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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	2025 On 07-May-20			Bond Future	136.12	135.7814	136.1239	135.7814	1,865.00
17/04/2020	2025 On 06-August-20			Bond Future	136.35	135.9998	136.3457	135.9998	1,411.00
17/04/2020	2025 On 05-November-20			Bond Future	138.09	137.7397	138.0898	137.7397	0.00
17/04/2020	2025 On 04-February-21			Bond Future	138.37	138.0126	138.3671	138.0126	0.00
17/04/2020	2025 On 06-May-21			Bond Future	140.09	139.7286	140.0878	139.7286	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
17/04/2020	2029 On 07-May-20			Bond Future	99.24	99.2299	99.2367	99.2299	1,509.00
17/04/2020	2029 On 06-August-20			Bond Future	100.50	100.4913	100.4975	100.4913	1,061.00
17/04/2020	2029 On 05-November-20			Bond Future	100.64	100.6344	100.6406	100.6344	0.00
17/04/2020	2029 On 04-February-21			Bond Future	101.96	101.9520	101.9581	101.9520	0.00
17/04/2020	2029 On 06-May-21			Bond Future	102.07	102.0634	102.0698	102.0634	0.00
17/04/2020	2030 On 07-May-20			Bond Future	10.32	87.2253	10.3235	87.2253	82,860.00
17/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
17/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	2	0	2	0	0.00
17/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
17/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	8957	10	8957	10	0.00
17/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	8275	9	8275	9	5,820.00
17/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	9020	10	9020	10	0.00
17/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	8584	10	8584	10	5,820.00
17/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	11107	12	11107	12	0.00
17/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	6508	7	6508	7	0.00
17/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	8895	10	8895	10	0.00
17/04/2020	2030 On 06-August-20			Bond Future	10.54	84.3059	10.5412	84.3059	65,631.00
17/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	164	0	164	0	450.00
17/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	104	0	104	0	800.00
17/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	180	0	180	0	0.00
17/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	27	0	27	0	800.00
17/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2670	2	2670	2	470.00
17/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	1016	1	1016	1	470.00
17/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	362	0	362	0	0.00
17/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	188	0	188	0	0.00
17/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	229	0	229	0	323.00
17/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	41	0	41	0	323.00
17/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	184	0	184	0	0.00
17/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2821	2	2821	2	0.00
17/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	1102	1	1102	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	670	0	670	0	450.00
17/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	6587	7	6587	7	800.00
17/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	8239	9	8239	9	0.00
17/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	3948	5	3948	5	0.00
17/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	8294	9	8294	9	0.00
17/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	11826	13	11826	13	0.00
17/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	1725	2	1725	2	0.00
17/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	7745	9	7745	9	0.00
17/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	3758	4	3758	4	0.00
17/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	5002	6	5002	6	0.00
17/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	9663	11	9663	11	0.00
17/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	8350	9	8350	9	0.00
17/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	12698	14	12698	14	0.00
17/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	1834	2	1834	2	0.00
17/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	8574	9	8574	9	0.00
17/04/2020	2030 On 05-November-20			Bond Future	10.75	85.3649	10.7531	85.3649	0.00
17/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	829	1	829	1	0.00
17/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	274	0	274	0	3,000.00
17/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	112	0	112	0	1,000.00
17/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	370	0	370	0	1,000.00
17/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	224	0	224	0	3,000.00
17/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	609	0	609	0	0.00
17/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1131	1	1131	1	0.00
17/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	116	0	116	0	14,160.00
17/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	278	0	278	0	14,160.00
17/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	492	0	492	0	3,000.00
17/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2240	2	2240	2	0.00
17/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	364	0	364	0	15,947.00
17/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	2019	2	2019	2	0.00
17/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	626	0	626	0	0.00
17/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	159	0	159	0	15,947.00
17/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	71	0	71	0	3,000.00
17/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1430	1	1430	1	0.00
17/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	617	0	617	0	0.00

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17/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	8075	9	8075	9	0.00
17/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	4019	5	4019	5	15,947.00
17/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	11528	12	11528	12	0.00
17/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	8825	10	8825	10	0.00
17/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	5892	7	5892	7	14,160.00
17/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	13697	15	13697	15	0.00
17/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	9871	11	9871	11	0.00
17/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	7977	9	7977	9	0.00
17/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	3712	4	3712	4	3,000.00
17/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	12685	14	12685	14	0.00
17/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	10798	12	10798	12	0.00
17/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	5094	6	5094	6	1,000.00
17/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	8026	9	8026	9	0.00
17/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	15294	16	15294	16	0.00
17/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	9818	11	9818	11	0.00
17/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	13818	15	13818	15	0.00
17/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	6986	8	6986	8	3,000.00
17/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	10853	12	10853	12	0.00
17/04/2020	2030 On 04-February-21			Bond Future	10.98	82.4576	10.9828	82.4576	0.00
17/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	179	0	179	0	1,000.00
17/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	542	0	542	0	0.00
17/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	509	0	509	0	1,000.00
17/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	176	0	176	0	800.00
17/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	535	0	535	0	0.00
17/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	362	0	362	0	800.00
17/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1667	1	1667	1	0.00
17/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	528	0	528	0	0.00
17/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	10500	11	10500	11	0.00
17/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	14692	16	14692	16	0.00
17/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	10296	11	10296	11	0.00
17/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	5686	6	5686	6	1,800.00
17/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	11870	13	11870	13	0.00
