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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/05/2020 TO: 20/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	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
20/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	2025 On 06-August-20			Bond Future	137.55	137.7315	137.5467	137.7315	5,493.00
20/05/2020	2025 On 05-November-20			Bond Future	139.27	139.4600	139.2703	139.4600	0.00
20/05/2020	2025 On 04-February-21			Bond Future	139.53	139.7262	139.5333	139.7262	0.00
20/05/2020	2025 On 06-May-21			Bond Future	141.32	141.5163	141.3208	141.5163	0.00
20/05/2020	2029 On 06-August-20			Bond Future	99.09	99.0843	99.0946	99.0843	4,982.00
20/05/2020	2029 On 05-November-20			Bond Future	99.20	99.1906	99.1993	99.1906	0.00
20/05/2020	2029 On 04-February-21			Bond Future	100.47	100.4635	100.4718	100.4635	0.00
20/05/2020	2029 On 06-May-21			Bond Future	100.61	100.5994	100.6076	100.5994	0.00
20/05/2020	2030 On 06-August-20			Bond Future	9.13	91.8977	93.2198	91.8977	111,216.00
20/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2609	2	3	2	0.00
20/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	7799	7	8	7	0.00
20/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2492	2	2	2	450.00
20/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	959	1	1	1	800.00
20/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1972	1	2	1	800.00
20/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2669	2	3	2	0.00
20/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	11746	11	12	11	0.00
20/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	6025	5	6	5	470.00
20/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9163	8	9	8	470.00
20/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3690	3	4	3	0.00
20/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	9395	8	9	8	0.00
20/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6244	5	6	5	0.00
20/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4964	4	5	4	450.00
20/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2639	2	3	2	0.00
20/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	12787	12	13	12	0.00
20/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	6957	6	7	6	650.00
20/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	9954	9	10	9	0.00
20/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1184	1	1	1	323.00
20/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2947	2	3	2	323.00
20/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	5012	6	5	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
20/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	279	0	0	0	650.00
20/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	341	0	0	0	0.00
20/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2506	3	3	3	0.00
20/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	93	0	0	0	650.00
20/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2792	3	3	3	0.00
20/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1957	2	2	2	800.00
20/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2763	3	3	3	0.00
20/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	141	0	0	0	0.00
20/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	778	1	1	1	0.00
20/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1000	1	1	1	0.00
20/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1338	2	1	2	0.00
20/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	942	1	1	1	0.00
20/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	594	1	1	1	5,000.00
20/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3573	4	4	4	0.00
20/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5672	7	6	7	0.00
20/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	370	1	0	1	0.00
20/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2945	4	3	4	0.00
20/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2822	4	3	4	0.00
20/05/2020	2030 On 05-November-20			Bond Future	9.28	93.0301	94.3666	93.0301	0.00
20/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2703	2	3	2	3,000.00
20/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4906	4	5	4	0.00
20/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1660	1	2	1	1,000.00
20/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3191	3	3	3	1,000.00
20/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2419	2	2	2	3,000.00
20/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4170	3	4	3	0.00
20/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1299	1	1	1	3,000.00
20/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6528	6	7	6	0.00
20/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4201	3	4	3	0.00
20/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2727	2	3	2	14,160.00
20/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5779	5	6	5	0.00
20/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3723	3	4	3	3,000.00
20/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8160	7	8	7	0.00
20/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3164	3	3	3	15,758.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7754	7	8	7	0.00
20/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4231	3	4	3	0.00
20/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1693	1	2	1	14,160.00
20/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1997	2	2	2	15,758.00
20/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4638	5	5	5	0.00
20/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5213	6	5	6	0.00
20/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3550	4	4	4	0.00
20/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1599	2	2	2	3,000.00
20/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6489	7	6	7	0.00
20/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3603	4	4	4	0.00
20/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1720	2	2	2	15,758.00
20/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5689	7	6	7	0.00
20/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4023	5	4	5	0.00
20/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	7241	8	7	8	0.00
20/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2507	3	3	3	14,160.00
20/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2160	3	2	3	1,000.00
20/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3576	4	4	4	0.00
20/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	8489	10	8	10	0.00
20/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4605	5	5	5	0.00
20/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3029	4	3	4	3,000.00
20/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	7333	8	7	8	0.00
20/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5249	6	5	6	0.00
20/05/2020	2030 On 04-February-21			Bond Future	9.45	90.1972	91.5500	90.1972	0.00
20/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	2073	2	2	2	1,000.00
20/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3780	3	4	3	0.00
20/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3649	3	4	3	1,000.00
