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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/05/2020 TO: 25/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	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
25/05/2020	1409 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	2025 On	06-August-20			Bond Future	137.51	137.4691	137.5110	137.4691	4,976.00
25/05/2020	2025 On	05-November-20			Bond Future	139.05	139.0111	139.0526	139.0111	0.00
25/05/2020	2025 On	04-February-21			Bond Future	139.17	139.1235	139.1650	139.1235	0.00
25/05/2020	2025 On	06-May-21			Bond Future	140.92	140.8832	140.9249	140.8832	0.00
25/05/2020	2029 On	06-August-20			Bond Future	99.70	99.3555	99.7015	99.3555	4,982.00
25/05/2020	2029 On	05-November-20			Bond Future	99.68	99.3336	99.6829	99.3336	0.00
25/05/2020	2029 On	04-February-21			Bond Future	100.86	100.5024	100.8555	100.5024	0.00
25/05/2020	2029 On	06-May-21			Bond Future	100.98	100.6222	100.9795	100.6222	0.00
25/05/2020	2030 On	06-August-20			Bond Future	9.21	92.1530	92.7465	92.1530	109,113.00
25/05/2020	2030 On	06-August-20	9.09	Call	Bond Future	2291	2	2	2	0.00
25/05/2020	2030 On	06-August-20	10.40	Call	Bond Future	7340	7	7	7	0.00
25/05/2020	2030 On	06-August-20	9.05	Call	Bond Future	2180	2	2	2	450.00
25/05/2020	2030 On	06-August-20	8.36	Call	Bond Future	781	1	1	1	800.00
25/05/2020	2030 On	06-August-20	8.86	Call	Bond Future	1696	2	2	2	800.00
25/05/2020	2030 On	06-August-20	9.11	Call	Bond Future	2347	2	2	2	0.00
25/05/2020	2030 On	06-August-20	11.25	Call	Bond Future	11271	11	11	11	0.00
25/05/2020	2030 On	06-August-20	10.00	Call	Bond Future	5590	5	6	5	470.00
25/05/2020	2030 On	06-August-20	10.70	Call	Bond Future	8695	8	9	8	470.00
25/05/2020	2030 On	06-August-20	9.42	Call	Bond Future	3318	3	3	3	0.00
25/05/2020	2030 On	06-August-20	10.75	Call	Bond Future	8926	8	9	8	0.00
25/05/2020	2030 On	06-August-20	10.05	Call	Bond Future	5805	5	6	5	0.00
25/05/2020	2030 On	06-August-20	9.75	Call	Bond Future	4551	4	5	4	450.00
25/05/2020	2030 On	06-August-20	9.10	Call	Bond Future	2319	2	2	2	0.00
25/05/2020	2030 On	06-August-20	11.47	Call	Bond Future	12311	12	12	12	0.00
25/05/2020	2030 On	06-August-20	10.21	Call	Bond Future	6508	6	7	6	650.00
25/05/2020	2030 On	06-August-20	10.87	Call	Bond Future	9483	9	9	9	0.00
25/05/2020	2030 On	06-August-20	8.50	Call	Bond Future	979	1	1	1	323.00
25/05/2020	2030 On	06-August-20	9.20	Call	Bond Future	2610	2	3	2	323.00
25/05/2020	2030 On	06-August-20	8.50	Put	Bond Future	5281	6	5	6	0.00
25/05/2020	2030 On	06-August-20	10.87	Put	Bond Future	281	0	0	0	650.00
25/05/2020	2030 On	06-August-20	10.75	Put	Bond Future	345	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
25/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2641	3	3	3	0.00
25/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	90	0	0	0	650.00
25/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2945	3	3	3	0.00
25/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2059	2	2	2	800.00
25/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2914	3	3	3	0.00
25/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	140	0	0	0	0.00
25/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	802	1	1	1	0.00
25/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1038	1	1	1	0.00
25/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1399	2	1	2	0.00
25/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	977	1	1	1	0.00
25/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	609	1	1	1	5,000.00
25/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3771	4	4	4	0.00
25/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5967	6	6	6	0.00
25/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	375	0	0	0	0.00
25/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	3106	3	3	3	0.00
25/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2977	3	3	3	0.00
25/05/2020	2030 On 05-November-20			Bond Future	9.39	93.1657	93.7651	93.1657	0.00
25/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2406	2	2	2	3,000.00
25/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4497	4	4	4	0.00
25/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1443	1	1	1	1,000.00
25/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2864	3	3	3	1,000.00
25/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2142	2	2	2	3,000.00
25/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	3793	4	4	4	0.00
25/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1116	1	1	1	3,000.00
25/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	3822	4	4	4	0.00
25/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6065	6	6	6	0.00
25/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2429	2	2	2	14,160.00
25/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5338	5	5	5	0.00
25/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3368	3	3	3	3,000.00
25/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	7659	7	8	7	0.00
25/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2839	3	3	3	15,758.00
25/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7261	7	7	7	0.00
25/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	3851	4	4	4	0.00
25/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1473	1	1	1	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1751	2	2	2	15,758.00
25/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4914	5	5	5	0.00
25/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5517	6	6	6	0.00
25/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3771	4	4	4	0.00
25/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1699	2	2	2	3,000.00
25/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6845	7	7	7	0.00
25/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1829	2	2	2	15,758.00
25/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3827	4	4	4	0.00
25/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6013	6	6	6	0.00
25/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4269	5	4	5	0.00
25/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	7622	8	8	8	0.00
25/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2668	3	3	3	14,160.00
25/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2298	3	2	3	1,000.00
25/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3799	4	4	4	0.00
25/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	8907	9	9	9	0.00
25/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4880	5	5	5	0.00
25/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3222	4	3	4	3,000.00
25/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	7717	8	8	8	0.00
25/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5554	6	6	6	0.00
25/05/2020	2030 On 04-February-21			Bond Future	9.58	90.2357	90.8417	90.2357	0.00
25/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1825	2	2	2	1,000.00
25/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3414	3	3	3	0.00
