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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	2025 On 06-August-20			Bond Future	136.70	136.6111	136.6998	136.6111	3,096.00
13/05/2020	2025 On 05-November-20			Bond Future	138.43	138.3377	138.4258	138.3377	0.00
13/05/2020	2025 On 04-February-21			Bond Future	138.67	138.5766	138.6654	138.5766	0.00
13/05/2020	2025 On 06-May-21			Bond Future	140.48	140.3893	140.4790	140.3893	0.00
13/05/2020	2029 On 06-August-20			Bond Future	99.78	99.6962	99.7839	99.6962	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	2029 On 05-November-20			Bond Future	99.91	99.8191	99.9066	99.8191	0.00
13/05/2020	2029 On 04-February-21			Bond Future	101.18	101.0905	101.1790	101.0905	0.00
13/05/2020	2029 On 06-May-21			Bond Future	101.35	101.2615	101.3509	101.2615	0.00
13/05/2020	2030 On 06-August-20			Bond Future	9.58	91.1161	9.5819	91.1161	119,463.00
13/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1544	2	1544	2	0.00
13/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	5730	6	5730	6	0.00
13/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1462	1	1462	1	450.00
13/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	503	0	503	0	800.00
13/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1111	1	1111	1	800.00
13/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1587	2	1587	2	0.00
13/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	9307	10	9307	10	0.00
13/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	4171	4	4171	4	470.00
13/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	6948	7	6948	7	470.00
13/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2328	2	2328	2	0.00
13/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	7155	7	7155	7	0.00
13/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	4357	4	4357	4	0.00
13/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	3301	3	3301	3	450.00
13/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1565	2	1565	2	0.00
13/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	10287	11	10287	11	0.00
13/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4969	5	4969	5	650.00
13/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	7658	8	7658	8	0.00
13/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	635	1	635	1	323.00
13/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1786	2	1786	2	323.00
13/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	7131	7	7131	7	0.00
13/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	650	0	650	0	650.00
13/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	769	1	769	1	0.00
13/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	4012	3	4012	3	0.00
13/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	260	0	260	0	650.00
13/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	4386	4	4386	4	0.00
13/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	3263	3	3263	3	800.00
13/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	4348	4	4348	4	0.00
13/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	370	0	370	0	0.00
13/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1459	1	1459	1	0.00
13/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1814	1	1814	1	0.00

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13/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2344	2	2344	2	0.00
13/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1723	1	1723	1	0.00
13/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	1193	1	1193	1	5,000.00
13/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	5380	5	5380	5	0.00
13/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7884	7	7884	7	0.00
13/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	823	1	823	1	0.00
13/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4582	4	4582	4	0.00
13/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	4425	4	4425	4	0.00
13/05/2020	2030 On 05-November-20			Bond Future	9.76	92.2469	9.7555	92.2469	0.00
13/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1748	2	1748	2	3,000.00
13/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3457	3	3457	3	0.00
13/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1034	1	1034	1	1,000.00
13/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2105	2	2105	2	1,000.00
13/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1548	2	1548	2	3,000.00
13/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2867	3	2867	3	0.00
13/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	790	1	790	1	3,000.00
13/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4789	5	4789	5	0.00
13/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2891	3	2891	3	0.00
13/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1766	2	1766	2	14,160.00
13/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4167	4	4167	4	0.00
13/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2513	2	2513	2	3,000.00
13/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	6210	6	6210	6	0.00
13/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2085	2	2085	2	15,947.00
13/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5849	6	5849	6	0.00
13/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2916	3	2916	3	0.00
13/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1057	1	1057	1	14,160.00
13/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1266	1	1266	1	15,947.00
13/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	6251	6	6251	6	0.00
13/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6944	6	6944	6	0.00
13/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4926	4	4926	4	0.00
13/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2341	2	2341	2	3,000.00
13/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	8450	8	8450	8	0.00
13/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4992	4	4992	4	0.00
13/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2508	2	2508	2	15,947.00

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13/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	7510	7	7510	7	0.00