20/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	2056	2	2	2	800.00
20/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3753	3	4	3	0.00
20/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3727	3	4	3	0.00
20/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	3014	2	3	2	800.00
20/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6961	6	7	6	0.00
20/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2868	3	3	3	1,800.00
20/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	6411	7	6	7	0.00

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20/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5529	6	6	6	0.00
20/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	8460	9	8	9	0.00
20/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5403	6	5	6	0.00
20/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5434	6	5	6	0.00
20/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	8415	9	8	9	0.00
20/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5371	6	5	6	0.00
20/05/2020	2030 On 06-May-21			Bond Future	9.63	91.3324	92.7021	91.3324	0.00
20/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8863	8	9	8	0.00
20/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	4063	3	4	3	700.00
20/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	12138	11	12	11	0.00
20/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6536	6	7	6	0.00
20/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12173	11	12	11	0.00
20/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12208	11	12	11	0.00
20/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1745	2	2	2	0.00
20/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6739	7	7	7	0.00
20/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1768	2	2	2	0.00
20/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1757	2	2	2	0.00
20/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4345	5	4	5	700.00
20/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3075	3	3	3	700.00
20/05/2020	2032 On 06-August-20			Bond Future	10.03	89.3317	90.9575	89.3317	99,330.00
20/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2662	2	3	2	0.00
20/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1485	1	1	1	0.00
20/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1505	1	2	1	0.00
20/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	549	0	1	0	800.00
20/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1190	1	1	1	800.00
20/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1526	1	2	1	0.00
20/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	5078	6	5	6	0.00
20/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	5169	6	5	6	0.00
20/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	8709	10	9	10	0.00
20/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	5932	7	6	7	0.00
20/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	5123	6	5	6	0.00
20/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	3392	4	3	4	800.00

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20/05/2020	2032 On 05-November-20			Bond Future	10.20	86.2836	87.9277	86.2836	0.00
20/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3077	2	3	2	0.00
20/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7096	6	7	6	0.00
20/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7451	6	7	6	0.00
20/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1733	1	2	1	3,000.00
20/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2707	2	3	2	3,000.00
20/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2332	2	2	2	1,000.00
20/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3103	2	3	2	0.00
20/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1472	1	1	1	1,000.00
20/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3051	2	3	2	0.00
20/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5855	7	6	7	0.00
20/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	8702	10	9	10	0.00
20/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	9590	11	10	11	0.00
20/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2372	3	2	3	1,000.00
20/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5781	7	6	7	0.00
20/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7120	8	7	8	0.00
20/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6400	7	6	7	0.00
20/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5817	7	6	7	0.00
20/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2520	3	3	3	3,000.00
20/05/2020	2032 On 04-February-21			Bond Future	10.39	87.3710	89.0354	87.3710	0.00
20/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1640	1	2	1	800.00
20/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3045	2	3	2	0.00
20/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3086	2	3	2	0.00
20/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2426	2	2	2	800.00
20/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6461	5	6	5	0.00
20/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3066	2	3	2	0.00
20/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7763	9	8	9	0.00
20/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7720	9	8	9	0.00
20/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9241	10	9	10	0.00
20/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3989	5	4	5	800.00
20/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7805	9	8	9	0.00
20/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	11792	13	12	13	0.00
20/05/2020	2032 On 06-May-21			Bond Future	10.59	84.3222	86.0073	84.3222	0.00

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20/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11085	10	11	10	0.00
20/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11118	10	11	10	0.00
20/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11052	10	11	10	0.00
20/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2984	3	3	3	0.00
20/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2967	3	3	3	0.00
20/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2951	3	3	3	0.00
20/05/2020	2033 On 06-August-20			Bond Future	96.03	95.9450	96.0324	95.9450	11,474.00
20/05/2020	2033 On 05-November-20			Bond Future	96.02	95.9364	96.0232	95.9364	0.00
20/05/2020	2033 On 04-February-21			Bond Future	97.25	97.1674	97.2549	97.1674	0.00
20/05/2020	2033 On 06-May-21			Bond Future	97.27	97.1832	97.2715	97.1832	0.00
20/05/2020	2037 On 06-August-20			Bond Future	11.05	79.3200	81.0880	79.3200	87,470.00
20/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	758	0	1	0	0.00
20/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	747	0	1	0	0.00
20/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	770	0	1	0	0.00
20/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	8964	10	9	10	0.00
20/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	8901	10	9	10	0.00
20/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	8839	10	9	10	0.00
20/05/2020	2037 On 05-November-20			Bond Future	11.24	80.2977	82.0860	80.2977	0.00