25/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3291	3	3	3	1,000.00
25/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1810	2	2	2	800.00
25/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3389	3	3	3	0.00
25/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3364	3	3	3	0.00
25/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2695	2	3	2	800.00
25/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6457	6	6	6	0.00
25/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3073	3	3	3	1,800.00
25/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	6800	7	7	7	0.00
25/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5879	6	6	6	0.00
25/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	8921	9	9	9	0.00
25/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5747	6	6	6	0.00
25/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5779	6	6	6	0.00

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25/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5714	6	6	6	0.00
25/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	8875	9	9	9	0.00
25/05/2020	2030 On 06-May-21			Bond Future	9.77	91.3595	91.9727	91.3595	0.00
25/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8330	8	8	8	0.00
25/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3708	3	4	3	700.00
25/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	11531	11	12	11	0.00
25/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6073	6	6	6	0.00
25/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	11565	11	12	11	0.00
25/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	11600	11	12	11	0.00
25/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1866	2	2	2	0.00
25/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7113	7	7	7	0.00
25/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1891	2	2	2	0.00
25/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1878	2	2	2	0.00
25/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4612	5	5	5	700.00
25/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3271	3	3	3	700.00
25/05/2020	2032 On 06-August-20			Bond Future	9.96	90.6559	91.3445	90.6559	97,572.00
25/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2753	2	3	2	0.00
25/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1527	1	2	1	0.00
25/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1548	1	2	1	0.00
25/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	552	0	1	0	800.00
25/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1219	1	1	1	800.00
25/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1569	1	2	1	0.00
25/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4734	5	5	5	0.00
25/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4823	5	5	5	0.00
25/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	8325	9	8	9	0.00
25/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	5574	6	6	6	0.00
25/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4779	5	5	5	0.00
25/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	3095	4	3	4	800.00
25/05/2020	2032 On 05-November-20			Bond Future	10.16	87.5058	88.2014	87.5058	0.00
25/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3132	3	3	3	0.00
25/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7224	7	7	7	0.00
25/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7584	7	8	7	0.00
25/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1758	2	2	2	3,000.00

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25/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2754	3	3	3	3,000.00
25/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2370	2	2	2	1,000.00
25/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3159	3	3	3	0.00
25/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1490	1	1	1	1,000.00
25/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3105	3	3	3	0.00
25/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5635	6	6	6	0.00
25/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	8453	9	8	9	0.00
25/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	9335	10	9	10	0.00
25/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2231	2	2	2	1,000.00
25/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5562	6	6	6	0.00
25/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6885	7	7	7	0.00
25/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6173	7	6	7	0.00
25/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5599	6	6	6	0.00
25/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2374	3	2	3	3,000.00
25/05/2020	2032 On 04-February-21			Bond Future	10.36	88.5157	89.2191	88.5157	0.00
25/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1647	2	2	2	800.00
25/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3069	3	3	3	0.00
25/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3111	3	3	3	0.00
25/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2443	2	2	2	800.00
25/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6524	6	7	6	0.00
25/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3090	3	3	3	0.00
25/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7604	8	8	8	0.00
25/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7562	8	8	8	0.00
25/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9074	10	9	10	0.00
25/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3868	4	4	4	800.00
25/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7646	8	8	8	0.00
25/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	11616	12	12	12	0.00
25/05/2020	2032 On 06-May-21			Bond Future	10.56	85.4692	86.1809	85.4692	0.00
25/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11174	11	11	11	0.00
25/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11207	11	11	11	0.00
25/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11140	11	11	11	0.00
25/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2899	3	3	3	0.00
25/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2882	3	3	3	0.00
25/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2866	3	3	3	0.00

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25/05/2020	2033 On 06-August-20			Bond Future	96.01	95.9818	96.0122	95.9818	12,178.00
25/05/2020	2033 On 05-November-20			Bond Future	95.88	95.8471	95.8773	95.8471	0.00
25/05/2020	2033 On 04-February-21			Bond Future	97.01	96.9748	97.0052	96.9748	0.00
25/05/2020	2033 On 06-May-21			Bond Future	97.00	96.9725	97.0028	96.9725	0.00
25/05/2020	2037 On 06-August-20			Bond Future	10.83	81.6851	82.5763	81.6851	89,094.00
25/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	984	1	1	1	0.00
25/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	970	1	1	1	0.00
25/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	999	1	1	1	0.00
25/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7698	8	8	8	0.00
25/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7639	8	8	8	0.00
25/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7580	8	8	8	0.00
