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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/05/2020 TO: 18/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	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
18/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	2025 On 06-August-20			Bond Future	136.82	136.7792	136.8188	136.7792	5,204.00
18/05/2020	2025 On 05-November-20			Bond Future	138.54	138.5049	138.5444	138.5049	0.00
18/05/2020	2025 On 04-February-21			Bond Future	138.79	138.7453	138.7852	138.7453	0.00
18/05/2020	2025 On 06-May-21			Bond Future	140.60	140.5597	140.6000	140.5597	0.00
18/05/2020	2029 On 06-August-20			Bond Future	98.65	98.6224	98.6518	98.6224	4,982.00
18/05/2020	2029 On 05-November-20			Bond Future	98.76	98.7296	98.7588	98.7296	0.00
18/05/2020	2029 On 04-February-21			Bond Future	100.02	99.9868	100.0164	99.9868	0.00
18/05/2020	2029 On 06-May-21			Bond Future	100.17	100.1430	100.1728	100.1430	0.00
18/05/2020	2030 On 06-August-20			Bond Future	9.33	89.5393	92.0345	89.5393	109,975.00
18/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2046	1	2	1	0.00
18/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	6818	5	7	5	0.00
18/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1944	1	2	1	450.00
18/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	711	0	1	0	800.00
18/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1506	1	2	1	800.00
18/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2098	1	2	1	0.00
18/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	10635	8	11	8	0.00
18/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	5108	4	5	4	470.00
18/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	8136	6	8	6	470.00
18/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2992	2	3	2	0.00
18/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	8358	6	8	6	0.00
18/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	5314	4	5	4	0.00
18/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4126	3	4	3	450.00
18/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2072	1	2	1	0.00
18/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	11655	9	12	9	0.00
18/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	5990	4	6	4	650.00
18/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	8896	7	9	7	0.00
18/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	887	0	1	0	323.00
18/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2341	1	2	1	323.00
18/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	5901	8	6	8	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
18/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	406	1	0	1	650.00
18/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	489	1	0	1	0.00
18/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3085	5	3	5	0.00
18/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	146	0	0	0	650.00
18/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3410	5	3	5	0.00
18/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2445	4	2	4	800.00
18/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3377	5	3	5	0.00
18/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	216	0	0	0	0.00
18/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	997	2	1	2	0.00
18/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1269	2	1	2	0.00
18/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1686	3	2	3	0.00
18/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1198	2	1	2	0.00
18/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	798	1	1	1	5,000.00
18/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4292	6	4	6	0.00
18/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	6610	9	7	9	0.00
18/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	528	1	1	1	0.00
18/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	3582	5	4	5	0.00
18/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3444	5	3	5	0.00
18/05/2020	2030 On 05-November-20			Bond Future	9.49	90.6484	93.1740	90.6484	0.00
18/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2205	1	2	1	3,000.00
18/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4179	3	4	3	0.00
18/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1339	1	1	1	1,000.00
18/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2626	2	3	2	1,000.00
18/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1965	1	2	1	3,000.00
18/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	3507	2	4	2	0.00
18/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1034	1	1	1	3,000.00
18/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	5663	4	6	4	0.00
18/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	3535	2	4	2	0.00
18/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2226	1	2	1	14,160.00
18/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4975	4	5	4	0.00
18/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3101	2	3	2	3,000.00
18/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	7205	6	7	6	0.00
18/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2602	2	3	2	15,947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	6817	5	7	5	0.00
18/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	3563	2	4	2	0.00
18/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1367	1	1	1	14,160.00
18/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1623	1	2	1	15,947.00
18/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	5268	7	5	7	0.00
18/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5905	8	6	8	0.00
18/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4074	6	4	6	0.00
18/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1837	3	2	3	3,000.00
18/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	7308	9	7	9	0.00
18/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4133	6	4	6	0.00
18/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1977	3	2	3	15,947.00
18/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6428	8	6	8	0.00
18/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4594	6	5	6	0.00
18/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	8107	10	8	10	0.00
18/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2895	4	3	4	14,160.00
18/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2487	4	2	4	1,000.00
18/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4103	6	4	6	0.00
18/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	9417	12	9	12	0.00
18/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	5233	7	5	7	0.00
18/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3495	5	3	5	3,000.00
18/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	8204	10	8	10	0.00
18/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5944	8	6	8	0.00
18/05/2020	2030 On 04-February-21			Bond Future	9.67	87.7764	90.3336	87.7764	0.00
18/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1644	1	2	1	1,000.00
18/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3146	2	3	2	0.00