17/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	10347	11	10347	11	0.00
17/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	10245	11	10245	11	0.00

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17/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	14633	16	14633	16	0.00
17/04/2020	2030 On 06-May-21			Bond Future	11.24	83.4619	11.2413	83.4619	0.00
17/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	2122	1	2122	1	0.00
17/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	2215	1	2215	1	0.00
17/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	2169	1	2169	1	0.00
17/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 07-May-20			Bond Future	10.82	82.9243	10.8168	82.9243	61,234.00
17/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
17/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
17/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	10303	11	10303	11	0.00
17/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	10235	11	10235	11	0.00
17/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	12803	14	12803	14	0.00
17/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	10167	11	10167	11	0.00
17/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	7893	9	7893	9	3,000.00
17/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	9490	11	9490	11	0.00
17/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	8156	9	8156	9	0.00
17/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	11542	13	11542	13	0.00
17/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	10372	11	10372	11	0.00
17/04/2020	2032 On 06-August-20			Bond Future	11.03	83.9577	11.0289	83.9577	65,577.00
17/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	369	0	369	0	0.00
17/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	131	0	131	0	0.00
17/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	21	0	21	0	800.00
17/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	87	0	87	0	800.00
17/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	134	0	134	0	0.00
17/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	138	0	138	0	0.00

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17/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	9619	11	9619	11	0.00
17/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	9743	11	9743	11	0.00
17/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	14110	15	14110	15	0.00
17/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	10758	12	10758	12	0.00
17/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	9681	11	9681	11	0.00
17/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	7027	8	7027	8	800.00
17/04/2020	2032 On 05-November-20			Bond Future	11.24	80.8634	11.2434	80.8634	0.00
17/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	562	0	562	0	0.00
17/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2736	2	2736	2	0.00
17/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2504	2	2504	2	0.00
17/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	200	0	200	0	3,000.00
17/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	451	0	451	0	3,000.00
17/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	346	0	346	0	1,000.00
17/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	570	0	570	0	0.00
17/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	148	0	148	0	1,000.00
17/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	554	0	554	0	0.00
17/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	9338	10	9338	10	0.00
17/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	13149	14	13149	14	0.00
17/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	14247	15	14247	15	0.00
17/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	3638	4	3638	4	1,000.00
17/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	11116	12	11116	12	0.00
17/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	10124	11	10124	11	0.00
17/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	9228	10	9228	10	0.00
17/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	9282	10	9282	10	0.00
17/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	3908	5	3908	5	3,000.00
17/04/2020	2032 On 04-February-21			Bond Future	11.47	81.9034	11.4701	81.9034	0.00
17/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	179	0	179	0	800.00
17/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	565	0	565	0	0.00
17/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	371	0	371	0	800.00
17/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	579	0	579	0	0.00
17/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2122	2	2122	2	0.00
17/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	572	0	572	0	0.00
17/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	11303	12	11303	12	0.00
17/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	13220	14	13220	14	0.00

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17/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	11247	12	11247	12	0.00
17/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	5684	6	5684	6	800.00
17/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	11359	12	11359	12	0.00
17/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	16365	17	16365	17	0.00
17/04/2020	2032 On 06-May-21			Bond Future	11.72	78.7538	11.7197	78.7538	0.00
17/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	1976	1	1976	1	0.00
17/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	2025	1	2025	1	0.00
17/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	1926	1	1926	1	0.00
17/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2033 On 07-May-20			Bond Future	99.31	99.3079	99.3146	99.3079	3,611.00
17/04/2020	2033 On 06-August-20			Bond Future	100.58	100.5704	100.5764	100.5704	5,770.00
17/04/2020	2033 On 05-November-20			Bond Future	100.64	100.6385	100.6444	100.6385	0.00
17/04/2020	2033 On 04-February-21			Bond Future	101.96	101.9560	101.9620	101.9560	0.00
17/04/2020	2033 On 06-May-21			Bond Future	102.00	101.9891	101.9953	101.9891	0.00
17/04/2020	2037 On 07-May-20			Bond Future	11.30	80.8417	11.2960	80.8417	63,868.00
17/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	11822	13	11822	13	0.00
17/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	11669	12	11669	12	0.00
17/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	8748	9	8748	9	0.00
17/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	10982	12	10982	12	0.00
17/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	11746	12	11746	12	0.00
17/04/2020	2037 On 06-August-20			Bond Future	11.50	77.5923	11.5032	77.5923	60,752.00
17/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	104	0	104	0	0.00
17/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	101	0	101	0	0.00
17/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	107	0	107	0	0.00
17/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	11105	12	11105	12	0.00
17/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	11034	12	11034	12	0.00
17/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	10963	12	10963	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	2037 On 05-November-20			Bond Future	11.70	78.5670	11.7025	78.5670	0.00
17/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	579	0	579	0	0.00
17/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	562	0	562	0	0.00
17/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	571	0	571	0	0.00
17/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	10471	11	10471	11	0.00
17/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	10347	11	10347	11	0.00
17/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	10409	11	10409	11	0.00
17/04/2020	2037 On 04-February-21			Bond Future	11.92	75.3220	11.9162	75.3220	0.00
17/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4214	4	4214	4	300.00
17/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	378	0	378	0	72.00
17/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	10433	10	10433	10	0.00
17/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	919	1	919	1	0.00
17/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	837	1	837	1	0.00
17/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1566	1	1566	1	0.00
17/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	4007	4	4007	4	0.00