25/05/2020	2037 On 05-November-20			Bond Future	11.02	82.5831	83.4835	82.5831	0.00
25/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2547	2	3	2	0.00
25/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2506	2	3	2	0.00
25/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2526	2	3	2	0.00
25/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	8216	9	8	9	0.00
25/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8116	9	8	9	0.00
25/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	8166	9	8	9	0.00
25/05/2020	2037 On 04-February-21			Bond Future	11.22	79.2809	80.1915	79.2809	0.00
25/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	8213	8	8	8	300.00
25/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2018	2	2	2	72.00
25/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3151	3	3	3	0.00
25/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	14834	14	15	14	0.00
25/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	4541	4	5	4	0.00
25/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3322	3	3	3	0.00
25/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	7962	7	8	7	0.00
25/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3172	3	3	3	0.00
25/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3611	3	4	3	240.00
25/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3193	3	3	3	0.00
25/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9314	10	9	10	0.00
25/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3912	4	4	4	240.00
25/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8428	9	8	9	0.00
25/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9411	10	9	10	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	2037 On	04-February-21	13.73	Put	Bond Future	1322	1	1	1	300.00
25/05/2020	2037 On	04-February-21	10.85	Put	Bond Future	6901	7	7	7	72.00
25/05/2020	2037 On	04-February-21	10.35	Put	Bond Future	9028	10	9	10	72.00
25/05/2020	2037 On	04-February-21	10.28	Put	Bond Future	9363	10	9	10	0.00
25/05/2020	2037 On	04-February-21	9.65	Put	Bond Future	12760	13	13	13	0.00
25/05/2020	2037 On	04-February-21	11.97	Put	Bond Future	3763	4	4	4	0.00
25/05/2020	2037 On	06-May-21			Bond Future	11.42	80.2692	81.1907	80.2692	0.00
25/05/2020	2037 On	06-May-21	12.42	Call	Bond Future	9981	9	10	9	0.00
25/05/2020	2037 On	06-May-21	12.43	Call	Bond Future	10017	9	10	9	0.00
25/05/2020	2037 On	06-May-21	12.44	Call	Bond Future	10052	9	10	9	0.00
25/05/2020	2037 On	06-May-21	12.43	Put	Bond Future	4273	5	4	5	0.00
25/05/2020	2037 On	06-May-21	12.44	Put	Bond Future	4254	5	4	5	0.00
25/05/2020	2037 On	06-May-21	12.42	Put	Bond Future	4291	5	4	5	0.00
25/05/2020	2038 On	06-August-20			Bond Future	106.98	105.7763	106.9822	105.7763	10,496.00
25/05/2020	2038 On	05-November-20			Bond Future	108.18	106.9631	108.1818	106.9631	0.00
25/05/2020	2038 On	04-February-21			Bond Future	107.74	106.5081	107.7409	106.5081	0.00
25/05/2020	2038 On	06-May-21			Bond Future	109.10	107.8560	109.1039	107.8560	0.00
25/05/2020	2040 On	06-August-20			Bond Future	11.08	82.7661	83.8368	82.7661	51,316.00
25/05/2020	2040 On	06-August-20	10.02	Call	Bond Future	846	1	1	1	0.00
25/05/2020	2040 On	06-August-20	10.03	Call	Bond Future	860	1	1	1	0.00
25/05/2020	2040 On	06-August-20	10.04	Call	Bond Future	873	1	1	1	0.00
25/05/2020	2040 On	06-August-20	10.85	Call	Bond Future	2627	2	3	2	0.00
25/05/2020	2040 On	06-August-20	11.26	Call	Bond Future	4080	4	4	4	0.00
25/05/2020	2040 On	06-August-20	9.57	Call	Bond Future	389	0	0	0	800.00
25/05/2020	2040 On	06-August-20	10.07	Call	Bond Future	915	1	1	1	800.00
25/05/2020	2040 On	06-August-20	10.79	Call	Bond Future	2440	2	2	2	0.00
25/05/2020	2040 On	06-August-20	10.07	Put	Bond Future	8309	9	8	9	0.00
25/05/2020	2040 On	06-August-20	9.57	Put	Bond Future	11848	13	12	13	0.00
25/05/2020	2040 On	06-August-20	10.79	Put	Bond Future	4444	5	4	5	800.00
25/05/2020	2040 On	06-August-20	10.03	Put	Bond Future	8569	9	9	9	0.00
25/05/2020	2040 On	06-August-20	10.85	Put	Bond Future	4205	5	4	5	12,538.00
25/05/2020	2040 On	06-August-20	11.26	Put	Bond Future	2837	3	3	3	517.00
25/05/2020	2040 On	06-August-20	10.02	Put	Bond Future	8634	10	9	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8503	9	9	9	0.00
25/05/2020	2040 On 05-November-20			Bond Future	11.27	83.6760	84.7580	83.6760	0.00
25/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1358	1	1	1	2,000.00
25/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2196	2	2	2	2,000.00
25/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1062	1	1	1	2,000.00
25/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1776	2	2	2	2,230.00
25/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2336	2	2	2	0.00
25/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4122	4	4	4	2,230.00
25/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	6575	6	7	6	0.00
25/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2356	2	2	2	0.00
25/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5837	5	6	5	0.00
25/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2377	2	2	2	0.00
25/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4337	5	4	5	2,000.00
25/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9198	10	9	10	0.00
25/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9143	10	9	10	0.00
25/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14394	15	14	15	0.00
25/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11018	12	11	12	0.00
25/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3796	4	4	4	2,000.00
25/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5968	7	6	7	0.00
25/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9648	10	10	10	0.00
25/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9254	10	9	10	0.00
25/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12774	14	13	14	0.00
25/05/2020	2040 On 04-February-21			Bond Future	11.48	80.1362	81.2304	80.1362	0.00
25/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2354	2	2	2	800.00
25/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	6795	6	7	6	0.00
25/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3013	3	3	3	0.00
25/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1466	1	1	1	500.00
25/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1572	1	2	1	800.00
25/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3034	3	3	3	0.00
25/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2670	2	3	2	500.00
25/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	6211	6	6	6	0.00
25/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2992	3	3	3	0.00
25/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10484	11	10	11	0.00
25/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5614	6	6	6	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11369	12	11	12	0.00
25/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16180	17	16	17	0.00
25/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15615	17	16	17	0.00