18/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3028	2	3	2	1,000.00
18/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1630	1	2	1	800.00
18/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3122	2	3	2	0.00
18/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3098	2	3	2	0.00
18/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2462	2	2	2	800.00
18/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6095	5	6	5	0.00
18/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3218	4	3	4	1,800.00
18/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7075	9	7	9	0.00

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18/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6125	8	6	8	0.00
18/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9250	11	9	11	0.00
18/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5988	8	6	8	0.00
18/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6022	8	6	8	0.00
18/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	9202	11	9	11	0.00
18/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5954	8	6	8	0.00
18/05/2020	2030 On 06-May-21			Bond Future	9.86	88.9050	91.4948	88.9050	0.00
18/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	7947	6	8	6	0.00
18/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3427	2	3	2	700.00
18/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	11107	9	11	9	0.00
18/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	5725	4	6	4	0.00
18/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	11141	9	11	9	0.00
18/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	11175	9	11	9	0.00
18/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1919	3	2	3	0.00
18/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7310	9	7	9	0.00
18/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1944	3	2	3	0.00
18/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1932	3	2	3	0.00
18/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4742	6	5	6	700.00
18/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3367	4	3	4	700.00
18/05/2020	2032 On 06-August-20			Bond Future	10.26	87.6892	89.5323	87.6892	99,294.00
18/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1987	1	2	1	0.00
18/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1026	1	1	1	0.00
18/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1042	1	1	1	0.00
18/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	338	0	0	0	800.00
18/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	799	1	1	1	800.00
18/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1057	1	1	1	0.00
18/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6034	8	6	8	0.00
18/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6134	8	6	8	0.00
18/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	9923	12	10	12	0.00
18/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	6966	9	7	9	0.00
18/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6084	8	6	8	0.00
18/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4142	5	4	5	800.00

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18/05/2020	2032 On 05-November-20			Bond Future	10.44	84.6265	86.4921	84.6265	0.00
18/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2448	2	2	2	0.00
18/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6126	5	6	5	0.00
18/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	6460	5	6	5	0.00
18/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1262	1	1	1	3,000.00
18/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2120	2	2	2	3,000.00
18/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1784	1	2	1	1,000.00
18/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2470	2	2	2	0.00
18/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1053	1	1	1	1,000.00
18/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2425	2	2	2	0.00
18/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6664	8	7	8	0.00
18/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9666	11	10	11	0.00
18/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10607	12	11	12	0.00
18/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2817	4	3	4	1,000.00
18/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6583	8	7	8	0.00
18/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	8009	9	8	9	0.00
18/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7248	9	7	9	0.00
18/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6624	8	7	8	0.00
18/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2985	4	3	4	3,000.00
18/05/2020	2032 On 04-February-21			Bond Future	10.64	85.6844	87.5732	85.6844	0.00
18/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1149	1	1	1	800.00
18/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2326	2	2	2	0.00
18/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2366	2	2	2	0.00
18/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1785	1	2	1	800.00
18/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5445	4	5	4	0.00
18/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2346	2	2	2	0.00
18/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8505	10	9	10	0.00
18/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8462	10	8	10	0.00
18/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10062	12	10	12	0.00
18/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4435	5	4	5	800.00
18/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8549	10	9	10	0.00
18/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12763	14	13	14	0.00
18/05/2020	2032 On 06-May-21			Bond Future	10.85	82.6369	84.5499	82.6369	0.00

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18/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9781	8	10	8	0.00
18/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9813	9	10	9	0.00
18/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9749	8	10	8	0.00
18/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3138	4	3	4	0.00
18/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3121	4	3	4	0.00
18/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3103	4	3	4	0.00
18/05/2020	2033 On 06-August-20			Bond Future	95.53	95.4990	95.5279	95.4990	11,410.00
18/05/2020	2033 On 05-November-20			Bond Future	95.52	95.4912	95.5199	95.4912	0.00
18/05/2020	2033 On 04-February-21			Bond Future	96.74	96.7072	96.7363	96.7072	0.00
18/05/2020	2033 On 06-May-21			Bond Future	96.77	96.7423	96.7717	96.7423	0.00
18/05/2020	2037 On 06-August-20			Bond Future	11.28	78.2676	79.6501	78.2676	87,963.00
18/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	448	0	0	0	0.00
18/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	440	0	0	0	0.00
18/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	456	0	0	0	0.00
18/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	10095	11	10	11	0.00
18/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	10029	11	10	11	0.00
18/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	9963	11	10	11	0.00
18/05/2020	2037 On 05-November-20			Bond Future	11.48	79.2373	80.6366	79.2373	0.00