20/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2152	1	2	1	0.00
20/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2116	1	2	1	0.00
20/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2134	1	2	1	0.00
20/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	9223	10	9	10	0.00
20/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	9118	10	9	10	0.00
20/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	9171	10	9	10	0.00
20/05/2020	2037 On 04-February-21			Bond Future	11.44	77.0542	78.8645	77.0542	0.00
20/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	7418	6	7	6	300.00
20/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1732	1	2	1	72.00
20/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2740	2	3	2	0.00
20/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13756	12	14	12	0.00
20/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3997	3	4	3	0.00
20/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2893	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
20/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2759	2	3	2	0.00
20/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	7181	6	7	6	0.00
20/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3153	2	3	2	240.00
20/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2778	2	3	2	0.00
20/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	10226	11	10	11	0.00
20/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	4459	5	4	5	240.00
20/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	9297	10	9	10	0.00
20/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1571	2	2	2	300.00
20/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7685	8	8	8	72.00
20/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9926	11	10	11	72.00
20/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	10327	11	10	11	0.00
20/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	10276	11	10	11	0.00
20/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13801	15	14	15	0.00
20/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4295	5	4	5	0.00
20/05/2020	2037 On 06-May-21			Bond Future	11.65	78.0241	79.8570	78.0241	0.00
20/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	9151	8	9	8	0.00
20/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	9185	8	9	8	0.00
20/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	9219	8	9	8	0.00
20/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4774	5	5	5	0.00
20/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4755	5	5	5	0.00
20/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4794	5	5	5	0.00
20/05/2020	2038 On 06-August-20			Bond Future	105.83	105.8767	105.8313	105.8767	10,496.00
20/05/2020	2038 On 05-November-20			Bond Future	107.16	107.2057	107.1576	107.2057	0.00
20/05/2020	2038 On 04-February-21			Bond Future	106.82	106.8677	106.8183	106.8677	0.00
20/05/2020	2038 On 06-May-21			Bond Future	108.19	108.2368	108.1869	108.2368	0.00
20/05/2020	2040 On 06-August-20			Bond Future	11.32	80.2380	82.1761	80.2380	52,293.00
20/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	629	0	1	0	0.00
20/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	639	0	1	0	0.00
20/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	650	0	1	0	0.00
20/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2056	1	2	1	0.00
20/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3298	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
20/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	283	0	0	0	800.00
20/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	682	0	1	0	800.00
20/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1900	1	2	1	0.00
20/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9736	11	10	11	0.00
20/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	13403	15	13	15	0.00
20/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5565	7	6	7	800.00
20/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	10009	12	10	12	0.00
20/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	5296	6	5	6	12,538.00
20/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3716	5	4	5	517.00
20/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	10078	12	10	12	0.00
20/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9940	12	10	12	0.00
20/05/2020	2040 On 05-November-20			Bond Future	11.51	81.2271	83.1875	81.2271	0.00
20/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1103	1	1	1	2,000.00
20/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1812	1	2	1	2,000.00
20/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	856	0	1	0	2,000.00
20/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1455	1	1	1	2,230.00
20/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1932	1	2	1	0.00
20/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3494	3	3	3	2,230.00
20/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5720	4	6	4	0.00
20/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1950	1	2	1	0.00
20/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5045	4	5	4	0.00
20/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1967	1	2	1	0.00
20/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5116	6	5	6	2,000.00
20/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	10362	12	10	12	0.00
20/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	10304	12	10	12	0.00
20/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15758	17	16	17	0.00
20/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	12267	14	12	14	0.00
20/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	4512	5	5	5	2,000.00
20/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6911	8	7	8	0.00
20/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10835	12	11	12	0.00
20/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	10421	12	10	12	0.00
20/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	14089	16	14	16	0.00
20/05/2020	2040 On 04-February-21			Bond Future	11.71	77.7450	79.7297	77.7450	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
20/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1995	1	2	1	800.00
20/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	6009	5	6	5	0.00
20/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2574	2	3	2	0.00
20/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1226	1	1	1	500.00
20/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1316	1	1	1	800.00
20/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2593	2	3	2	0.00
20/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2272	1	2	1	500.00
20/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5469	4	5	4	0.00
20/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2556	2	3	2	0.00
20/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	11549	13	12	13	0.00
20/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	6373	7	6	7	500.00
20/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	12472	14	12	14	0.00