13/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	5506	5	5506	5	0.00
13/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	9297	9	9297	9	0.00
13/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	3587	3	3587	3	14,160.00
13/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	3113	3	3113	3	1,000.00
13/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4959	4	4959	4	0.00
13/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	10672	10	10672	10	0.00
13/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	6212	6	6212	6	0.00
13/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	4273	4	4273	4	3,000.00
13/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	9399	9	9399	9	0.00
13/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6987	6	6987	6	0.00
13/05/2020	2030 On 04-February-21			Bond Future	9.95	89.3953	9.9461	89.3953	0.00
13/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1302	1	1302	1	1,000.00
13/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2583	3	2583	3	0.00
13/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2481	2	2481	2	1,000.00
13/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1290	1	1290	1	800.00
13/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2562	2	2562	2	0.00
13/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2541	2	2541	2	0.00
13/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1991	2	1991	2	800.00
13/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	5227	5	5227	5	0.00
13/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3869	3	3869	3	1,800.00
13/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	8122	8	8122	8	0.00
13/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	7095	6	7095	6	0.00
13/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	10428	10	10428	10	0.00
13/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6946	6	6946	6	0.00
13/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6983	6	6983	6	0.00
13/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6909	6	6909	6	0.00
13/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	10379	10	10379	10	0.00
13/05/2020	2030 On 06-May-21			Bond Future	10.15	90.5451	10.1454	90.5451	0.00
13/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6999	7	6999	7	0.00
13/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2869	3	2869	3	700.00
13/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	9969	10	9969	10	0.00
13/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4938	5	4938	5	0.00
13/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	10001	10	10001	10	0.00

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13/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	10033	10	10033	10	0.00
13/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2315	2	2315	2	0.00
13/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	8289	8	8289	8	0.00
13/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2344	2	2344	2	0.00
13/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2329	2	2329	2	0.00
13/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	5493	5	5493	5	700.00
13/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3955	3	3955	3	700.00
13/05/2020	2032 On 06-August-20			Bond Future	10.30	89.9616	10.2965	89.9616	98,712.00
13/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1984	2	1984	2	0.00
13/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1038	1	1038	1	0.00
13/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1053	1	1053	1	0.00
13/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	353	0	353	0	800.00
13/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	814	1	814	1	800.00
13/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1069	1	1069	1	0.00
13/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6273	6	6273	6	0.00
13/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6373	6	6373	6	0.00
13/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	10166	9	10166	9	0.00
13/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	7208	7	7208	7	0.00
13/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6323	6	6323	6	0.00
13/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4365	4	4365	4	800.00
13/05/2020	2032 On 05-November-20			Bond Future	10.48	86.9291	10.4831	86.9291	0.00
13/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2420	2	2420	2	0.00
13/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6042	6	6042	6	0.00
13/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	6372	6	6372	6	0.00
13/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1254	1	1254	1	3,000.00
13/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2098	2	2098	2	3,000.00
13/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1768	2	1768	2	1,000.00
13/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2442	2	2442	2	0.00
13/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1048	1	1048	1	1,000.00
13/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2398	2	2398	2	0.00
13/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6866	6	6866	6	0.00
13/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9887	9	9887	9	0.00
13/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10831	10	10831	10	0.00
13/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2958	2	2958	2	1,000.00

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13/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6784	6	6784	6	0.00
13/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	8221	7	8221	7	0.00
13/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7455	7	7455	7	0.00
13/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6825	6	6825	6	0.00
13/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3130	2	3130	2	3,000.00
13/05/2020	2032 On 04-February-21			Bond Future	10.68	88.0162	10.6830	88.0162	0.00
13/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1135	1	1135	1	800.00
13/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2291	2	2291	2	0.00
13/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1759	2	1759	2	800.00
13/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2330	2	2330	2	0.00