18/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1529	1	2	1	0.00
18/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1500	1	1	1	0.00
18/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1514	1	2	1	0.00
18/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	10057	11	10	11	0.00
18/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	9945	11	10	11	0.00
18/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	10001	11	10	11	0.00
18/05/2020	2037 On 04-February-21			Bond Future	11.69	75.9725	77.3891	75.9725	0.00
18/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6256	5	6	5	300.00
18/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1150	1	1	1	72.00
18/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1956	2	2	2	0.00
18/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	12290	11	12	11	0.00
18/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3096	3	3	3	0.00
18/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2083	2	2	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
18/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1971	2	2	2	0.00
18/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6026	5	6	5	0.00
18/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2300	2	2	2	240.00
18/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1987	2	2	2	0.00
18/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	10910	12	11	12	0.00
18/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	4778	5	5	5	240.00
18/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	9919	11	10	11	0.00
18/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1580	2	2	2	300.00
18/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	8259	9	8	9	72.00
18/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	10591	12	11	12	72.00
18/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	11018	12	11	12	0.00
18/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	10964	12	11	12	0.00
18/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	14694	16	15	16	0.00
18/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4609	5	5	5	0.00
18/05/2020	2037 On 06-May-21			Bond Future	11.90	76.9494	78.3842	76.9494	0.00
18/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8020	7	8	7	0.00
18/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8053	7	8	7	0.00
18/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8087	7	8	7	0.00
18/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	5115	6	5	6	0.00
18/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	5095	6	5	6	0.00
18/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	5136	6	5	6	0.00
18/05/2020	2038 On 06-August-20			Bond Future	106.09	106.4256	106.0927	106.4256	11,161.00
18/05/2020	2038 On 05-November-20			Bond Future	107.43	107.7685	107.4308	107.7685	0.00
18/05/2020	2038 On 04-February-21			Bond Future	107.09	107.4271	107.0851	107.4271	0.00
18/05/2020	2038 On 06-May-21			Bond Future	108.49	108.8322	108.4856	108.8322	0.00
18/05/2020	2040 On 06-August-20			Bond Future	11.48	79.8014	81.1165	79.8014	52,317.00
18/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	371	0	0	0	0.00
18/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	378	0	0	0	0.00
18/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	385	0	0	0	0.00
18/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1587	1	2	1	0.00
18/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2675	2	3	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
18/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	145	0	0	0	800.00
18/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	407	0	0	0	800.00
18/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1451	1	1	1	0.00
18/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	10521	12	11	12	0.00
18/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	14325	16	14	16	0.00
18/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	6176	7	6	7	800.00
18/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	10807	12	11	12	0.00
18/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	5886	7	6	7	12,538.00
18/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4153	5	4	5	517.00
18/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	10879	12	11	12	0.00
18/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	10735	12	11	12	0.00
18/05/2020	2040 On 05-November-20			Bond Future	11.68	80.7902	82.1213	80.7902	0.00
18/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	715	1	1	1	2,000.00
18/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1272	1	1	1	2,000.00
18/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	533	0	1	0	2,000.00
18/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	986	1	1	1	2,230.00
18/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1384	1	1	1	0.00
18/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	2905	2	3	2	2,230.00
18/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4978	4	5	4	0.00
18/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1401	1	1	1	0.00
18/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	4316	4	4	4	0.00
18/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1419	1	1	1	0.00
18/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5453	6	5	6	2,000.00
18/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	10880	12	11	12	0.00
18/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	10822	12	11	12	0.00
18/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	16501	18	17	18	0.00
18/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	12865	14	13	14	0.00
18/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	4836	6	5	6	2,000.00
18/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	7388	8	7	8	0.00
18/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	11361	12	11	12	0.00
18/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	10939	12	11	12	0.00
18/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	14767	16	15	16	0.00
18/05/2020	2040 On 04-February-21			Bond Future	11.89	77.2945	78.6421	77.2945	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
18/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1370	1	1	1	800.00
18/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5105	4	5	4	0.00
18/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1846	2	2	2	0.00
18/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	772	1	1	1	500.00
18/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	840	1	1	1	800.00
18/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1862	2	2	2	0.00
18/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1596	1	2	1	500.00
18/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4600	4	5	4	0.00
18/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1831	2	2	2	0.00
18/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	11912	13	12	13	0.00
18/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	6592	7	7	7	500.00
18/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	12883	14	13	14	0.00