17/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	847	1	847	1	0.00
17/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1063	1	1063	1	240.00
17/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	857	1	857	1	0.00
17/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	11121	12	11121	12	0.00
17/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	4099	4	4099	4	240.00
17/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	10023	11	10023	11	0.00
17/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	11240	12	11240	12	0.00
17/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	8069	9	8069	9	72.00
17/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1062	1	1062	1	300.00
17/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	10767	11	10767	11	72.00
17/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	11180	12	11180	12	0.00
17/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	15262	16	15262	16	0.00
17/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	3907	4	3907	4	0.00
17/04/2020	2037 On 06-May-21			Bond Future	12.15	76.2390	12.1505	76.2390	0.00
17/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	1475	1	1475	1	0.00
17/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	1529	1	1529	1	0.00
17/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	1582	1	1582	1	0.00
17/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2037 On 06-May-21	12.44	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
17/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2038 On 07-May-20			Bond Future	114.55	114.9408	114.5512	114.9408	5,287.00
17/04/2020	2038 On 06-August-20			Bond Future	114.31	114.7057	114.3104	114.7057	9,276.00
17/04/2020	2038 On 05-November-20			Bond Future	115.77	116.1734	115.7727	116.1734	0.00
17/04/2020	2038 On 04-February-21			Bond Future	115.57	115.9725	115.5665	115.9725	0.00
17/04/2020	2038 On 06-May-21			Bond Future	117.00	117.4142	117.0034	117.4142	0.00
17/04/2020	2040 On 07-May-20			Bond Future	11.32	83.5536	11.3247	83.5536	40,220.00
17/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	8382	8	8382	8	325.00
17/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
17/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
17/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	5548	5	5548	5	325.00
17/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	486	0	486	0	450.00
17/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	3285	3	3285	3	450.00
17/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	1	0	1	0	7,500.00
17/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	8471	9	8471	9	0.00
17/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	11843	13	11843	13	0.00
17/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	218	0	218	0	0.00
17/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	44	0	44	0	0.00
17/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	2004	3	2004	3	0.00
17/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	10860	12	10860	12	0.00
17/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	11678	12	11678	12	0.00
17/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	13775	15	13775	15	0.00
17/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	9653	10	9653	10	0.00
17/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	4	0	4	0	0.00
17/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	11761	13	11761	13	0.00
17/04/2020	2040 On 06-August-20			Bond Future	11.53	80.0877	11.5258	80.0877	39,662.00
17/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	108	0	108	0	0.00
17/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	810	1	810	1	0.00
17/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	111	0	111	0	0.00
17/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	115	0	115	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
17/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1804	2	1804	2	0.00
17/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	706	1	706	1	0.00
17/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	26	0	26	0	800.00
17/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	125	0	125	0	800.00
17/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	10511	11	10511	11	0.00
17/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	5703	6	5703	6	800.00
17/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	14477	15	14477	15	0.00
17/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	10812	12	10812	12	0.00
17/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	5381	6	5381	6	12,538.00
17/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	10888	12	10888	12	0.00
17/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	3553	4	3553	4	517.00
17/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	10737	11	10737	11	0.00
17/04/2020	2040 On 05-November-20			Bond Future	11.72	81.0938	11.7189	81.0938	0.00
17/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	246	0	246	0	2,000.00
17/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	575	0	575	0	2,000.00
17/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	396	0	396	0	2,000.00
17/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	158	0	158	0	2,000.00
17/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	640	1	640	1	0.00
17/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	650	1	650	1	0.00
17/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3697	3	3697	3	0.00
17/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	3070	3	3070	3	0.00
17/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	660	1	660	1	0.00
17/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	4468	5	4468	5	2,000.00
17/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	10389	11	10389	11	0.00
17/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	12535	13	12535	13	0.00
17/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	16387	17	16387	17	0.00
17/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	10324	11	10324	11	0.00
17/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	3817	4	3817	4	2,000.00
17/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	10456	11	10456	11	0.00
17/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	10924	12	10924	12	0.00
17/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	14559	15	14559	15	0.00
17/04/2020	2040 On 04-February-21			Bond Future	11.93	77.6309	11.9259	77.6309	0.00
17/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3707	3	3707	3	0.00
17/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	656	1	656	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	996	1	996	1	0.00
17/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	290	0	290	0	500.00
17/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	327	0	327	0	800.00
17/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1008	1	1008	1	0.00
17/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	3223	3	3223	3	0.00
17/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	812	1	812	1	500.00
17/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	984	1	984	1	0.00
17/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	11300	12	11300	12	0.00
17/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	5449	6	5449	6	500.00
17/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	12335	13	12335	13	0.00
17/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	17827	19	17827	19	0.00
17/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	17193	18	17193	18	0.00
17/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	13488	14	13488	14	0.00
17/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	11174	12	11174	12	0.00
17/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	11237	12	11237	12	0.00
17/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	4857	5	4857	5	800.00
17/04/2020	2040 On 06-May-21			Bond Future	12.15	78.5760	12.1523	78.5760	0.00
17/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	1618	1	1618	1	0.00
17/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	1676	1	1676	1	0.00
17/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	1561	1	1561	1	0.00
17/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 07-May-20			Bond Future	11.37	80.2824	11.3683	80.2824	40,020.00