20/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	17440	19	17	19	0.00
20/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	16860	18	17	18	0.00
20/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	13506	15	14	15	0.00
20/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	11437	12	11	12	0.00
20/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	11493	13	11	13	0.00
20/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	5837	6	6	6	800.00
20/05/2020	2040 On 06-May-21			Bond Future	11.92	78.7236	80.7331	78.7236	0.00
20/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8581	7	9	7	0.00
20/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8614	7	9	7	0.00
20/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8548	7	9	7	0.00
20/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5616	6	6	6	0.00
20/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	5591	6	6	6	0.00
20/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	5567	6	6	6	0.00
20/05/2020	2044 On 06-August-20			Bond Future	11.37	77.0399	78.9416	77.0399	79,247.00
20/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	439	0	0	0	0.00
20/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	165	0	0	0	602.00
20/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	74	0	0	0	140.00
20/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	303	0	0	0	140.00
20/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	455	0	0	0	0.00
20/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	542	0	1	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
20/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	447	0	0	0	0.00
20/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2104	1	2	1	0.00
20/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2548	2	3	2	0.00
20/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18891	21	19	21	0.00
20/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	13250	15	13	15	0.00
20/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11545	13	12	13	0.00
20/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	5137	6	5	6	140.00
20/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11620	13	12	13	0.00
20/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	4461	6	4	6	602.00
20/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10808	12	11	12	0.00
20/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11695	13	12	13	0.00
20/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15747	18	16	18	0.00
20/05/2020	2044 On 05-November-20			Bond Future	11.55	77.9896	79.9132	77.9896	0.00
20/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1034	1	1	1	1,815.00
20/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1334	1	1	1	0.00
20/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4540	3	5	3	0.00
20/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1928	1	2	1	0.00
20/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1964	1	2	1	0.00
20/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4700	4	5	4	0.00
20/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1348	1	1	1	568.00
20/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1418	1	1	1	1,815.00
20/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1946	1	2	1	0.00
20/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1447	1	1	1	525.00
20/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	664	0	1	0	525.00
20/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3891	3	4	3	0.00
20/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	358	0	0	0	1,815.00
20/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3568	3	4	3	0.00
20/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	624	0	1	0	568.00
20/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	10396	12	10	12	0.00
20/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	12405	14	12	14	0.00
20/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	6444	7	6	7	1,815.00
20/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	5509	6	6	6	1,815.00
20/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21674	23	22	23	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
20/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	12538	14	13	14	0.00
20/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	17593	19	18	19	0.00
20/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	10456	12	10	12	0.00
20/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	18005	20	18	20	0.00
20/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12943	14	13	14	0.00
20/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	14642	16	15	16	0.00
20/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6879	8	7	8	525.00
20/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	10515	12	11	12	0.00
20/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	5679	7	6	7	568.00
20/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12875	14	13	14	0.00
20/05/2020	2044 On 04-February-21			Bond Future	11.75	74.5920	76.5393	74.5920	0.00
20/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2399	1	2	1	0.00
20/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2435	2	2	2	0.00
20/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2293	1	2	1	0.00
20/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1367	1	1	1	405.00
20/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2417	1	2	1	0.00
20/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1887	1	2	1	0.00
20/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3375	2	3	2	0.00
20/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	12075	13	12	13	0.00
20/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	12493	14	12	14	405.00
20/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	16698	18	17	18	0.00
20/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	9473	10	9	10	405.00
20/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	12134	13	12	13	0.00
20/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	14065	15	14	15	0.00
20/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	12017	13	12	13	0.00
20/05/2020	2044 On 06-May-21			Bond Future	11.95	75.5309	77.5025	75.5309	0.00
20/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8552	7	9	7	0.00
20/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8520	7	9	7	0.00
20/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8487	7	8	7	0.00
20/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5650	6	6	6	0.00
20/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5674	6	6	6	0.00
20/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5625	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
20/05/2020	2046 On 06-August-20			Bond Future	95.68	96.0833	95.6838	96.0833	15,257.00
20/05/2020	2046 On 05-November-20			Bond Future	95.10	95.5027	95.0962	95.5027	0.00
20/05/2020	2046 On 04-February-21			Bond Future	96.32	96.7283	96.3161	96.7283	0.00
20/05/2020	2046 On 06-May-21			Bond Future	95.74	96.1587	95.7412	96.1587	0.00
20/05/2020	2050 On 06-August-20			Bond Future	95.81	96.5210	95.8057	96.5210	15,749.00