18/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	18074	19	18	19	0.00
18/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	17471	19	17	19	0.00
18/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	13968	15	14	15	0.00
18/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	11794	13	12	13	0.00
18/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	11853	13	12	13	0.00
18/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6021	7	6	7	800.00
18/05/2020	2040 On 06-May-21			Bond Future	12.10	78.2885	79.6534	78.2885	0.00
18/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	7580	7	8	7	0.00
18/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	7613	7	8	7	0.00
18/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	7546	7	8	7	0.00
18/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5694	6	6	6	0.00
18/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	5670	6	6	6	0.00
18/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	5646	6	6	6	0.00
18/05/2020	2044 On 06-August-20			Bond Future	11.52	76.6702	77.9507	76.6702	79,377.00
18/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	242	0	0	0	0.00
18/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	76	0	0	0	602.00
18/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	29	0	0	0	140.00
18/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	156	0	0	0	140.00
18/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	253	0	0	0	0.00
18/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	310	0	0	0	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	248	0	0	0	0.00
18/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1698	1	2	1	0.00
18/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2102	2	2	2	0.00
18/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	19837	21	20	21	0.00
18/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	14094	15	14	15	0.00
18/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	12334	14	12	14	0.00
18/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	5722	7	6	7	140.00
18/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	12411	14	12	14	0.00
18/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5005	6	5	6	602.00
18/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	11568	13	12	13	0.00
18/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	12489	14	12	14	0.00
18/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	16649	18	17	18	0.00
18/05/2020	2044 On 05-November-20			Bond Future	11.71	77.6203	78.9161	77.6203	0.00
18/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	663	1	1	1	1,815.00
18/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	893	1	1	1	0.00
18/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3872	3	4	3	0.00
18/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1396	1	1	1	0.00
18/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1431	1	1	1	0.00
18/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4020	3	4	3	0.00
18/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	904	1	1	1	568.00
18/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	959	1	1	1	1,815.00
18/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1414	1	1	1	0.00
18/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	981	1	1	1	525.00
18/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	396	0	0	0	525.00
18/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3278	3	3	3	0.00
18/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	191	0	0	0	1,815.00
18/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2987	3	3	3	0.00
18/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	368	0	0	0	568.00
18/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	10861	12	11	12	0.00
18/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	12936	14	13	14	0.00
18/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	6829	8	7	8	1,815.00
18/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	5827	7	6	7	1,815.00
18/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	22505	24	23	24	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
18/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	13076	14	13	14	0.00
18/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	18321	20	18	20	0.00
18/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	10920	12	11	12	0.00
18/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	18745	20	19	20	0.00
18/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	13499	15	13	15	0.00
18/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	15269	16	15	16	0.00
18/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	7296	8	7	8	525.00
18/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	10980	12	11	12	0.00
18/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6009	7	6	7	568.00
18/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	13427	15	13	15	0.00
18/05/2020	2044 On 04-February-21			Bond Future	11.91	74.2100	75.5221	74.2100	0.00
18/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1703	1	2	1	0.00
18/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1733	1	2	1	0.00
18/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1615	1	2	1	0.00
18/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	878	1	1	1	405.00
18/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1718	1	2	1	0.00
18/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1284	1	1	1	0.00
18/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2649	2	3	2	0.00
18/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	12394	13	12	13	0.00
18/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	12832	14	13	14	405.00
18/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	17226	18	17	18	0.00
18/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	9764	11	10	11	405.00
18/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	12456	13	12	13	0.00
18/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	14479	16	14	16	0.00
18/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	12332	13	12	13	0.00
18/05/2020	2044 On 06-May-21			Bond Future	12.12	75.1644	76.4933	75.1644	0.00
18/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	7583	7	8	7	0.00
18/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	7550	7	8	7	0.00
18/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	7517	7	8	7	0.00
18/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5690	6	6	6	0.00
18/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5713	6	6	6	0.00
18/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5666	6	6	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
18/05/2020	2046 On 06-August-20			Bond Future	95.43	95.4007	95.4300	95.4007	15,257.00
18/05/2020	2046 On 05-November-20			Bond Future	94.85	94.8176	94.8469	94.8176	0.00
18/05/2020	2046 On 04-February-21			Bond Future	96.05	96.0252	96.0547	96.0252	0.00
18/05/2020	2046 On 06-May-21			Bond Future	95.50	95.4718	95.5017	95.4718	0.00
18/05/2020	2050 On 06-August-20			Bond Future	96.52	96.5779	96.5180	96.5779	15,749.00