17/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	82	0	82	0	0.00
17/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
17/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
17/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
17/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
17/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	277	0	277	0	0.00
17/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
17/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	390	0	390	0	0.00
17/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	16500	17	16500	17	0.00
17/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	10838	12	10838	12	0.00
17/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	10261	11	10261	11	0.00
17/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	11756	13	11756	13	0.00
17/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	2280	3	2280	3	100.00
17/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	2655	3	2655	3	556.00
17/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	11841	13	11841	13	0.00
17/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	14786	16	14786	16	0.00
17/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	10343	11	10343	11	0.00
17/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	3955	5	3955	5	129.00
17/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	15863	17	15863	17	0.00
17/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	11672	12	11672	12	0.00
17/04/2020	2044 On 06-August-20			Bond Future	11.56	76.9009	11.5629	76.9009	55,461.00
17/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	10	0	10	0	602.00
17/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	58	0	58	0	0.00
17/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	84	0	84	0	602.00
17/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
17/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	30	0	30	0	140.00
17/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	62	0	62	0	0.00
17/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	901	1	901	1	0.00
17/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	60	0	60	0	0.00
17/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1255	1	1255	1	0.00
17/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	20070	21	20070	21	0.00
17/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	14227	15	14227	15	0.00
17/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	12403	13	12403	13	0.00
17/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	12484	13	12484	13	0.00
17/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	5186	6	5186	6	140.00
17/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	4418	5	4418	5	602.00
17/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	12565	13	12565	13	0.00
17/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	11602	12	11602	12	0.00
17/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	16843	18	16843	18	0.00
17/04/2020	2044 On 05-November-20			Bond Future	11.75	77.8669	11.7495	77.8669	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
17/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	221	0	221	0	1,815.00
17/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	343	0	343	0	0.00
17/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2638	2	2638	2	0.00
17/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	642	1	642	1	0.00
17/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2782	2	2782	2	0.00
17/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	349	0	349	0	568.00
17/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	662	1	662	1	0.00
17/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	395	0	395	0	525.00
17/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	101	0	101	0	525.00
17/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	2073	2	2073	2	0.00
17/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	33	0	33	0	1,815.00
17/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	381	0	381	0	1,815.00
17/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	652	1	652	1	0.00
17/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1803	2	1803	2	0.00
17/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	91	0	91	0	568.00
17/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	10341	11	10341	11	0.00
17/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	12599	13	12599	13	0.00
17/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	5874	6	5874	6	1,815.00
17/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	4838	5	4838	5	1,815.00
17/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	22596	23	22596	23	0.00
17/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	10409	11	10409	11	0.00
17/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	12748	13	12748	13	0.00
17/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	18277	19	18277	19	0.00
17/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	18718	19	18718	19	0.00
17/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	13199	14	13199	14	0.00
17/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	15076	16	15076	16	0.00
17/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	6361	7	6361	7	525.00
17/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	10476	11	10476	11	0.00
17/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	5025	6	5025	6	568.00
17/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	13123	14	13123	14	0.00
17/04/2020	2044 On 04-February-21			Bond Future	11.95	74.4878	11.9494	74.4878	0.00
17/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	892	1	892	1	0.00
17/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	914	1	914	1	0.00
17/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	349	0	349	0	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	903	1	903	1	0.00
17/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	828	1	828	1	0.00
17/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	600	1	600	1	0.00
17/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1549	1	1549	1	0.00
17/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	11803	12	11803	12	0.00
17/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	12270	13	12270	13	405.00
17/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	16922	18	16922	18	0.00
17/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	8888	9	8888	9	405.00
17/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	11869	13	11869	13	0.00
17/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	14020	15	14020	15	0.00
17/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	11737	12	11737	12	0.00
17/04/2020	2044 On 06-May-21			Bond Future	12.17	75.3945	12.1678	75.3945	0.00
17/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	1638	1	1638	1	0.00
17/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	1581	1	1581	1	0.00
17/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	1524	1	1524	1	0.00
17/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
17/04/2020	2046 On 07-May-20			Bond Future	103.63	103.7186	103.6349	103.7186	14,969.00
17/04/2020	2046 On 06-August-20			Bond Future	104.95	105.0372	104.9516	105.0372	1,962.00
17/04/2020	2046 On 05-November-20			Bond Future	104.50	104.5859	104.4990	104.5859	0.00
17/04/2020	2046 On 04-February-21			Bond Future	105.87	105.9551	105.8671	105.9551	0.00
17/04/2020	2046 On 06-May-21			Bond Future	105.37	105.4553	105.3665	105.4553	0.00
17/04/2020	2050 On 07-May-20			Bond Future	105.23	107.3496	105.2285	107.3496	13,811.00
17/04/2020	2050 On 06-August-20			Bond Future	104.69	106.8352	104.6865	106.8352	9,430.00
17/04/2020	2050 On 05-November-20			Bond Future	106.03	108.2022	106.0257	108.2022	0.00
17/04/2020	2050 On 04-February-21			Bond Future	105.49	107.6992	105.4940	107.6992	0.00
17/04/2020	2050 On 06-May-21			Bond Future	106.81	109.0380	106.8056	109.0380	0.00
17/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	AL37 On 07-May-20			Index Future	672.95	667.7520	672.9480	667.7520	0.00
17/04/2020	AL37 On 06-August-20			Index Future	681.24	675.9840	681.2390	675.9840	0.00
17/04/2020	AL37 On 05-November-20			Index Future	689.88	684.5590	689.8800	684.5590	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