25/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12364	13	12	13	0.00
25/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10377	11	10	11	0.00
25/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10431	11	10	11	0.00
25/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	5122	6	5	6	800.00
25/05/2020	2040 On 06-May-21			Bond Future	11.68	81.1353	82.2427	81.1353	0.00
25/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	9478	9	9	9	0.00
25/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	9513	9	10	9	0.00
25/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	9443	9	9	9	0.00
25/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5002	5	5	5	0.00
25/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4979	5	5	5	0.00
25/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4957	5	5	5	0.00
25/05/2020	2044 On 06-August-20			Bond Future	11.13	79.5354	80.6089	79.5354	79,450.00
25/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	598	0	1	0	0.00
25/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	228	0	0	0	602.00
25/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	103	0	0	0	140.00
25/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	416	0	0	0	140.00
25/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	619	1	1	1	0.00
25/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	733	1	1	1	602.00
25/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	608	0	1	0	0.00
25/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2693	2	3	2	0.00
25/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	3222	3	3	3	0.00
25/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	17253	18	17	18	0.00
25/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11695	13	12	13	0.00
25/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	10041	11	10	11	0.00
25/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4059	5	4	5	140.00
25/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	10114	11	10	11	0.00
25/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3467	4	3	4	602.00
25/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9332	10	9	10	0.00
25/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	10186	11	10	11	0.00
25/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	14143	15	14	15	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
25/05/2020	2044 On 05-November-20			Bond Future	11.31	80.4098	81.4946	80.4098	0.00
25/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1277	1	1	1	1,815.00
25/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2334	2	2	2	0.00
25/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1636	1	2	1	0.00
25/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	5287	5	5	5	0.00
25/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2376	2	2	2	0.00
25/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5463	5	5	5	0.00
25/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1652	1	2	1	568.00
25/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1735	2	2	2	1,815.00
25/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2355	2	2	2	0.00
25/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1769	2	2	2	525.00
25/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	831	1	1	1	525.00
25/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4568	4	5	4	0.00
25/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	454	0	0	0	1,815.00
25/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	4208	4	4	4	0.00
25/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	782	1	1	1	568.00
25/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9227	10	9	10	0.00
25/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11145	12	11	12	0.00
25/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5540	6	6	6	1,815.00
25/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4691	5	5	5	1,815.00
25/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	20189	21	20	21	0.00
25/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11273	12	11	12	0.00
25/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	16178	17	16	17	0.00
25/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9283	10	9	10	0.00
25/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16581	18	17	18	0.00
25/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11663	13	12	13	0.00
25/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13304	14	13	14	0.00
25/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5938	7	6	7	525.00
25/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4845	5	5	5	568.00
25/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9340	10	9	10	0.00
25/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11597	12	12	12	0.00
25/05/2020	2044 On 04-February-21			Bond Future	11.51	76.9575	78.0545	76.9575	0.00
25/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2819	3	3	3	0.00
25/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2860	3	3	3	0.00

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25/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2699	2	3	2	0.00
25/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1634	1	2	1	405.00
25/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2839	3	3	3	0.00
25/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2234	2	2	2	0.00
25/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3920	4	4	4	0.00
25/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10983	12	11	12	0.00
25/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11383	12	11	12	405.00
25/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15450	16	15	16	0.00
25/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8503	9	9	9	405.00
25/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11039	12	11	12	0.00
25/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12897	14	13	14	0.00
25/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10926	12	11	12	0.00
25/05/2020	2044 On 06-May-21			Bond Future	11.71	77.9170	79.0273	77.9170	0.00
25/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	9460	9	9	9	0.00
25/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	9425	9	9	9	0.00
25/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	9391	9	9	9	0.00
25/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5031	5	5	5	0.00
25/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5053	5	5	5	0.00
25/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5008	5	5	5	0.00
25/05/2020	2046 On 06-August-20			Bond Future	96.65	95.3916	96.6458	95.3916	15,257.00
25/05/2020	2046 On 05-November-20			Bond Future	95.94	94.6761	95.9440	94.6761	0.00
25/05/2020	2046 On 04-February-21			Bond Future	97.07	95.7905	97.0729	95.7905	0.00
25/05/2020	2046 On 06-May-21			Bond Future	96.49	95.1937	96.4920	95.1937	0.00
25/05/2020	2050 On 06-August-20			Bond Future	96.87	96.2935	96.8662	96.2935	15,749.00
25/05/2020	2050 On 05-November-20			Bond Future	97.95	97.3736	97.9521	97.3736	0.00