18/05/2020	2050 On 05-November-20			Bond Future	97.74	97.7965	97.7354	97.7965	0.00
18/05/2020	2050 On 04-February-21			Bond Future	97.07	97.1314	97.0694	97.1314	0.00
18/05/2020	2050 On 06-May-21			Bond Future	98.34	98.4018	98.3388	98.4018	0.00
18/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	AL37 On 06-August-20			Index Future	736.53	721.7360	736.5300	721.7360	0.00
18/05/2020	AL37 On 05-November-20			Index Future	745.73	730.7570	745.7260	730.7570	0.00
18/05/2020	AL37 On 04-February-21			Index Future	755.04	739.8880	755.0420	739.8880	0.00
18/05/2020	AL37 On 06-May-21			Index Future	764.74	749.3900	764.7360	749.3900	0.00
18/05/2020	AL7T On 06-August-20			Index Future	803.31	783.9800	803.3050	783.9800	0.00
18/05/2020	AL7T On 05-November-20			Index Future	813.34	793.7800	813.3350	793.7800	0.00
18/05/2020	AL7T On 04-February-21			Index Future	823.50	803.6980	823.4960	803.6980	0.00
18/05/2020	AL7T On 06-May-21			Index Future	834.07	814.0200	834.0690	814.0200	0.00
18/05/2020	ALBI On 06-August-20			Index Future	701.89	689.2730	701.8860	689.2730	208.00
18/05/2020	ALBI On 05-November-20			Index Future	710.65	697.8890	710.6500	697.8890	0.00
18/05/2020	ALBI On 04-February-21			Index Future	719.53	706.6090	719.5280	706.6090	0.00
18/05/2020	ALBI On 06-May-21			Index Future	728.77	715.6840	728.7660	715.6840	0.00
18/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	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
18/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2020	ES33 On 06-August-20			Bond Future	12.14	71.8599	72.9805	71.8599	350.00
18/05/2020	ES33 On 05-November-20			Bond Future	12.39	68.9711	70.1052	68.9711	0.00
18/05/2020	ES33 On 04-February-21			Bond Future	12.65	69.8333	70.9815	69.8333	0.00
18/05/2020	ES33 On 06-May-21			Bond Future	12.92	66.9509	68.1138	66.9509	0.00
18/05/2020	ES42 On 06-August-20			Bond Future	12.56	71.3384	72.4500	71.3384	4,919.00
18/05/2020	ES42 On 05-November-20			Bond Future	12.81	67.9619	69.0870	67.9619	0.00
18/05/2020	ES42 On 04-February-21			Bond Future	13.06	68.8118	69.9507	68.8118	0.00
18/05/2020	ES42 On 06-May-21			Bond Future	13.32	65.4367	66.5903	65.4367	0.00
18/05/2020	GOVI On 06-August-20			GOVI	694.42	681.7580	694.4170	681.7580	1,042.00
18/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	337130	46	34	46	0.00
18/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	337030	46	34	46	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
18/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	337230	46	34	46	0.00
18/05/2020	GOVI On 05-November-20			GOVI	703.09	690.2800	703.0870	690.2800	0.00
18/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	347630	48	35	48	0.00
18/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	347430	48	35	48	0.00
18/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	347530	48	35	48	0.00
18/05/2020	GOVI On 04-February-21			GOVI	711.87	698.9050	711.8710	698.9050	0.00
18/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	390690	52	39	52	0.00
18/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	390790	52	39	52	0.00
18/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	390890	52	39	52	0.00
18/05/2020	GOVI On 06-May-21			GOVI	721.01	707.8800	721.0110	707.8800	0.00
18/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	423410	29	42	29	0.00
18/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	423210	29	42	29	0.00
18/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	423310	29	42	29	0.00
18/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2020	IGOV On 06-August-20			Index Future	253.09	253.0290	253.0890	253.0290	1,106.00
18/05/2020	IGOV On 05-November-20			Index Future	256.31	256.2530	256.3110	256.2530	47.00
18/05/2020	IGOV On 04-February-21			Index Future	259.57	259.5160	259.5740	259.5160	0.00
18/05/2020	IGOV On 06-May-21			Index Future	262.97	262.9090	262.9670	262.9090	0.00
18/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
18/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
18/05/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	94.0100	93.9900	94.0100	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
18/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2800	92.2400	92.2800	0.00
18/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.55	90.6100	90.5500	90.6100	0.00
18/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.58	89.6800	89.5800	89.6800	0.00
18/05/2020	IS05 On 21-December-21			Interest Rate Swap	90.99	91.1300	90.9900	91.1300	51.00
18/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.56	90.7500	90.5600	90.7500	0.00
18/05/2020	IS05 On 21-June-22			Interest Rate Swap	90.83	91.0700	90.8300	91.0700	0.00
18/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.08	94.3900	94.0800	94.3900	0.00
18/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.67	95.0600	94.6700	95.0600	0.00
18/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.19	87.6600	87.1900	87.6600	0.00
18/05/2020	IS05 On 20-June-23			Interest Rate Swap	92.86	93.3700	92.8600	93.3700	0.00
18/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.49	83.4700	82.4900	83.4700	0.00
18/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.26	80.2700	79.2600	80.2700	0.00
18/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.95	79.0000	77.9500	79.0000	0.00
18/05/2020	IS10 On 21-September-26			Interest Rate Swap	80.29	81.3600	80.2900	81.3600	0.00
18/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.61	85.7000	84.6100	85.7000	0.00
18/05/2020	IS10 On 15-March-27			Interest Rate Swap	83.45	84.5700	83.4500	84.5700	0.00
18/05/2020	IS10 On 21-June-27			Interest Rate Swap	85.73	86.8600	85.7300	86.8600	0.00
18/05/2020	IS10 On 20-September-27			Interest Rate Swap	91.64	92.7600	91.6400	92.7600	0.00
18/05/2020	IS10 On 20-December-27			Interest Rate Swap	92.16	93.2900	92.1600	93.2900	0.00
18/05/2020	IS10 On 22-March-28			Interest Rate Swap	85.39	86.5500	85.3900	86.5500	0.00
18/05/2020	IS10 On 20-June-28			Interest Rate Swap	93.26	94.3900	93.2600	94.3900	0.00
18/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/05/2020	R023 On 06-August-20			Bond Future	4.66	110.0397	110.8289	110.0397	27,356.00
18/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	6236	5	6	5	0.00
18/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	6282	5	6	5	0.00
18/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	6259	5	6	5	0.00
18/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	0	0	0.00
18/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	0	0	0.00
18/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	1	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
18/05/2020	R023 On 05-November-20			Bond Future	4.61	107.4895	108.2880	107.4895	0.00
18/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	6188	5	6	5	0.00
18/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	6168	5	6	5	0.00
18/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	6209	5	6	5	0.00