20/05/2020	2050 On 05-November-20			Bond Future	97.01	97.7324	97.0062	97.7324	0.00
20/05/2020	2050 On 04-February-21			Bond Future	96.34	97.0761	96.3402	97.0761	0.00
20/05/2020	2050 On 06-May-21			Bond Future	97.57	98.3199	97.5744	98.3199	0.00
20/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	AL37 On 06-August-20			Index Future	741.45	734.6690	741.4500	734.6690	0.00
20/05/2020	AL37 On 05-November-20			Index Future	750.65	743.7900	750.6510	743.7900	0.00
20/05/2020	AL37 On 04-February-21			Index Future	760.10	753.1530	760.0990	753.1530	0.00
20/05/2020	AL37 On 06-May-21			Index Future	769.66	762.6260	769.6590	762.6260	0.00
20/05/2020	AL7T On 06-August-20			Index Future	814.22	802.0530	814.2210	802.0530	0.00
20/05/2020	AL7T On 05-November-20			Index Future	824.33	812.0100	824.3250	812.0100	0.00
20/05/2020	AL7T On 04-February-21			Index Future	834.70	822.2320	834.7000	822.2320	0.00
20/05/2020	AL7T On 06-May-21			Index Future	845.20	832.5740	845.1980	832.5740	0.00
20/05/2020	ALBI On 06-August-20			Index Future	709.65	698.3920	709.6510	698.3920	211.00
20/05/2020	ALBI On 05-November-20			Index Future	718.46	707.0620	718.4580	707.0620	0.00
20/05/2020	ALBI On 04-February-21			Index Future	727.50	715.9630	727.5000	715.9630	0.00
20/05/2020	ALBI On 06-May-21			Index Future	736.65	724.9680	736.6500	724.9680	0.00
20/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	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
20/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	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
20/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2020	ES33 On 06-August-20			Bond Future	11.90	72.7662	74.2000	72.7662	350.00
20/05/2020	ES33 On 05-November-20			Bond Future	12.14	69.8840	71.3341	69.8840	0.00
20/05/2020	ES33 On 04-February-21			Bond Future	12.39	70.7648	72.2327	70.7648	0.00
20/05/2020	ES33 On 06-May-21			Bond Future	12.65	67.8758	69.3621	67.8758	0.00
20/05/2020	ES42 On 06-August-20			Bond Future	12.40	71.7102	73.3521	71.7102	4,919.00
20/05/2020	ES42 On 05-November-20			Bond Future	12.64	68.3335	69.9943	68.3335	0.00
20/05/2020	ES42 On 04-February-21			Bond Future	12.88	69.1952	70.8765	69.1952	0.00
20/05/2020	ES42 On 06-May-21			Bond Future	13.14	65.8066	67.5090	65.8066	0.00
20/05/2020	GOVI On 06-August-20			GOVI	702.06	691.0380	702.0570	691.0380	1,043.00
20/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	260730	37	26	37	0.00
20/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	260630	37	26	37	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
20/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	260830	37	26	37	0.00
20/05/2020	GOVI On 05-November-20			GOVI	710.77	699.6180	710.7690	699.6180	0.00
20/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	270810	38	27	38	0.00
20/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	270610	38	27	38	0.00
20/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	270710	38	27	38	0.00
20/05/2020	GOVI On 04-February-21			GOVI	719.72	708.4250	719.7150	708.4250	0.00
20/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	312250	43	31	43	0.00
20/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	312350	43	31	43	0.00
20/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	312450	43	31	43	0.00
20/05/2020	GOVI On 06-May-21			GOVI	728.77	717.3350	728.7670	717.3350	0.00
20/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	500970	39	50	39	0.00
20/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	500770	39	50	39	0.00
20/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	500870	39	50	39	0.00
20/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2020	IGOV On 06-August-20			Index Future	253.30	253.6610	253.3040	253.6610	1,106.00
20/05/2020	IGOV On 05-November-20			Index Future	256.51	256.8720	256.5090	256.8720	47.00
20/05/2020	IGOV On 04-February-21			Index Future	259.80	260.1670	259.7980	260.1670	0.00
20/05/2020	IGOV On 06-May-21			Index Future	263.13	263.5000	263.1260	263.5000	0.00
20/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
20/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
20/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0000	94.0200	94.0000	0.00

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20/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.28	92.2400	92.2800	92.2400	0.00
20/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.56	90.5200	90.5600	90.5200	0.00
20/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.58	89.5300	89.5800	89.5300	0.00
20/05/2020	IS05 On 21-December-21			Interest Rate Swap	90.96	90.9000	90.9600	90.9000	51.00
20/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.52	90.4400	90.5200	90.4400	0.00
20/05/2020	IS05 On 21-June-22			Interest Rate Swap	90.77	90.6700	90.7700	90.6700	0.00
20/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.02	93.9100	94.0200	93.9100	0.00
20/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.61	94.5000	94.6100	94.5000	0.00
20/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.13	87.0200	87.1300	87.0200	0.00
20/05/2020	IS05 On 20-June-23			Interest Rate Swap	92.77	92.6700	92.7700	92.6700	0.00
20/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.10	82.0600	82.1000	82.0600	0.00
20/05/2020	IS10 On 16-March-26			Interest Rate Swap	78.86	78.8300	78.8600	78.8300	0.00
20/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.54	77.5100	77.5400	77.5100	0.00
20/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.84	79.8100	79.8400	79.8100	0.00
20/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.13	84.0900	84.1300	84.0900	0.00
20/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.93	82.8900	82.9300	82.8900	0.00
20/05/2020	IS10 On 21-June-27			Interest Rate Swap	85.21	85.1700	85.2100	85.1700	0.00
20/05/2020	IS10 On 20-September-27			Interest Rate Swap	91.13	91.1000	91.1300	91.1000	0.00
20/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.67	91.6400	91.6700	91.6400	0.00
20/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.90	84.8900	84.9000	84.8900	0.00
20/05/2020	IS10 On 20-June-28			Interest Rate Swap	92.80	92.7900	92.8000	92.7900	0.00
20/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/05/2020	R023 On 06-August-20			Bond Future	4.85	110.1998	110.3511	110.1998	26,995.00
20/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	5759	6	6	6	0.00
20/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	5805	6	6	6	0.00
20/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	5782	6	6	6	0.00
20/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	0	0	0.00
20/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	0	0	0.00
20/05/2020	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
20/05/2020	R023 On 05-November-20			Bond Future	4.83	107.6445	107.7957	107.6445	0.00
20/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	5699	6	6	6	0.00
20/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	5679	6	6	6	0.00