25/05/2020	2050 On 04-February-21			Bond Future	97.20	96.6101	97.1951	96.6101	0.00
25/05/2020	2050 On 06-May-21			Bond Future	98.42	97.8326	98.4247	97.8326	0.00
25/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	8657 On 21-December-26			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
25/05/2020	AL37 On 06-August-20			Index Future	727.60	725.1880	727.5970	725.1880	0.00
25/05/2020	AL37 On 05-November-20			Index Future	735.65	733.2230	735.6450	733.2230	0.00
25/05/2020	AL37 On 04-February-21			Index Future	744.12	741.6720	744.1150	741.6720	0.00
25/05/2020	AL37 On 06-May-21			Index Future	753.34	750.8710	753.3370	750.8710	0.00
25/05/2020	AL7T On 06-August-20			Index Future	812.91	807.3100	812.9100	807.3100	0.00
25/05/2020	AL7T On 05-November-20			Index Future	821.90	816.2550	821.9010	816.2550	0.00
25/05/2020	AL7T On 04-February-21			Index Future	831.37	825.6610	831.3650	825.6610	0.00
25/05/2020	AL7T On 06-May-21			Index Future	841.67	835.9020	841.6680	835.9020	0.00
25/05/2020	ALBI On 06-August-20			Index Future	712.28	706.4970	712.2800	706.4970	211.00
25/05/2020	ALBI On 05-November-20			Index Future	720.16	714.3250	720.1580	714.3250	0.00
25/05/2020	ALBI On 04-February-21			Index Future	728.45	722.5560	728.4500	722.5560	0.00
25/05/2020	ALBI On 06-May-21			Index Future	737.48	731.5180	737.4770	731.5180	0.00
25/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C050 On 31-December-50			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
25/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2020	CS33 On 15-September-33			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
25/05/2020	ES33 On	06-August-20			Bond Future	11.67	74.7050	75.4235	74.7050	350.00
25/05/2020	ES33 On	05-November-20			Bond Future	11.91	71.7501	72.4760	71.7501	0.00
25/05/2020	ES33 On	04-February-21			Bond Future	12.17	72.5782	73.3123	72.5782	0.00
25/05/2020	ES33 On	06-May-21			Bond Future	12.43	69.7030	70.4459	69.7030	0.00
25/05/2020	ES42 On	06-August-20			Bond Future	12.17	73.7654	74.6707	73.7654	4,919.00
25/05/2020	ES42 On	05-November-20			Bond Future	12.41	70.3168	71.2315	70.3168	0.00
25/05/2020	ES42 On	04-February-21			Bond Future	12.66	71.1291	72.0541	71.1291	0.00
25/05/2020	ES42 On	06-May-21			Bond Future	12.91	67.7551	68.6913	67.7551	0.00
25/05/2020	GOVI On	06-August-20			GOVI	704.26	698.6310	704.2560	698.6310	1,042.00
25/05/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	06-August-20	728.13	Put	GOVI	238740	29	24	29	0.00
25/05/2020	GOVI On	06-August-20	728.12	Put	GOVI	238640	29	24	29	0.00
25/05/2020	GOVI On	06-August-20	728.14	Put	GOVI	238840	30	24	30	0.00
25/05/2020	GOVI On	05-November-20			GOVI	712.05	706.3710	712.0450	706.3710	0.00
25/05/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	05-November-20	737.85	Put	GOVI	258050	31	26	31	0.00
25/05/2020	GOVI On	05-November-20	737.83	Put	GOVI	257850	31	26	31	0.00
25/05/2020	GOVI On	05-November-20	737.84	Put	GOVI	257950	31	26	31	0.00
25/05/2020	GOVI On	04-February-21			GOVI	720.24	714.5110	720.2440	714.5110	0.00
25/05/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On	04-February-21	750.94	Put	GOVI	306960	36	31	36	0.00
25/05/2020	GOVI On	04-February-21	750.95	Put	GOVI	307060	36	31	36	0.00
25/05/2020	GOVI On	04-February-21	750.96	Put	GOVI	307160	36	31	36	0.00
25/05/2020	GOVI On	06-May-21			GOVI	729.17	723.3730	729.1690	723.3730	0.00
25/05/2020	GOVI On	06-May-21	678.67	Call	GOVI	504990	45	50	45	0.00
25/05/2020	GOVI On	06-May-21	678.69	Call	GOVI	504790	45	50	45	0.00
25/05/2020	GOVI On	06-May-21	678.68	Call	GOVI	504890	45	50	45	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
25/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2020	IGOV On 06-August-20			Index Future	254.24	253.3530	254.2380	253.3530	1,132.00
25/05/2020	IGOV On 05-November-20			Index Future	257.11	256.2220	257.1130	256.2220	47.00
25/05/2020	IGOV On 04-February-21			Index Future	260.13	259.2360	260.1340	259.2360	0.00
25/05/2020	IGOV On 06-May-21			Index Future	263.42	262.5120	263.4190	262.5120	0.00
25/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
25/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
25/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.10	94.1000	94.1000	94.1000	0.00
25/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.41	92.4100	92.4100	92.4100	0.00
25/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.68	90.6900	90.6800	90.6900	0.00
25/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.79	89.8000	89.7900	89.8000	0.00
25/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.22	91.2400	91.2200	91.2400	51.00
25/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.81	90.8300	90.8100	90.8300	0.00
25/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.12	91.1500	91.1200	91.1500	0.00
25/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.44	94.4600	94.4400	94.4600	0.00
25/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.12	95.1400	95.1200	95.1400	0.00
25/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.73	87.7400	87.7300	87.7400	0.00
25/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.43	93.4400	93.4300	93.4400	0.00
25/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.56	82.5800	82.5600	82.5800	0.00
25/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.27	79.2700	79.2700	79.2700	0.00
25/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.86	77.8400	77.8600	77.8400	0.00
25/05/2020	IS10 On 21-September-26			Interest Rate Swap	80.05	80.0200	80.0500	80.0200	0.00
25/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.21	84.1800	84.2100	84.1800	0.00
25/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.91	82.8800	82.9100	82.8800	0.00
25/05/2020	IS10 On 21-June-27			Interest Rate Swap	85.08	85.0700	85.0800	85.0700	0.00
25/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.90	90.9300	90.9000	90.9300	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
25/05/2020	IS10 On	20-December-27			Interest Rate Swap	91.35	91.4200	91.3500	91.4200	0.00
25/05/2020	IS10 On	22-March-28			Interest Rate Swap	84.51	84.6300	84.5100	84.6300	0.00
25/05/2020	IS10 On	20-June-28			Interest Rate Swap	92.32	92.4700	92.3200	92.4700	0.00
25/05/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/05/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/05/2020	R023 On	06-August-20			Bond Future	5.55	108.5851	108.6420	108.5851	26,995.00
25/05/2020	R023 On	06-August-20	7.26	Call	Bond Future	4060	4	4	4	0.00
25/05/2020	R023 On	06-August-20	7.28	Call	Bond Future	4106	4	4	4	0.00
25/05/2020	R023 On	06-August-20	7.27	Call	Bond Future	4083	4	4	4	0.00
25/05/2020	R023 On	06-August-20	7.28	Put	Bond Future	11	0	0	0	0.00
25/05/2020	R023 On	06-August-20	7.27	Put	Bond Future	11	0	0	0	0.00
25/05/2020	R023 On	06-August-20	7.26	Put	Bond Future	12	0	0	0	0.00
25/05/2020	R023 On	05-November-20			Bond Future	5.68	105.8693	105.9262	105.8693	0.00
25/05/2020	R023 On	05-November-20	7.46	Call	Bond Future	3883	4	4	4	0.00