18/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	7	0	0	0	0.00
18/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	7	0	0	0	0.00
18/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	7	0	0	0	0.00
18/05/2020	R023 On 04-February-21			Bond Future	4.56	108.8329	109.6413	108.8329	0.00
18/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	3606	3	4	3	0.00
18/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	3640	3	4	3	0.00
18/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	3623	3	4	3	0.00
18/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	138	0	0	0	0.00
18/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	140	0	0	0	0.00
18/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	136	0	0	0	0.00
18/05/2020	R023 On 06-May-21			Bond Future	4.47	106.3174	107.1360	106.3174	0.00
18/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	5354	5	5	5	0.00
18/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	5386	5	5	5	0.00
18/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	5370	5	5	5	0.00
18/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	31	0	0	0	0.00
18/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	31	0	0	0	0.00
18/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	32	0	0	0	0.00
18/05/2020	R035 On 06-August-20			Bond Future	11.02	87.1264	88.6015	87.1264	104,808.00
18/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	702	1	1	1	0.00
18/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	114	0	0	0	24,761.00
18/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	139	0	0	0	500.00
18/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	447	0	0	0	500.00
18/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	715	1	1	1	0.00
18/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1664	1	2	1	0.00
18/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	62	0	0	0	3,000.00
18/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	690	0	1	0	0.00
18/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	16452	18	16	18	0.00
18/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	8054	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	8173	9	8	9	0.00
18/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	14482	16	14	16	0.00
18/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	8113	9	8	9	0.00
18/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	5386	6	5	6	500.00
18/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	9677	11	10	11	0.00
18/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	13794	15	14	15	0.00
18/05/2020	R035 On 05-November-20			Bond Future	11.22	83.7249	85.2178	83.7249	0.00
18/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2202	2	2	2	0.00
18/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2224	2	2	2	0.00
18/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2180	2	2	2	0.00
18/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	7994	9	8	9	0.00
18/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7948	9	8	9	0.00
18/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	7902	9	8	9	0.00
18/05/2020	R035 On 04-February-21			Bond Future	11.43	84.7715	86.2829	84.7715	0.00
18/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1919	2	2	2	0.00
18/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2048	2	2	2	0.00
18/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1904	2	2	2	0.00
18/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4411	4	4	4	0.00
18/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1888	2	2	2	0.00
18/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	10838	12	11	12	0.00
18/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	6188	7	6	7	650.00
18/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	10892	12	11	12	0.00
18/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	10358	11	10	11	650.00
18/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	10784	12	11	12	0.00
18/05/2020	R035 On 06-May-21			Bond Future	11.64	81.3789	82.9096	81.3789	0.00
18/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	8568	8	9	8	0.00
18/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8628	8	9	8	0.00
18/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2729	2	3	2	793.00
18/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7481	7	7	7	0.00
18/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5316	5	5	5	0.00
18/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8598	8	9	8	0.00
18/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	7239	8	7	8	793.00
18/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	5335	6	5	6	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
18/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4582	5	5	5	0.00
18/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	11558	13	12	13	0.00
18/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	4606	5	5	5	0.00
18/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4558	5	5	5	0.00
18/05/2020	R186 On 06-August-20			Bond Future	7.48	114.0805	116.5177	114.0805	77,468.00
18/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	5313	4	5	4	0.00
18/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	8132	6	8	6	900.00
18/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	3832	2	4	2	900.00
18/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	4809	3	5	3	0.00
18/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	5355	4	5	4	0.00
18/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	5270	4	5	4	0.00
18/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	613	1	1	1	0.00
18/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1056	2	1	2	0.00
18/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	723	1	1	1	0.00
18/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	594	1	1	1	0.00
18/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	604	1	1	1	0.00
18/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	226	1	0	1	0.00
18/05/2020	R186 On 05-November-20			Bond Future	7.61	115.4927	117.9595	115.4927	0.00
18/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1659	1	2	1	1,200.00
18/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	6490	5	6	5	0.00
18/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	6451	5	6	5	0.00
18/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	4151	3	4	3	1,200.00
18/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	6412	5	6	5	0.00
18/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	3663	2	4	2	3,500.00
18/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	5296	4	5	4	3,500.00
18/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	8854	7	9	7	0.00
18/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1573	2	2	2	0.00
18/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	2483	4	2	4	0.00
18/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	638	1	1	1	3,500.00
18/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1187	2	1	2	0.00
18/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1198	2	1	2	0.00