13/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5363	5	5363	5	0.00
13/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2311	2	2311	2	0.00
13/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8701	8	8701	8	0.00
13/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8658	8	8658	8	0.00
13/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10267	10	10267	10	0.00
13/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4584	4	4584	4	800.00
13/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8745	8	8745	8	0.00
13/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12980	12	12980	12	0.00
13/05/2020	2032 On 06-May-21			Bond Future	10.89	84.9991	10.8879	84.9991	0.00
13/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9653	10	9653	10	0.00
13/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9685	10	9685	10	0.00
13/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9622	10	9622	10	0.00
13/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3245	3	3245	3	0.00
13/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3227	3	3227	3	0.00
13/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3209	3	3209	3	0.00
13/05/2020	2033 On 06-August-20			Bond Future	96.54	97.6631	96.5354	97.6631	11,410.00
13/05/2020	2033 On 05-November-20			Bond Future	96.54	97.6849	96.5415	97.6849	0.00
13/05/2020	2033 On 04-February-21			Bond Future	97.77	98.9291	97.7710	98.9291	0.00
13/05/2020	2033 On 06-May-21			Bond Future	97.82	98.9938	97.8202	98.9938	0.00
13/05/2020	2037 On 06-August-20			Bond Future	11.17	81.2022	11.1655	81.2022	87,863.00
13/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	602	1	602	1	0.00
13/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	593	1	593	1	0.00
13/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	612	1	612	1	0.00
13/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	9511	9	9511	9	0.00

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13/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	9447	9	9447	9	0.00
13/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	9383	9	9383	9	0.00
13/05/2020	2037 On 05-November-20			Bond Future	11.35	82.2102	11.3536	82.2102	0.00
13/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1779	2	1779	2	0.00
13/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1746	2	1746	2	0.00
13/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1762	2	1762	2	0.00
13/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	9556	9	9556	9	0.00
13/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	9447	9	9447	9	0.00
13/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	9502	9	9502	9	0.00
13/05/2020	2037 On 04-February-21			Bond Future	11.56	78.9828	11.5576	78.9828	0.00
13/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6756	7	6756	7	300.00
13/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1326	1	1326	1	72.00
13/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	12947	13	12947	13	0.00
13/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3439	3	3439	3	0.00
13/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2350	2	2350	2	0.00
13/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2213	2	2213	2	0.00
13/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6517	7	6517	7	0.00
13/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2229	2	2229	2	0.00
13/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2586	3	2586	3	240.00
13/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2246	2	2246	2	0.00
13/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	10413	10	10413	10	0.00
13/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	4513	4	4513	4	240.00
13/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	9449	9	9449	9	0.00
13/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	10519	10	10519	10	0.00
13/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1480	1	1480	1	300.00
13/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7846	7	7846	7	72.00
13/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	10102	9	10102	9	72.00
13/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	10466	10	10466	10	0.00
13/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	14115	13	14115	13	0.00
13/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4352	4	4352	4	0.00
13/05/2020	2037 On 06-May-21			Bond Future	11.77	79.9989	11.7674	79.9989	0.00
13/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8540	8	8540	8	0.00
13/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8574	9	8574	9	0.00
13/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8609	9	8609	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
13/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4870	4	4870	4	0.00
13/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4851	4	4851	4	0.00
13/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4889	4	4889	4	0.00
13/05/2020	2038 On 06-August-20			Bond Future	107.91	108.3366	107.9128	108.3366	11,161.00
13/05/2020	2038 On 05-November-20			Bond Future	109.28	109.7060	109.2754	109.7060	0.00
13/05/2020	2038 On 04-February-21			Bond Future	108.95	109.3898	108.9534	109.3898	0.00
13/05/2020	2038 On 06-May-21			Bond Future	110.38	110.8209	110.3785	110.8209	0.00
13/05/2020	2040 On 06-August-20			Bond Future	11.29	83.2003	11.2882	83.2003	52,528.00
13/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	582	1	582	1	0.00
13/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	592	1	592	1	0.00
13/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	602	1	602	1	0.00
13/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2133	2	2133	2	0.00
13/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3400	4	3400	4	0.00
13/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	250	0	250	0	800.00
13/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	634	1	634	1	800.00
13/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1969	2	1969	2	0.00
13/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9458	9	9458	9	0.00
13/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	13141	12	13141	12	0.00
13/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5405	5	5405	5	800.00