25/05/2020	R023 On	05-November-20	7.45	Call	Bond Future	3863	4	4	4	0.00
25/05/2020	R023 On	05-November-20	7.47	Call	Bond Future	3902	4	4	4	0.00
25/05/2020	R023 On	05-November-20	7.45	Put	Bond Future	64	0	0	0	0.00
25/05/2020	R023 On	05-November-20	7.46	Put	Bond Future	63	0	0	0	0.00
25/05/2020	R023 On	05-November-20	7.47	Put	Bond Future	62	0	0	0	0.00
25/05/2020	R023 On	04-February-21			Bond Future	5.82	107.0905	107.1476	107.0905	0.00
25/05/2020	R023 On	04-February-21	6.32	Call	Bond Future	1583	2	2	2	0.00
25/05/2020	R023 On	04-February-21	6.34	Call	Bond Future	1608	2	2	2	0.00
25/05/2020	R023 On	04-February-21	6.33	Call	Bond Future	1596	2	2	2	0.00
25/05/2020	R023 On	04-February-21	6.33	Put	Bond Future	604	1	1	1	0.00
25/05/2020	R023 On	04-February-21	6.32	Put	Bond Future	611	1	1	1	0.00
25/05/2020	R023 On	04-February-21	6.34	Put	Bond Future	597	1	1	1	0.00
25/05/2020	R023 On	06-May-21			Bond Future	5.93	104.5100	104.5674	104.5100	0.00
25/05/2020	R023 On	06-May-21	7.56	Call	Bond Future	2945	3	3	3	0.00
25/05/2020	R023 On	06-May-21	7.58	Call	Bond Future	2973	3	3	3	0.00
25/05/2020	R023 On	06-May-21	7.57	Call	Bond Future	2959	3	3	3	0.00
25/05/2020	R023 On	06-May-21	7.57	Put	Bond Future	189	0	0	0	0.00
25/05/2020	R023 On	06-May-21	7.58	Put	Bond Future	187	0	0	0	0.00
25/05/2020	R023 On	06-May-21	7.56	Put	Bond Future	192	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
25/05/2020	R035 On 06-August-20			Bond Future	10.53	90.9036	91.7777	90.9036	104,602.00
25/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1473	1	1	1	0.00
25/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	382	0	0	0	500.00
25/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	321	0	0	0	24,761.00
25/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1027	1	1	1	500.00
25/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1494	1	1	1	0.00
25/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2900	3	3	3	0.00
25/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1453	1	1	1	0.00
25/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	192	0	0	0	3,000.00
25/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	13405	14	13	14	0.00
25/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5657	6	6	6	0.00
25/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5760	6	6	6	0.00
25/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	11513	12	12	12	0.00
25/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5708	6	6	6	0.00
25/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3445	4	3	4	500.00
25/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	7081	8	7	8	0.00
25/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10860	12	11	12	0.00
25/05/2020	R035 On 05-November-20			Bond Future	10.73	87.4267	88.3098	87.4267	0.00
25/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3465	3	3	3	0.00
25/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3494	3	3	3	0.00
25/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3437	3	3	3	0.00
25/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6159	7	6	7	0.00
25/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6119	7	6	7	0.00
25/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6080	7	6	7	0.00
25/05/2020	R035 On 04-February-21			Bond Future	10.94	88.4355	89.3284	88.4355	0.00
25/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3151	3	3	3	0.00
25/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3327	3	3	3	0.00
25/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3129	3	3	3	0.00
25/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6218	6	6	6	0.00
25/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3107	3	3	3	0.00
25/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9018	10	9	10	0.00
25/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4949	5	5	5	650.00
25/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9066	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	8592	9	9	9	650.00
25/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8970	10	9	10	0.00
25/05/2020	R035 On 06-May-21			Bond Future	11.13	85.0562	85.9599	85.0562	0.00
25/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	10761	10	11	10	0.00
25/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	10837	10	11	10	0.00
25/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4155	4	4	4	793.00
25/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	9531	9	10	9	0.00
25/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7145	7	7	7	0.00
25/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	10799	10	11	10	0.00
25/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6017	6	6	6	793.00
25/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4335	5	4	5	793.00
25/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3733	4	4	4	0.00
25/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9933	11	10	11	0.00
25/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3749	4	4	4	0.00
25/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3717	4	4	4	0.00
25/05/2020	R186 On 06-August-20			Bond Future	7.76	114.6561	115.0316	114.6561	81,167.00
25/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	4117	4	4	4	0.00
25/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6715	6	7	6	900.00
25/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2781	3	3	3	900.00
25/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3660	3	4	3	0.00
25/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	4156	4	4	4	0.00
25/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	4078	4	4	4	0.00
25/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	907	1	1	1	0.00
25/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1492	2	1	2	0.00
25/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1060	1	1	1	0.00
25/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	881	1	1	1	0.00
25/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	894	1	1	1	0.00
25/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	295	0	0	0	0.00
25/05/2020	R186 On 05-November-20			Bond Future	7.93	115.9149	116.2937	115.9149	0.00
25/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1049	1	1	1	1,200.00
25/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	5207	5	5	5	0.00
25/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	5172	5	5	5	0.00
25/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	3096	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	5136	5	5	5	0.00
25/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2675	3	3	3	3,500.00
25/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	4120	4	4	4	3,500.00
25/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7365	7	7	7	0.00
25/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2062	2	2	2	0.00
25/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3161	3	3	3	0.00
25/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	815	1	1	1	3,500.00
25/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1574	2	2	2	0.00