18/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2149	3	2	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
18/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1176	2	1	2	0.00
18/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	4922	7	5	7	0.00
18/05/2020	R186 On 04-February-21			Bond Future	7.76	111.6503	114.1478	111.6503	0.00
18/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	4545	3	5	3	0.00
18/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	4575	3	5	3	0.00
18/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	4605	3	5	3	0.00
18/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	2582	4	3	4	0.00
18/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	2563	4	3	4	0.00
18/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	2602	4	3	4	0.00
18/05/2020	R186 On 06-May-21			Bond Future	7.91	113.0854	115.6149	113.0854	0.00
18/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	13291	11	13	11	0.00
18/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	13255	11	13	11	0.00
18/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	13219	11	13	11	0.00
18/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	568	1	1	1	0.00
18/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	573	1	1	1	0.00
18/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	563	1	1	1	0.00
18/05/2020	R197 On 06-August-20			Bond Future	307.13	307.0546	307.1350	307.0546	2,549.00
18/05/2020	R197 On 05-November-20			Bond Future	311.01	310.9281	311.0081	310.9281	0.00
18/05/2020	R197 On 04-February-21			Bond Future	307.03	306.9463	307.0271	306.9463	0.00
18/05/2020	R197 On 06-May-21			Bond Future	311.04	310.9608	311.0423	310.9608	0.00
18/05/2020	R202 On 06-August-20			Bond Future	212.94	212.8786	212.9443	212.8786	7,718.00
18/05/2020	R202 On 05-November-20			Bond Future	215.63	215.5640	215.6295	215.5640	0.00
18/05/2020	R202 On 04-February-21			Bond Future	214.16	214.0908	214.1572	214.0908	0.00
18/05/2020	R202 On 06-May-21			Bond Future	216.96	216.8907	216.9576	216.8907	0.00
18/05/2020	R208 On 06-August-20			Bond Future	3.14	104.7191	104.7160	104.7191	23,391.00
18/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1523	2	2	2	0.00
18/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1529	2	2	2	0.00
18/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1516	2	2	2	0.00
18/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
18/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
18/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00

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18/05/2020	R208 On 05-November-20			Bond Future	1.91	102.6213	102.6177	102.6213	0.00
18/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1121	1	1	1	0.00
18/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1117	1	1	1	0.00
18/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1113	1	1	1	0.00
18/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
18/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
18/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
18/05/2020	R209 On 06-August-20			Bond Future	11.01	65.9271	67.1205	65.9271	64,045.00
18/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	42304	43	42	43	0.00
18/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	42413	44	42	44	0.00
18/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	42196	43	42	43	0.00
18/05/2020	R209 On 05-November-20			Bond Future	11.19	63.6007	64.8085	63.6007	0.00
18/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1671	1	2	1	0.00
18/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1701	1	2	1	0.00
18/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1686	1	2	1	0.00
18/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	8362	9	8	9	0.00
18/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	8317	9	8	9	0.00
18/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	8408	9	8	9	0.00
18/05/2020	R209 On 04-February-21			Bond Future	11.38	64.3957	65.6186	64.3957	0.00
18/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2122	2	2	2	0.00
18/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2137	2	2	2	0.00
18/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2106	2	2	2	0.00
18/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	9198	10	9	10	0.00
18/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	9153	10	9	10	0.00
18/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	9109	10	9	10	0.00
18/05/2020	R209 On 06-May-21			Bond Future	11.57	62.0804	63.3189	62.0804	0.00
18/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7574	7	8	7	0.00
18/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7633	7	8	7	0.00
18/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7603	7	8	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
18/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4440	5	4	5	0.00
18/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4407	5	4	5	0.00
18/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4424	5	4	5	0.00
18/05/2020	R210 On 06-August-20			Bond Future	184.11	184.5070	184.1137	184.5070	1,929.00
18/05/2020	R210 On 05-November-20			Bond Future	183.73	184.1264	183.7273	184.1264	0.00
18/05/2020	R210 On 04-February-21			Bond Future	186.07	186.4711	186.0669	186.4711	0.00
18/05/2020	R210 On 06-May-21			Bond Future	185.76	186.1671	185.7573	186.1671	0.00
18/05/2020	R212 On 06-August-20			Bond Future	165.71	165.6706	165.7119	165.6706	6,744.00
18/05/2020	R212 On 05-November-20			Bond Future	167.80	167.7610	167.8021	167.7610	0.00
18/05/2020	R212 On 04-February-21			Bond Future	167.62	167.5763	167.6178	167.5763	0.00
18/05/2020	R212 On 06-May-21			Bond Future	169.81	169.7678	169.8097	169.7678	0.00
18/05/2020	R213 On 06-August-20			Bond Future	9.83	82.7712	84.7744	82.7712	14,265.00
18/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1449	1	1	1	0.00
18/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1488	1	1	1	0.00
18/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1468	1	1	1	0.00
18/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4573	6	5	6	0.00
18/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4534	6	5	6	0.00
18/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4613	6	5	6	0.00
18/05/2020	R213 On 05-November-20			Bond Future	10.01	80.2622	82.2897	80.2622	0.00
18/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2878	2	3	2	0.00
18/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2902	2	3	2	0.00
18/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2925	2	3	2	0.00
18/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5155	6	5	6	0.00
18/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5222	6	5	6	0.00
18/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5188	6	5	6	0.00
18/05/2020	R213 On 04-February-21			Bond Future	10.20	81.2654	83.3182	81.2654	0.00
18/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2665	2	3	2	0.00
18/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2645	2	3	2	0.00
18/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2624	2	3	2	0.00