17/04/2020	AL37 On 04-February-21			Index Future	698.75	693.3600	698.7490	693.3600	0.00
17/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
17/04/2020	AL7T On 07-May-20			Index Future	743.48	734.9870	743.4840	734.9870	0.00
17/04/2020	AL7T On 06-August-20			Index Future	752.65	744.0480	752.6450	744.0480	0.00
17/04/2020	AL7T On 05-November-20			Index Future	762.19	753.4870	762.1920	753.4870	0.00
17/04/2020	AL7T On 04-February-21			Index Future	771.99	763.1730	771.9900	763.1730	0.00
17/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
17/04/2020	ALBI On 07-May-20			Index Future	666.84	661.1290	666.8410	661.1290	209.00
17/04/2020	ALBI On 06-August-20			Index Future	675.06	669.2800	675.0580	669.2800	165.00
17/04/2020	ALBI On 05-November-20			Index Future	683.62	677.7700	683.6200	677.7700	0.00
17/04/2020	ALBI On 04-February-21			Index Future	692.41	686.4840	692.4080	686.4840	0.00
17/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
17/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	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
17/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2020	ES33 On 07-May-20			Bond Future	12.24	69.7777	12.2405	69.7777	0.00
17/04/2020	ES33 On 06-August-20			Bond Future	12.49	70.6472	12.4949	70.6472	350.00
17/04/2020	ES33 On 05-November-20			Bond Future	12.75	67.7552	12.7538	67.7552	0.00
17/04/2020	ES33 On 04-February-21			Bond Future	13.03	68.6266	13.0315	68.6266	0.00
17/04/2020	ES33 On 06-May-21			Bond Future	13.33	65.6839	13.3277	65.6839	0.00
17/04/2020	ES42 On 07-May-20			Bond Future	12.44	70.3126	12.4418	70.3126	0.00
17/04/2020	ES42 On 06-August-20			Bond Future	12.68	71.1888	12.6796	71.1888	4,919.00
17/04/2020	ES42 On 05-November-20			Bond Future	12.92	67.8231	12.9233	67.8231	0.00
17/04/2020	ES42 On 04-February-21			Bond Future	13.18	68.6956	13.1762	68.6956	0.00
17/04/2020	ES42 On 06-May-21			Bond Future	13.46	65.2736	13.4562	65.2736	0.00
17/04/2020	GOVI On 07-May-20			GOVI	658.83	653.1290	658.8340	653.1290	1,179.00
17/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	611560	67	611560	67	0.00
17/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	611660	67	611660	67	0.00
17/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	611460	67	611460	67	0.00
17/04/2020	GOVI On 06-August-20			GOVI	666.95	661.1810	666.9520	661.1810	1.00
17/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	611780	67	611780	67	0.00
17/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	611680	67	611680	67	0.00
17/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	611880	67	611880	67	0.00

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17/04/2020	GOVI On 05-November-20			GOVI	675.41	669.5690	675.4120	669.5690	0.00
17/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	624380	68	624380	68	0.00
17/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	624180	68	624180	68	0.00
17/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	624280	68	624280	68	0.00
17/04/2020	GOVI On 04-February-21			GOVI	684.09	678.1770	684.0940	678.1770	0.00
17/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	668460	73	668460	73	0.00
17/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	668560	73	668560	73	0.00
17/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	668660	73	668660	73	0.00
17/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
17/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
17/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
17/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2020	IGOV On 07-May-20			Index Future	258.72	259.2160	258.7190	259.2160	567.00
17/04/2020	IGOV On 06-August-20			Index Future	261.97	262.4760	261.9710	262.4760	0.00
17/04/2020	IGOV On 05-November-20			Index Future	265.36	265.8690	265.3570	265.8690	47.00
17/04/2020	IGOV On 04-February-21			Index Future	268.83	269.3500	268.8310	269.3500	0.00
17/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
17/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
17/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
17/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.25	94.2600	94.2500	94.2600	0.00
17/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.69	92.7000	92.6900	92.7000	0.00
17/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.14	91.1600	91.1400	91.1600	0.00
17/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.44	90.4600	90.4400	90.4600	0.00
17/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.10	92.1200	92.1000	92.1200	51.00

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17/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.93	91.9500	91.9300	91.9500	0.00
17/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.49	92.5200	92.4900	92.5200	0.00
17/04/2020	IS05 On 20-September-22			Interest Rate Swap	96.02	96.0800	96.0200	96.0800	0.00
17/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.93	97.0200	96.9300	97.0200	0.00
17/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.82	89.9600	89.8200	89.9600	0.00
17/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.76	95.9600	95.7600	95.9600	0.00
17/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
17/04/2020	IS10 On 17-December-25			Interest Rate Swap	88.35	88.8400	88.3500	88.8400	0.00
17/04/2020	IS10 On 16-March-26			Interest Rate Swap	85.43	85.9600	85.4300	85.9600	0.00
17/04/2020	IS10 On 15-June-26			Interest Rate Swap	84.36	84.9500	84.3600	84.9500	0.00
17/04/2020	IS10 On 21-September-26			Interest Rate Swap	86.82	87.4700	86.8200	87.4700	0.00
17/04/2020	IS10 On 21-December-26			Interest Rate Swap	91.16	91.8700	91.1600	91.8700	0.00
17/04/2020	IS10 On 15-March-27			Interest Rate Swap	90.15	90.9100	90.1500	90.9100	0.00
17/04/2020	IS10 On 21-June-27			Interest Rate Swap	92.57	93.3400	92.5700	93.3400	0.00
17/04/2020	IS10 On 20-September-27			Interest Rate Swap	98.61	99.3400	98.6100	99.3400	0.00
17/04/2020	IS10 On 20-December-27			Interest Rate Swap	99.37	100.0800	99.3700	100.0800	0.00
17/04/2020	IS10 On 22-March-28			Interest Rate Swap	92.99	93.7400	92.9900	93.7400	0.00
17/04/2020	IS10 On 20-June-28			Interest Rate Swap	100.80	101.6100	100.8000	101.6100	0.00
17/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
17/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2020	R023 On 07-May-20			Bond Future	6.19	105.2692	6.1867	105.2692	51,271.00
17/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	1842	2	1842	2	0.00
17/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	1817	2	1817	2	0.00
17/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	1867	2	1867	2	0.00
17/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	9	0	9	0	0.00
17/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	8	0	8	0	0.00
17/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	8	0	8	0	0.00
17/04/2020	R023 On 06-August-20			Bond Future	6.31	106.5810	6.3115	106.5810	13,037.00
17/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2396	2	2396	2	0.00
17/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2438	2	2438	2	0.00
17/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2417	2	2417	2	0.00
17/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	172	0	172	0	0.00
17/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	174	0	174	0	0.00
17/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	177	0	177	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
17/04/2020	R023 On 05-November-20			Bond Future	6.45	104.0061	6.4533	104.0061	0.00
17/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2499	2	2499	2	0.00
17/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2481	2	2481	2	0.00
17/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2516	2	2516	2	0.00
17/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	368	0	368	0	0.00
17/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	365	0	365	0	0.00
17/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	361	0	361	0	0.00
17/04/2020	R023 On 04-February-21			Bond Future	6.63	105.3436	6.6289	105.3436	0.00
17/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	750	1	750	1	0.00
17/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	767	1	767	1	0.00
