167	0.00
15/04/2020	R210 On 05-November-20			Bond Future	185.46	184.7649	185.4597	184.7649	0.00
15/04/2020	R210 On 04-February-21			Bond Future	187.89	187.1845	187.8881	187.1845	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
15/04/2020	R210 On 06-May-21			Bond Future	187.47	186.7561	187.4693	186.7561	0.00
15/04/2020	R212 On 07-May-20			Bond Future	165.29	165.7082	165.2913	165.7082	6,719.00
15/04/2020	R212 On 06-August-20			Bond Future	165.10	165.5222	165.0964	165.5222	0.00
15/04/2020	R212 On 05-November-20			Bond Future	167.21	167.6410	167.2089	167.6410	0.00
15/04/2020	R212 On 04-February-21			Bond Future	167.07	167.5043	167.0663	167.5043	0.00
15/04/2020	R212 On 06-May-21			Bond Future	169.14	169.5856	169.1429	169.5856	0.00
15/04/2020	R213 On 07-May-20			Bond Future	10.88	77.8173	77.0617	77.8173	17,203.00
15/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	10685	10	11	10	0.00
15/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	10562	10	11	10	0.00
15/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	10623	10	11	10	0.00
15/04/2020	R213 On 06-August-20			Bond Future	11.10	78.7893	78.0226	78.7893	300.00
15/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	97	0	0	0	0.00
15/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	102	0	0	0	0.00
15/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	100	0	0	0	0.00
15/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	9957	9	10	9	0.00
15/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	9900	9	10	9	0.00
15/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	10014	9	10	9	0.00
15/04/2020	R213 On 05-November-20			Bond Future	11.32	76.2447	75.4680	76.2447	0.00
15/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	411	0	0	0	0.00
15/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	417	0	0	0	0.00
15/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	423	1	0	1	0.00
15/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	9474	9	9	9	0.00
15/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	9577	9	10	9	0.00
15/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	9525	9	10	9	0.00
15/04/2020	R213 On 04-February-21			Bond Future	11.56	77.2255	76.4386	77.2255	0.00
15/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	385	0	0	0	0.00
15/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	380	0	0	0	0.00
15/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	375	0	0	0	0.00
15/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	11675	11	12	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
15/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	11727	11	12	11	0.00
15/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	11622	11	12	11	0.00
15/04/2020	R213 On 06-May-21			Bond Future	11.81	74.6320	73.8359	74.6320	0.00
15/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	410	1	0	1	0.00
15/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	455	1	0	1	0.00
15/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	364	1	0	1	0.00
15/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 07-May-20			Bond Future	11.46	62.9281	62.2853	62.9281	21,614.00
15/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
15/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	41	0	0	0	0.00
15/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
15/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	13362	13	13	13	0.00
15/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	4511	4	5	4	1,250.00
15/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	9188	9	9	9	0.00
15/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	10265	10	10	10	0.00
15/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	10197	10	10	10	0.00
15/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	10129	9	10	9	0.00
15/04/2020	R214 On 06-August-20			Bond Future	11.64	63.7141	63.0619	63.7141	4,000.00
15/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	143	0	0	0	0.00
15/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	150	0	0	0	0.00
15/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	147	0	0	0	0.00
15/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	9898	9	10	9	0.00
15/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	9774	9	10	9	0.00
15/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	9836	9	10	9	0.00
15/04/2020	R214 On 05-November-20			Bond Future	11.83	61.2327	60.5719	61.2327	0.00
15/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	543	1	1	1	0.00
15/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	535	1	1	1	0.00
15/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	551	1	1	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
15/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	9504	9	10	9	0.00
15/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	9448	9	9	9	0.00
15/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	9393	9	9	9	0.00
15/04/2020	R214 On 04-February-21			Bond Future	12.03	62.0203	61.3509	62.0203	0.00
15/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	704	1	1	1	0.00
15/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	721	1	1	1	0.00
15/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	712	1	1	1	0.00
15/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	10168	10	10	10	0.00
15/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	10114	9	10	9	0.00
15/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	10222	10	10	10	0.00
15/04/2020	R214 On 06-May-21			Bond Future	12.24	59.4939	58.8166	59.4939	0.00
15/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	146	1	0	1	0.00
15/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	98	1	0	1	0.00
15/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	51	1	0	1	0.00
15/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 07-May-20			Bond Future	11.52	79.5659	78.7676	79.5659	61,006.00
15/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	19	0	0	0	0.00
15/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
15/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	13166	12	13	12	0.00
15/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	9636	9	10	9	300.00
15/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	13956	13	14	13	0.00
15/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	13254	12	13	12	0.00
15/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	5754	5	6	5	300.00
15/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	13079	12	13	12	0.00
15/04/2020	R248 On 06-August-20			Bond Future	11.71	80.5597	79.7498	80.5597	49,270.00
15/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	3295	4	3	4	0.00
15/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1214	1	1	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
15/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	634	1	1	1	640.00
15/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	3	0	0	0	20,640.00
15/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	98	0	0	0	0.00
15/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	3111	3	3	3	470.00
15/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	7048	8	7	8	814.00
15/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	160	0	0	0	640.00
15/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	104	0	0	0	0.00
15/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
15/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	4911	5	5	5	814.00
15/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1103	1	1	1	470.00
15/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	101	0	0	0	0.00
15/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	11049	10	11	10	0.00
15/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	5176	4	5	4	0.00
15/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1583	1	2	1	0.00
15/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	10971	10	11	10	0.00
15/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	2525	2	3	2	0.00
15/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	880	1	1	1	0.00
15/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	2396	2	2	2	0.00
15/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	21636	21	22	21	0.00
15/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	11128	10	11	10	0.00
15/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	19212	18	19	18	0.00
15/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	6498	6	6	6	0.00
15/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	4937	4	5	4	0.00
15/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	9825	9	10	9	0.00
15/04/2020	R248 On 05-November-20			Bond Future	11.90	77.1539	76.3333	77.1539	0.00
15/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	299	0	0	0	0.00
15/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	293	0	0	0	0.00
15/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	288	0	0	0	0.00
15/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	13771	13	14	13	0.00
15/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	13849	13	14	13	0.00
15/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	13693	13	14	13	0.00
15/04/2020	R248 On 04-February-21			Bond Future	12.11	78.1464	77.3151	78.1464	0.00
15/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	829	1	1	1	0.00
15/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	840	1	1	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
15/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	850	1	1	1	0.00
15/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	11974	11	12	11	0.00
15/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	12108	11	12	11	0.00
15/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	12041	11	12	11	0.00
15/04/2020	R248 On 06-May-21			Bond Future	12.33	74.6802	73.8391	74.6802	0.00
15/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	76	1	0	1	0.00
15/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	192	1	0	1	0.00
15/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	134	1	0	1	0.00
15/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
15/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00