20/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	5720	6	6	6	0.00
20/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	10	0	0	0	0.00
20/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	10	0	0	0	0.00
20/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	10	0	0	0	0.00
20/05/2020	R023 On 04-February-21			Bond Future	4.81	109.0007	109.1532	109.0007	0.00
20/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	3144	3	3	3	0.00
20/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	3178	3	3	3	0.00
20/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	3161	3	3	3	0.00
20/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	164	0	0	0	0.00
20/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	166	0	0	0	0.00
20/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	162	0	0	0	0.00
20/05/2020	R023 On 06-May-21			Bond Future	4.76	106.4588	106.6130	106.4588	0.00
20/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4835	5	5	5	0.00
20/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4867	5	5	5	0.00
20/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4851	5	5	5	0.00
20/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	35	0	0	0	0.00
20/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	35	0	0	0	0.00
20/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	36	0	0	0	0.00
20/05/2020	R035 On 06-August-20			Bond Future	10.74	88.5251	90.4008	88.5251	104,859.00
20/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1170	1	1	1	0.00
20/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	294	0	0	0	500.00
20/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	247	0	0	0	24,761.00
20/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	807	0	1	0	500.00
20/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1187	1	1	1	0.00
20/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2376	2	2	2	0.00
20/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	147	0	0	0	3,000.00
20/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1154	1	1	1	0.00
20/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	14737	17	15	17	0.00
20/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	6727	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
20/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	6837	8	7	8	0.00
20/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	12816	15	13	15	0.00
20/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	6782	8	7	8	0.00
20/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4298	5	4	5	500.00
20/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8237	10	8	10	0.00
20/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12150	14	12	14	0.00
20/05/2020	R035 On 05-November-20			Bond Future	10.93	85.1355	87.0326	85.1355	0.00
20/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3002	2	3	2	0.00
20/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3029	2	3	2	0.00
20/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2977	2	3	2	0.00
20/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6976	8	7	8	0.00
20/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6934	8	7	8	0.00
20/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6892	8	7	8	0.00
20/05/2020	R035 On 04-February-21			Bond Future	11.13	86.2084	88.1288	86.2084	0.00
20/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2777	2	3	2	0.00
20/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2938	2	3	2	0.00
20/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2758	2	3	2	0.00
20/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	5611	4	6	4	0.00
20/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2738	2	3	2	0.00
20/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9846	11	10	11	0.00
20/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5542	6	6	6	650.00
20/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9897	11	10	11	0.00
20/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9402	10	9	10	650.00
20/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9796	11	10	11	0.00
20/05/2020	R035 On 06-May-21			Bond Future	11.33	82.8117	84.7562	82.8117	0.00
20/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	9980	8	10	8	0.00
20/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	10053	9	10	9	0.00
20/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	3734	3	4	3	793.00
20/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	8797	7	9	7	0.00
20/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	6528	5	7	5	0.00
20/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	10016	9	10	9	0.00
20/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6604	7	7	7	793.00
20/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4805	5	5	5	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
20/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4154	5	4	5	0.00
20/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10716	12	11	12	0.00
20/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	4171	5	4	5	0.00
20/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4137	5	4	5	0.00
20/05/2020	R186 On 06-August-20			Bond Future	7.33	116.2080	117.3520	116.2080	78,518.00
20/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	6012	5	6	5	0.00
20/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	8878	8	9	8	900.00
20/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	4431	4	4	4	900.00
20/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	5485	5	5	5	0.00
20/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	6056	5	6	5	0.00
20/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	5967	5	6	5	0.00
20/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	476	1	0	1	0.00
20/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	822	1	1	1	0.00
20/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	564	1	1	1	0.00
20/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	461	1	0	1	0.00
20/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	468	1	0	1	0.00
20/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	138	0	0	0	0.00
20/05/2020	R186 On 05-November-20			Bond Future	7.45	117.6387	118.7946	117.6387	0.00
20/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1882	2	2	2	1,200.00
20/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	7113	6	7	6	0.00
20/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	7072	6	7	6	0.00
20/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	4630	4	5	4	1,200.00
20/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	7032	6	7	6	0.00
20/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	4102	3	4	3	3,500.00
20/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	5861	5	6	5	3,500.00
20/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	9523	9	10	9	0.00
20/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1303	2	1	2	0.00
20/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	2087	3	2	3	0.00
20/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	471	1	0	1	3,500.00
20/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	973	1	1	1	0.00