17/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	758	1	758	1	0.00
17/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1333	1	1333	1	0.00
17/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1344	1	1344	1	0.00
17/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1323	1	1323	1	0.00
17/04/2020	R023 On 06-May-21			Bond Future	6.88	102.7151	6.8788	102.7151	0.00
17/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1142	1	1142	1	0.00
17/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1175	1	1175	1	0.00
17/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1158	1	1158	1	0.00
17/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 07-May-20			Bond Future	11.21	84.3223	11.2110	84.3223	101,674.00
17/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
17/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
17/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	56	0	56	0	0.00
17/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	162	0	162	0	0.00
17/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
17/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
17/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
17/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	14253	15	14253	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
17/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	11857	13	11857	13	0.00
17/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	11403	12	11403	12	0.00
17/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	9913	11	9913	11	0.00
17/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	9692	10	9692	10	0.00
17/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	12009	13	12009	13	0.00
17/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	9180	10	9180	10	0.00
17/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	3115	4	3115	4	5,000.00
17/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	4204	5	4204	5	3,530.00
17/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	11933	13	11933	13	0.00
17/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	14806	16	14806	16	0.00
17/04/2020	R035 On 06-August-20			Bond Future	11.42	85.3732	11.4195	85.3732	52,699.00
17/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	11	0	11	0	500.00
17/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	8	0	8	0	24,761.00
17/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	140	0	140	0	0.00
17/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	71	0	71	0	500.00
17/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	475	0	475	0	0.00
17/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	143	0	143	0	0.00
17/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	3	0	3	0	3,000.00
17/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	136	0	136	0	0.00
17/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	9969	11	9969	11	0.00
17/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	18878	20	18878	20	0.00
17/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	10105	11	10105	11	0.00
17/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	6682	7	6682	7	500.00
17/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	16862	18	16862	18	0.00
17/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	10037	11	10037	11	0.00
17/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	11787	13	11787	13	0.00
17/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	16152	17	16152	17	0.00
17/04/2020	R035 On 05-November-20			Bond Future	11.63	81.9640	11.6315	81.9640	0.00
17/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	771	1	771	1	0.00
17/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	782	1	782	1	0.00
17/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	761	1	761	1	0.00
17/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	9077	10	9077	10	0.00
17/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	9020	10	9020	10	0.00
17/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	8962	10	8962	10	0.00

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17/04/2020	R035 On 04-February-21			Bond Future	11.86	83.0182	11.8595	83.0182	0.00
17/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	752	1	752	1	0.00
17/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	682	1	682	1	0.00
17/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	673	1	673	1	0.00
17/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	665	1	665	1	0.00
17/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2170	2	2170	2	0.00
17/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	12112	13	12112	13	0.00
17/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	12173	13	12173	13	0.00
17/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	11566	12	11566	12	650.00
17/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	6451	7	6451	7	650.00
17/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	12050	13	12050	13	0.00
17/04/2020	R035 On 06-May-21			Bond Future	12.10	79.5488	12.0998	79.5488	0.00
17/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	1371	1	1371	1	0.00
17/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	1479	1	1479	1	0.00
17/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	1425	1	1425	1	0.00
17/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R186 On 07-May-20			Bond Future	9.06	110.2882	9.0554	110.2882	58,554.00
17/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	3	0	3	0	0.00
17/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	61	0	61	0	0.00
17/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	508	0	508	0	0.00
17/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	3	0	3	0	0.00
17/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	2384	2	2384	2	1,120.00
17/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	1	0	1	0	0.00
17/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	15	0	15	0	0.00
17/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	3	0	3	0	0.00
17/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	4706	4	4706	4	1,120.00
17/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	7786	9	7786	9	0.00
17/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	5198	6	5198	6	0.00
17/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	12	0	12	0	0.00
17/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1151	2	1151	2	0.00
17/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	4076	5	4076	5	0.00

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17/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	5090	6	5090	6	0.00
17/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	141	0	141	0	0.00
17/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	6124	7	6124	7	2,500.00
17/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	2950	4	2950	4	23,160.00
17/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	5144	6	5144	6	0.00
17/04/2020	R186 On 06-August-20			Bond Future	9.28	106.3760	9.2760	106.3760	50,203.00
17/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	451	0	451	0	0.00
17/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1302	0	1302	0	900.00
17/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	356	0	356	0	0.00
17/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	209	0	209	0	900.00
17/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	459	0	459	0	0.00
17/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	442	0	442	0	0.00
17/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	5053	6	5053	6	0.00
17/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	6703	0	6703	0	0.00
17/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	5538	6	5538	6	0.00
17/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	4967	6	4967	6	0.00
17/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	5010	6	5010	6	0.00
17/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	2665	0	2665	0	0.00
17/04/2020	R186 On 05-November-20			Bond Future	9.50	107.7119	9.5030	107.7119	0.00
17/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1018	1	1018	1	0.00
17/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1005	1	1005	1	0.00
17/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	993	1	993	1	0.00