25/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1588	2	2	2	0.00
25/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2760	3	3	3	0.00
25/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1560	2	2	2	0.00
25/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	5978	6	6	6	0.00
25/05/2020	R186 On 04-February-21			Bond Future	8.12	111.9693	112.3521	111.9693	0.00
25/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3538	3	4	3	0.00
25/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3564	3	4	3	0.00
25/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3591	3	4	3	0.00
25/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3367	4	3	4	0.00
25/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3345	4	3	4	0.00
25/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3390	4	3	4	0.00
25/05/2020	R186 On 06-May-21			Bond Future	8.30	113.3625	113.7496	113.3625	0.00
25/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11586	11	12	11	0.00
25/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11551	11	12	11	0.00
25/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11516	11	12	11	0.00
25/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	729	1	1	1	0.00
25/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	735	1	1	1	0.00
25/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	723	1	1	1	0.00
25/05/2020	R197 On 06-August-20			Bond Future	306.99	306.8886	306.9869	306.8886	2,549.00
25/05/2020	R197 On 05-November-20			Bond Future	310.43	310.3303	310.4272	310.3303	0.00
25/05/2020	R197 On 04-February-21			Bond Future	306.14	306.0474	306.1441	306.0474	0.00
25/05/2020	R197 On 06-May-21			Bond Future	310.02	309.9205	310.0171	309.9205	0.00
25/05/2020	R202 On 06-August-20			Bond Future	213.12	213.0395	213.1173	213.0395	7,635.00
25/05/2020	R202 On 05-November-20			Bond Future	215.51	215.4286	215.5055	215.4286	0.00
25/05/2020	R202 On 04-February-21			Bond Future	213.83	213.7487	213.8260	213.7487	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
25/05/2020	R202 On 06-May-21			Bond Future	216.53	216.4529	216.5300	216.4529	0.00
25/05/2020	R208 On 06-August-20			Bond Future	3.40	104.5513	104.5501	104.5513	23,391.00
25/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1357	1	1	1	0.00
25/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1363	1	1	1	0.00
25/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1350	1	1	1	0.00
25/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R208 On 05-November-20			Bond Future	2.71	102.3072	102.3053	102.3072	0.00
25/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	808	1	1	1	0.00
25/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	805	1	1	1	0.00
25/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	801	1	1	1	0.00
25/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
25/05/2020	R209 On 06-August-20			Bond Future	10.54	68.9649	69.7357	68.9649	63,745.00
25/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
25/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
25/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
25/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39689	40	40	40	0.00
25/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39797	41	40	41	0.00
25/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	39581	40	40	40	0.00
25/05/2020	R209 On 05-November-20			Bond Future	10.72	66.5816	67.3604	66.5816	0.00
25/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2672	2	3	2	0.00
25/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2711	2	3	2	0.00
25/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2691	2	3	2	0.00
25/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6816	7	7	7	0.00
25/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6775	7	7	7	0.00
25/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6857	7	7	7	0.00
25/05/2020	R209 On 04-February-21			Bond Future	10.90	67.3501	68.1377	67.3501	0.00
25/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3296	3	3	3	0.00
25/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3316	3	3	3	0.00
25/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3276	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7848	8	8	8	0.00
25/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7808	8	8	8	0.00
25/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7768	8	8	8	0.00
25/05/2020	R209 On 06-May-21			Bond Future	11.08	65.0457	65.8428	65.0457	0.00
25/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	9469	9	9	9	0.00
25/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	9533	9	10	9	0.00
25/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	9501	9	10	9	0.00
25/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3812	4	4	4	0.00
25/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3783	4	4	4	0.00
25/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3798	4	4	4	0.00
25/05/2020	R210 On 06-August-20			Bond Future	186.23	186.1690	186.2263	186.1690	1,929.00
25/05/2020	R210 On 05-November-20			Bond Future	185.61	185.5506	185.6073	185.5506	0.00
25/05/2020	R210 On 04-February-21			Bond Future	187.79	187.7341	187.7910	187.7341	0.00
25/05/2020	R210 On 06-May-21			Bond Future	187.42	187.3668	187.4237	187.3668	0.00
25/05/2020	R212 On 06-August-20			Bond Future	165.77	165.8618	165.7700	165.8618	6,744.00
25/05/2020	R212 On 05-November-20			Bond Future	167.63	167.7226	167.6287	167.7226	0.00
25/05/2020	R212 On 04-February-21			Bond Future	167.28	167.3752	167.2797	167.3752	0.00
25/05/2020	R212 On 06-May-21			Bond Future	169.40	169.4928	169.3955	169.4928	0.00
25/05/2020	R213 On 06-August-20			Bond Future	9.63	85.3687	85.9449	85.3687	14,246.00
25/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1831	2	2	2	0.00
25/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1878	2	2	2	0.00
25/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1855	2	2	2	0.00
25/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3789	4	4	4	0.00
25/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3753	4	4	4	0.00
25/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3825	4	4	4	0.00
25/05/2020	R213 On 05-November-20			Bond Future	9.82	82.7763	83.3583	82.7763	0.00
25/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3336	3	3	3	0.00
25/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3362	3	3	3	0.00
25/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3389	3	3	3	0.00
25/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4550	5	5	5	0.00
25/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4611	5	5	5	0.00
25/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4580	5	5	5	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
25/05/2020	R213 On 04-February-21			Bond Future	10.01	83.7313	84.3197	83.7313	0.00
25/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3159	3	3	3	0.00
25/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3137	3	3	3	0.00