20/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	983	1	1	1	0.00
20/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	1793	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
20/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	964	1	1	1	0.00
20/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	4310	5	4	5	0.00
20/05/2020	R186 On 04-February-21			Bond Future	7.59	113.8349	115.0046	113.8349	0.00
20/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	5113	4	5	4	0.00
20/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	5146	4	5	4	0.00
20/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	5178	4	5	4	0.00
20/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	2296	3	2	3	0.00
20/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	2280	3	2	3	0.00
20/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	2313	3	2	3	0.00
20/05/2020	R186 On 06-May-21			Bond Future	7.73	115.2674	116.4517	115.2674	0.00
20/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	14013	13	14	13	0.00
20/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	13976	13	14	13	0.00
20/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	13940	13	14	13	0.00
20/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	452	1	0	1	0.00
20/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	456	1	0	1	0.00
20/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	448	1	0	1	0.00
20/05/2020	R197 On 06-August-20			Bond Future	307.37	307.1290	307.3733	307.1290	2,549.00
20/05/2020	R197 On 05-November-20			Bond Future	311.22	310.9827	311.2244	310.9827	0.00
20/05/2020	R197 On 04-February-21			Bond Future	307.28	307.0322	307.2752	307.0322	0.00
20/05/2020	R197 On 06-May-21			Bond Future	311.21	310.9661	311.2118	310.9661	0.00
20/05/2020	R202 On 06-August-20			Bond Future	213.15	212.9500	213.1491	212.9500	7,635.00
20/05/2020	R202 On 05-November-20			Bond Future	215.82	215.6220	215.8196	215.6220	0.00
20/05/2020	R202 On 04-February-21			Bond Future	214.37	214.1706	214.3697	214.1706	0.00
20/05/2020	R202 On 06-May-21			Bond Future	217.12	216.9147	217.1161	216.9147	0.00
20/05/2020	R208 On 06-August-20			Bond Future	3.09	104.7486	104.7440	104.7486	23,391.00
20/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1551	2	2	2	0.00
20/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1557	2	2	2	0.00
20/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1544	2	2	2	0.00
20/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
20/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
20/05/2020	R208 On 06-August-20	5.57	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
20/05/2020	R208 On 05-November-20			Bond Future	1.86	102.6442	102.6377	102.6442	0.00
20/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1141	1	1	1	0.00
20/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1137	1	1	1	0.00
20/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1133	1	1	1	0.00
20/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
20/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
20/05/2020	R209 On 06-August-20			Bond Future	10.78	66.8903	68.4164	66.8903	63,775.00
20/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41008	43	41	43	0.00
20/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41117	43	41	43	0.00
20/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	40900	42	41	42	0.00
20/05/2020	R209 On 05-November-20			Bond Future	10.95	64.5715	66.1151	64.5715	0.00
20/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2279	2	2	2	0.00
20/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2314	2	2	2	0.00
20/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2297	2	2	2	0.00
20/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7666	9	8	9	0.00
20/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7623	8	8	8	0.00
20/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7710	9	8	9	0.00
20/05/2020	R209 On 04-February-21			Bond Future	11.12	65.3854	66.9480	65.3854	0.00
20/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2885	2	3	2	0.00
20/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2903	2	3	2	0.00
20/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2867	2	3	2	0.00
20/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8630	9	9	9	0.00
20/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8588	9	9	9	0.00
20/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8546	9	9	9	0.00
20/05/2020	R209 On 06-May-21			Bond Future	11.31	63.0655	64.6476	63.0655	0.00
20/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	8707	7	9	7	0.00
20/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	8769	7	9	7	0.00
20/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	8738	7	9	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
20/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4245	5	4	5	0.00
20/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4214	4	4	4	0.00
20/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4229	5	4	5	0.00
20/05/2020	R210 On 06-August-20			Bond Future	185.37	185.2049	185.3692	185.2049	1,929.00
20/05/2020	R210 On 05-November-20			Bond Future	184.98	184.8207	184.9837	184.8207	0.00
20/05/2020	R210 On 04-February-21			Bond Future	187.36	187.1925	187.3567	187.1925	0.00
20/05/2020	R210 On 06-May-21			Bond Future	187.01	186.8487	187.0147	186.8487	0.00
20/05/2020	R212 On 06-August-20			Bond Future	166.09	165.9810	166.0918	165.9810	6,744.00
20/05/2020	R212 On 05-November-20			Bond Future	168.17	168.0642	168.1734	168.0642	0.00
20/05/2020	R212 On 04-February-21			Bond Future	168.01	167.8997	168.0094	167.8997	0.00
20/05/2020	R212 On 06-May-21			Bond Future	170.16	170.0509	170.1618	170.0509	0.00
20/05/2020	R213 On 06-August-20			Bond Future	9.61	84.7030	86.0381	84.7030	14,265.00
20/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1956	1	2	1	0.00
20/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	2005	1	2	1	0.00
20/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1981	1	2	1	0.00
20/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3822	5	4	5	0.00
20/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3787	5	4	5	0.00
20/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3857	5	4	5	0.00
20/05/2020	R213 On 05-November-20			Bond Future	9.78	82.2126	83.5625	82.2126	0.00
20/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3493	3	3	3	0.00
20/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3519	3	4	3	0.00
20/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3546	3	4	3	0.00
20/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4503	5	5	5	0.00
20/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4564	5	5	5	0.00
20/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4533	5	5	5	0.00
20/05/2020	R213 On 04-February-21			Bond Future	9.96	83.2485	84.6149	83.2485	0.00
20/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3327	3	3	3	0.00
20/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3304	3	3	3	0.00