17/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	673	1	673	1	3,500.00
17/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2005	2	2005	2	0.00
17/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	323	0	323	0	3,500.00
17/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	6314	7	6314	7	0.00
17/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	8507	9	8507	9	0.00
17/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	5105	6	5105	6	0.00
17/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	3153	4	3153	4	3,500.00
17/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	5142	6	5142	6	0.00
17/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	5069	6	5069	6	0.00
17/04/2020	R186 On 04-February-21			Bond Future	9.75	103.8101	9.7505	103.8101	0.00
17/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	540	0	540	0	0.00
17/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	546	0	546	0	0.00

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17/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	553	0	553	0	0.00
17/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	7996	9	7996	9	0.00
17/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	7954	9	7954	9	0.00
17/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	8039	9	8039	9	0.00
17/04/2020	R186 On 06-May-21			Bond Future	10.04	105.0751	10.0403	105.0751	0.00
17/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	3095	2	3095	2	0.00
17/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	3054	2	3054	2	0.00
17/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	3013	2	3013	2	0.00
17/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R197 On 07-May-20			Bond Future	312.02	312.0100	312.0189	312.0100	2,556.00
17/04/2020	R197 On 06-August-20			Bond Future	308.21	308.1999	308.2066	308.1999	950.00
17/04/2020	R197 On 05-November-20			Bond Future	312.15	312.1429	312.1491	312.1429	0.00
17/04/2020	R197 On 04-February-21			Bond Future	308.26	308.2492	308.2553	308.2492	0.00
17/04/2020	R197 On 06-May-21			Bond Future	312.09	312.0804	312.0872	312.0804	0.00
17/04/2020	R202 On 07-May-20			Bond Future	223.44	223.4271	223.4427	223.4271	7,963.00
17/04/2020	R202 On 06-August-20			Bond Future	222.15	222.1371	222.1511	222.1371	716.00
17/04/2020	R202 On 05-November-20			Bond Future	224.99	224.9788	224.9927	224.9788	0.00
17/04/2020	R202 On 04-February-21			Bond Future	223.70	223.6854	223.6994	223.6854	0.00
17/04/2020	R202 On 06-May-21			Bond Future	226.48	226.4663	226.4809	226.4663	0.00
17/04/2020	R208 On 07-May-20			Bond Future	4.24	102.8645	4.2429	102.8645	25,272.00
17/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	504	0	504	0	0.00
17/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	495	0	495	0	0.00
17/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	486	0	486	0	0.00
17/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 06-August-20			Bond Future	3.94	104.1464	3.9416	104.1464	7,323.00
17/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1013	1	1013	1	0.00
17/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1019	1	1019	1	0.00
17/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1007	1	1007	1	0.00
17/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 06-August-20	5.56	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
17/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 05-November-20			Bond Future	3.18	102.0597	3.1813	102.0597	0.00
17/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	623	1	623	1	0.00
17/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	620	1	620	1	0.00
17/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	616	1	616	1	0.00
17/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 07-May-20			Bond Future	11.16	63.9405	11.1565	63.9405	55,961.00
17/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	10025	11	10025	11	0.00
17/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	9959	11	9959	11	0.00
17/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	10091	11	10091	11	0.00
17/04/2020	R209 On 06-August-20			Bond Future	11.34	64.7373	11.3441	64.7373	47,937.00
17/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	44058	45	44058	45	0.00
17/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	44167	45	44167	45	0.00
17/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	43950	45	43950	45	0.00
17/04/2020	R209 On 05-November-20			Bond Future	11.53	62.4074	11.5321	62.4074	0.00
17/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	601	1	601	1	0.00
17/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	617	1	617	1	0.00
17/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	609	1	609	1	0.00
17/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	9049	10	9049	10	0.00
17/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	8997	10	8997	10	0.00
17/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	9102	10	9102	10	0.00
17/04/2020	R209 On 04-February-21			Bond Future	11.73	63.2100	11.7291	63.2100	0.00
17/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	801	1	801	1	0.00
17/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	810	1	810	1	0.00
17/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	792	1	792	1	0.00
17/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	9647	10	9647	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
17/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	9596	10	9596	10	0.00
17/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	9546	10	9546	10	0.00
17/04/2020	R209 On 06-May-21			Bond Future	11.94	60.8381	11.9433	60.8381	0.00
17/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	1306	1	1306	1	0.00
17/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	1399	1	1399	1	0.00
17/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	1352	1	1352	1	0.00
17/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R210 On 07-May-20			Bond Future	184.66	183.4825	184.6599	183.4825	1,419.00
17/04/2020	R210 On 06-August-20			Bond Future	187.01	185.8151	187.0060	185.8151	555.00
17/04/2020	R210 On 05-November-20			Bond Future	186.68	185.4710	186.6768	185.4710	0.00
17/04/2020	R210 On 04-February-21			Bond Future	189.12	187.8993	189.1208	187.8993	0.00
17/04/2020	R210 On 06-May-21			Bond Future	188.72	187.4811	188.7180	187.4811	0.00
17/04/2020	R212 On 07-May-20			Bond Future	165.51	165.8501	165.5121	165.8501	6,719.00
17/04/2020	R212 On 06-August-20			Bond Future	165.32	165.6611	165.3177	165.6611	0.00
17/04/2020	R212 On 05-November-20			Bond Future	167.43	167.7806	167.4325	167.7806	0.00
17/04/2020	R212 On 04-February-21			Bond Future	167.29	167.6453	167.2925	167.6453	0.00
17/04/2020	R212 On 06-May-21			Bond Future	169.37	169.7294	169.3726	169.7294	0.00
17/04/2020	R213 On 07-May-20			Bond Future	10.59	77.7068	10.5901	77.7068	11,123.00
17/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	9147	10	9147	10	0.00
17/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	9023	10	9023	10	0.00
17/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	9085	10	9085	10	0.00
17/04/2020	R213 On 06-August-20			Bond Future	10.79	78.6752	10.7932	78.6752	6,289.00
17/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	185	0	185	0	0.00
17/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	193	0	193	0	0.00
17/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	189	0	189	0	0.00
17/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	8489	9	8489	9	0.00
17/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	8434	9	8434	9	0.00
17/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	8545	9	8545	9	0.00
17/04/2020	R213 On 05-November-20			Bond Future	11.00	76.1286	11.0014	76.1286	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
17/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	632	0	632	0	0.00
17/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	640	1	640	1	0.00
17/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	649	1	649	1	0.00
17/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	8124	9	8124	9	0.00
17/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	8221	9	8221	9	0.00
17/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	8173	9	8173	9	0.00
17/04/2020	R213 On 04-February-21			Bond Future	11.23	77.1076	11.2261	77.1076	0.00