25/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3115	3	3	3	0.00
25/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6551	7	7	7	0.00
25/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6586	7	7	7	0.00
25/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6516	7	7	7	0.00
25/05/2020	R213 On 06-May-21			Bond Future	10.19	81.2393	81.8346	81.2393	0.00
25/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	10809	10	11	10	0.00
25/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	10840	10	11	10	0.00
25/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	10777	10	11	10	0.00
25/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2414	3	2	3	0.00
25/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2400	3	2	3	0.00
25/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2386	3	2	3	0.00
25/05/2020	R214 On 06-August-20			Bond Future	10.92	66.0958	66.9843	66.0958	22,111.00
25/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1132	1	1	1	0.00
25/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1161	1	1	1	0.00
25/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1146	1	1	1	0.00
25/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6964	8	7	8	0.00
25/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6862	8	7	8	0.00
25/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6913	8	7	8	0.00
25/05/2020	R214 On 05-November-20			Bond Future	11.10	63.5440	64.4419	63.5440	0.00
25/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2548	2	3	2	0.00
25/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2529	2	3	2	0.00
25/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2567	2	3	2	0.00
25/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7627	8	8	8	0.00
25/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7583	8	8	8	0.00
25/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7539	8	8	8	0.00
25/05/2020	R214 On 04-February-21			Bond Future	11.29	64.2772	65.1852	64.2772	0.00
25/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3079	3	3	3	0.00
25/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3117	3	3	3	0.00
25/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3098	3	3	3	0.00
25/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8720	9	9	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
25/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8676	9	9	9	0.00
25/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8763	9	9	9	0.00
25/05/2020	R214 On 06-May-21			Bond Future	11.46	61.7961	62.7151	61.7961	0.00
25/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	8515	8	9	8	0.00
25/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	8485	8	8	8	0.00
25/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	8455	8	8	8	0.00
25/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4488	5	4	5	0.00
25/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4506	5	5	5	0.00
25/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4471	5	4	5	0.00
25/05/2020	R248 On 06-August-20			Bond Future	11.09	82.8229	83.9179	82.8229	83,216.00
25/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1021	1	1	1	0.00
25/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6552	6	7	6	0.00
25/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3575	3	4	3	0.00
25/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2543	2	3	2	640.00
25/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	169	0	0	0	20,640.00
25/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1054	1	1	1	0.00
25/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	6323	6	6	6	470.00
25/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10916	10	11	10	814.00
25/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1321	1	1	1	640.00
25/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	92	0	0	0	3,000.00
25/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1037	1	1	1	0.00
25/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3386	3	3	3	470.00
25/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	8458	8	8	8	814.00
25/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3291	4	3	4	0.00
25/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	7818	9	8	9	0.00
25/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	962	1	1	1	0.00
25/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	7753	9	8	9	0.00
25/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1569	2	2	2	0.00
25/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	580	1	1	1	0.00
25/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1484	2	1	2	0.00
25/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	17559	19	18	19	0.00
25/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	15210	16	15	16	0.00
25/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4238	5	4	5	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
25/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3130	4	3	4	0.00
25/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7883	9	8	9	0.00
25/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6818	8	7	8	0.00
25/05/2020	R248 On 05-November-20			Bond Future	11.27	79.3204	80.4268	79.3204	0.00
25/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	4143	4	4	4	800.00
25/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1734	2	2	2	800.00
25/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1804	2	2	2	0.00
25/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1786	2	2	2	0.00
25/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1769	2	2	2	0.00
25/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11170	12	11	12	0.00
25/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	11236	12	11	12	0.00
25/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11105	12	11	12	0.00
25/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11368	12	11	12	0.00
25/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6049	7	6	7	0.00
25/05/2020	R248 On 04-February-21			Bond Future	11.47	80.2358	81.3547	80.2358	0.00
25/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3084	3	3	3	0.00
25/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3106	3	3	3	0.00
25/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3128	3	3	3	0.00
25/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10212	11	10	11	0.00
25/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10323	11	10	11	0.00
25/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	10267	11	10	11	0.00
25/05/2020	R248 On 06-May-21			Bond Future	11.66	76.8178	77.9503	76.8178	0.00
25/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	9305	9	9	9	0.00
25/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	9375	9	9	9	0.00
25/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	9340	9	9	9	0.00
25/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5095	6	5	6	0.00
25/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5072	6	5	6	0.00
25/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	5118	6	5	6	0.00