20/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3281	3	3	3	0.00
20/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6422	7	6	7	0.00
20/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6457	7	6	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
20/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6388	7	6	7	0.00
20/05/2020	R213 On 06-May-21			Bond Future	10.14	80.7613	82.1447	80.7613	0.00
20/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11077	10	11	10	0.00
20/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	11109	10	11	10	0.00
20/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	11045	10	11	10	0.00
20/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2372	3	2	3	0.00
20/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2358	3	2	3	0.00
20/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2345	3	2	3	0.00
20/05/2020	R214 On 06-August-20			Bond Future	11.15	64.0843	65.6884	64.0843	22,111.00
20/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	908	0	1	0	0.00
20/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	932	0	1	0	0.00
20/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	920	0	1	0	0.00
20/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	8037	9	8	9	0.00
20/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7930	9	8	9	0.00
20/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7983	9	8	9	0.00
20/05/2020	R214 On 05-November-20			Bond Future	11.32	61.5925	63.2152	61.5925	0.00
20/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2185	1	2	1	0.00
20/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2168	1	2	1	0.00
20/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2202	1	2	1	0.00
20/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	8493	9	8	9	0.00
20/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	8447	9	8	9	0.00
20/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	8401	9	8	9	0.00
20/05/2020	R214 On 04-February-21			Bond Future	11.51	62.3687	64.0114	62.3687	0.00
20/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2703	2	3	2	0.00
20/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2737	2	3	2	0.00
20/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2720	2	3	2	0.00
20/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	9516	10	10	10	0.00
20/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	9470	10	9	10	0.00
20/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	9561	10	10	10	0.00
20/05/2020	R214 On 06-May-21			Bond Future	11.69	59.8713	61.5346	59.8713	0.00
20/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7807	7	8	7	0.00
20/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7779	6	8	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
20/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7750	6	8	6	0.00
20/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4963	5	5	5	0.00
20/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4982	5	5	5	0.00
20/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4944	5	5	5	0.00
20/05/2020	R248 On 06-August-20			Bond Future	11.34	80.2174	82.1469	80.2174	81,996.00
20/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	745	0	1	0	0.00
20/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5409	4	5	4	0.00
20/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2802	2	3	2	0.00
20/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1942	1	2	1	640.00
20/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	118	0	0	0	20,640.00
20/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	770	0	1	0	0.00
20/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5204	4	5	4	470.00
20/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	9463	8	9	8	814.00
20/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	974	0	1	0	640.00
20/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	63	0	0	0	3,000.00
20/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	757	0	1	0	0.00
20/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2642	2	3	2	470.00
20/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7152	6	7	6	814.00
20/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	4317	5	4	5	0.00
20/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	9308	11	9	11	0.00
20/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1427	2	1	2	0.00
20/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	9240	11	9	11	0.00
20/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2221	3	2	3	0.00
20/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	898	1	1	1	0.00
20/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2113	3	2	3	0.00
20/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	19301	21	19	21	0.00
20/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16929	19	17	19	0.00
20/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	5408	7	5	7	0.00
20/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	4128	5	4	5	0.00
20/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	9377	11	9	11	0.00
20/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	8242	10	8	10	0.00
20/05/2020	R248 On 05-November-20			Bond Future	11.52	76.7886	78.7404	76.7886	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
20/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3467	3	3	3	800.00
20/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1395	1	1	1	800.00
20/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1454	1	1	1	0.00
20/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1439	1	1	1	0.00
20/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1424	1	1	1	0.00
20/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	12510	14	13	14	0.00
20/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	12578	14	13	14	0.00
20/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	12441	14	12	14	0.00
20/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	12716	14	13	14	0.00
20/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	7059	8	7	8	0.00
20/05/2020	R248 On 04-February-21			Bond Future	11.72	77.7564	79.7323	77.7564	0.00
20/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2600	2	3	2	0.00
20/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2620	2	3	2	0.00
20/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2639	2	3	2	0.00
20/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	11346	12	11	12	0.00
20/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	11462	12	11	12	0.00
20/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	11404	12	11	12	0.00
20/05/2020	R248 On 06-May-21			Bond Future	11.91	74.3165	76.3172	74.3165	0.00
20/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8340	7	8	7	0.00
20/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8406	7	8	7	0.00
20/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8373	7	8	7	0.00
20/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5761	6	6	6	0.00
20/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5735	6	6	6	0.00
20/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	5786	6	6	6	0.00