17/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	577	0	577	0	0.00
17/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	570	0	570	0	0.00
17/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	563	0	563	0	0.00
17/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	10268	11	10268	11	0.00
17/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	10319	11	10319	11	0.00
17/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	10218	11	10218	11	0.00
17/04/2020	R213 On 06-May-21			Bond Future	11.47	74.5133	11.4659	74.5133	0.00
17/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	2026	1	2026	1	0.00
17/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	2071	1	2071	1	0.00
17/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	1980	1	1980	1	0.00
17/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 07-May-20			Bond Future	11.23	62.8898	11.2292	62.8898	13,617.00
17/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
17/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	1	0	1	0	1,250.00
17/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	107	0	107	0	0.00
17/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	12143	13	12143	13	0.00
17/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	3358	4	3358	4	1,250.00
17/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	7971	9	7971	9	0.00
17/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	9046	10	9046	10	0.00
17/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	8978	10	8978	10	0.00
17/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	8911	10	8911	10	0.00
17/04/2020	R214 On 06-August-20			Bond Future	11.41	63.6735	11.4063	63.6735	10,665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	227	0	227	0	0.00
17/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	237	0	237	0	0.00
17/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	232	0	232	0	0.00
17/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	8750	9	8750	9	0.00
17/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	8628	9	8628	9	0.00
17/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	8689	9	8689	9	0.00
17/04/2020	R214 On 05-November-20			Bond Future	11.59	61.1911	11.5851	61.1911	0.00
17/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	742	1	742	1	0.00
17/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	733	1	733	1	0.00
17/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	752	1	752	1	0.00
17/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	8453	9	8453	9	0.00
17/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	8400	9	8400	9	0.00
17/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	8347	9	8347	9	0.00
17/04/2020	R214 On 04-February-21			Bond Future	11.78	61.9781	11.7758	61.9781	0.00
17/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	929	1	929	1	0.00
17/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	950	1	950	1	0.00
17/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	940	1	940	1	0.00
17/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	9132	10	9132	10	0.00
17/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	9080	10	9080	10	0.00
17/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	9184	10	9184	10	0.00
17/04/2020	R214 On 06-May-21			Bond Future	11.98	59.4515	11.9754	59.4515	0.00
17/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	1425	1	1425	1	0.00
17/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	1378	1	1378	1	0.00
17/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	1330	1	1330	1	0.00
17/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R248 On 07-May-20			Bond Future	11.32	79.4519	11.3154	79.4519	59,076.00
17/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	54	0	54	0	0.00
17/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
17/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	1	0	1	0	0.00
17/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
17/04/2020	R248 On 07-May-20	9.78	Call	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
17/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	11822	12	11822	12	0.00
17/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	8291	9	8291	9	300.00
17/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	12611	13	12611	13	0.00
17/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	11909	13	11909	13	0.00
17/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	4445	5	4445	5	300.00
17/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	11735	12	11735	12	0.00
17/04/2020	R248 On 06-August-20			Bond Future	11.50	80.4420	11.4984	80.4420	67,595.00
17/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	4094	4	4094	4	0.00
17/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1655	1	1655	1	0.00
17/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	920	1	920	1	640.00
17/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	6	0	6	0	20,640.00
17/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	165	0	165	0	0.00
17/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	174	0	174	0	0.00
17/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	3886	3	3886	3	470.00
17/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	8159	8	8159	8	814.00
17/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	260	0	260	0	640.00
17/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	2	0	2	0	3,000.00
17/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	5870	5	5870	5	814.00
17/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1518	1	1518	1	470.00
17/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	169	0	169	0	0.00
17/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	9757	10	9757	10	0.00
17/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	4230	5	4230	5	0.00
17/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1182	1	1182	1	0.00
17/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	9681	10	9681	10	0.00
17/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	1941	2	1941	2	0.00
17/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	631	1	631	1	0.00
17/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	1835	2	1835	2	0.00
17/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	20277	21	20277	21	0.00
17/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	9834	10	9834	10	0.00
17/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	17855	19	17855	19	0.00
17/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	5423	6	5423	6	0.00
17/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	4018	4	4018	4	0.00
17/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	8565	9	8565	9	0.00
17/04/2020	R248 On 05-November-20			Bond Future	11.68	77.0341	11.6833	77.0341	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
17/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	420	0	420	0	0.00
17/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	413	0	413	0	0.00
17/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	406	0	406	0	0.00
17/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	12513	13	12513	13	0.00
17/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	12590	13	12590	13	0.00
17/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	12438	13	12438	13	0.00
17/04/2020	R248 On 04-February-21			Bond Future	11.88	78.0249	11.8813	78.0249	0.00
17/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1073	1	1073	1	0.00
17/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1086	1	1086	1	0.00
17/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1099	1	1099	1	0.00
17/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	10828	11	10828	11	0.00
17/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	10957	12	10957	12	0.00
17/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	10892	11	10892	11	0.00
17/04/2020	R248 On 06-May-21			Bond Future	12.09	74.5577	12.0887	74.5577	0.00
17/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	1488	1	1488	1	0.00
17/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	1604	1	1604	1	0.00
17/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	1546	1	1546	1	0.00
17/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
17/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00