18/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7060	8	7	8	0.00
18/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7097	8	7	8	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
18/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7023	8	7	8	0.00
18/05/2020	R213 On 06-May-21			Bond Future	10.38	78.7745	80.8536	78.7745	0.00
18/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	9972	9	10	9	0.00
18/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	10003	9	10	9	0.00
18/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	9941	8	10	8	0.00
18/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2559	3	3	3	0.00
18/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2545	3	3	3	0.00
18/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2530	3	3	3	0.00
18/05/2020	R214 On 06-August-20			Bond Future	11.31	63.7243	64.8132	63.7243	22,111.00
18/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	597	0	1	0	0.00
18/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	615	0	1	0	0.00
18/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	606	0	1	0	0.00
18/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	8601	10	9	10	0.00
18/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	8488	9	8	9	0.00
18/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	8544	10	9	10	0.00
18/05/2020	R214 On 05-November-20			Bond Future	11.49	61.2320	62.3340	61.2320	0.00
18/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1651	1	2	1	0.00
18/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1636	1	2	1	0.00
18/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1666	1	2	1	0.00
18/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	8842	10	9	10	0.00
18/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	8794	10	9	10	0.00
18/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	8746	10	9	10	0.00
18/05/2020	R214 On 04-February-21			Bond Future	11.68	61.9974	63.1131	61.9974	0.00
18/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2042	2	2	2	0.00
18/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2075	2	2	2	0.00
18/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2059	2	2	2	0.00
18/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	9752	11	10	11	0.00
18/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	9707	11	10	11	0.00
18/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	9798	11	10	11	0.00
18/05/2020	R214 On 06-May-21			Bond Future	11.87	59.5115	60.6415	59.5115	0.00
18/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	6978	6	7	6	0.00
18/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	6950	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
18/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	6921	6	7	6	0.00
18/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	5026	6	5	6	0.00
18/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	5045	6	5	6	0.00
18/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	5008	5	5	5	0.00
18/05/2020	R248 On 06-August-20			Bond Future	11.50	79.9103	81.1082	79.9103	82,408.00
18/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	463	0	0	0	0.00
18/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	4757	4	5	4	0.00
18/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2340	2	2	2	0.00
18/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1559	1	2	1	640.00
18/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	54	0	0	0	20,640.00
18/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	481	0	0	0	0.00
18/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	4558	4	5	4	470.00
18/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	8511	8	9	8	814.00
18/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	644	0	1	0	640.00
18/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	26	0	0	0	3,000.00
18/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	472	0	0	0	0.00
18/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2201	2	2	2	470.00
18/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	6431	6	6	6	814.00
18/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	4915	6	5	6	0.00
18/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	10062	11	10	11	0.00
18/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1744	2	2	2	0.00
18/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	9990	11	10	11	0.00
18/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2615	3	3	3	0.00
18/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	984	1	1	1	0.00
18/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2499	3	2	3	0.00
18/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	20303	21	20	21	0.00
18/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	17905	19	18	19	0.00
18/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6064	7	6	7	0.00
18/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	4705	6	5	6	0.00
18/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	10134	11	10	11	0.00
18/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	8951	10	9	10	0.00
18/05/2020	R248 On 05-November-20			Bond Future	11.69	76.4826	77.6949	76.4826	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
18/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	2887	2	3	2	800.00
18/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	933	1	1	1	800.00
18/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	978	1	1	1	0.00
18/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	967	1	1	1	0.00
18/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	955	1	1	1	0.00
18/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	13083	14	13	14	0.00
18/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	13155	14	13	14	0.00
18/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	13011	14	13	14	0.00
18/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	13299	14	13	14	0.00
18/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	7525	8	8	8	0.00
18/05/2020	R248 On 04-February-21			Bond Future	11.89	77.4387	78.6661	77.4387	0.00
18/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1873	2	2	2	0.00
18/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1889	2	2	2	0.00
18/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1905	2	2	2	0.00
18/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	11678	13	12	13	0.00
18/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	11800	13	12	13	0.00
18/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	11739	13	12	13	0.00
18/05/2020	R248 On 06-May-21			Bond Future	12.09	74.0150	75.2581	74.0150	0.00
18/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	7335	7	7	7	0.00
18/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	7401	7	7	7	0.00
18/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	7368	7	7	7	0.00
18/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5815	6	6	6	0.00
18/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5790	6	6	6	0.00
18/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	5839	6	6	6	0.00