13/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	9732	9	9732	9	0.00
13/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	5142	4	5142	4	12,538.00
13/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3588	3	3588	3	517.00
13/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9801	9	9801	9	0.00
13/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9663	9	9663	9	0.00
13/05/2020	2040 On 05-November-20			Bond Future	11.47	84.2332	11.4739	84.2332	0.00
13/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	950	1	950	1	2,000.00
13/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1628	2	1628	2	2,000.00
13/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	721	1	721	1	2,000.00
13/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1283	1	1283	1	2,230.00
13/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1760	2	1760	2	0.00
13/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3501	3	3501	3	2,230.00
13/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5775	6	5775	6	0.00
13/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1781	2	1781	2	0.00
13/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5058	5	5058	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
13/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1801	2	1801	2	0.00
13/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4889	4	4889	4	2,000.00
13/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9953	9	9953	9	0.00
13/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9898	9	9898	9	0.00
13/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15383	15	15383	15	0.00
13/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11855	11	11855	11	0.00
13/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	4327	3	4327	3	2,000.00
13/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6677	6	6677	6	0.00
13/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10410	10	10410	10	0.00
13/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	10009	9	10009	9	0.00
13/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	13696	13	13696	13	0.00
13/05/2020	2040 On 04-February-21			Bond Future	11.68	80.7808	11.6752	80.7808	0.00
13/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1698	2	1698	2	800.00
13/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5857	6	5857	6	0.00
13/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2253	2	2253	2	0.00
13/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	986	1	986	1	500.00
13/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1068	1	1068	1	800.00
13/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2271	2	2271	2	0.00
13/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1962	2	1962	2	500.00
13/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5310	5	5310	5	0.00
13/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2235	2	2235	2	0.00
13/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10993	10	10993	10	0.00
13/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5979	5	5979	5	500.00
13/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11927	11	11927	11	0.00
13/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16965	16	16965	16	0.00
13/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	16376	16	16376	16	0.00
13/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12973	12	12973	12	0.00
13/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10879	10	10879	10	0.00
13/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10936	10	10936	10	0.00
13/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	5449	5	5449	5	800.00
13/05/2020	2040 On 06-May-21			Bond Future	11.88	81.8200	11.8819	81.8200	0.00
13/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8433	8	8433	8	0.00
13/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8468	8	8468	8	0.00
13/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8398	8	8398	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5205	4	5205	4	0.00
13/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	5183	4	5183	4	0.00
13/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	5161	4	5161	4	0.00
13/05/2020	2044 On 06-August-20			Bond Future	11.32	80.1840	11.3163	80.1840	83,794.00
13/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	405	0	405	0	0.00
13/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	143	0	143	0	602.00
13/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	61	0	61	0	140.00
13/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	274	0	274	0	140.00
13/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	421	0	421	0	0.00
13/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	506	1	506	1	602.00
13/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	413	0	413	0	0.00
13/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2293	2	2293	2	0.00
13/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2772	3	2772	3	0.00
13/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18506	18	18506	18	0.00
13/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12849	12	12849	12	0.00
13/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11140	10	11140	10	0.00
13/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4955	4	4955	4	140.00
13/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11215	10	11215	10	0.00
13/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	4313	3	4313	3	602.00
13/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10401	10	10401	10	0.00
13/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11290	10	11290	10	0.00
13/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15354	14	15354	14	0.00
13/05/2020	2044 On 05-November-20			Bond Future	11.50	81.1794	11.4950	81.1794	0.00
13/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	897	1	897	1	1,815.00
13/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1184	1	1184	1	0.00
13/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4610	5	4610	5	0.00
13/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1794	2	1794	2	0.00
13/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1836	2	1836	2	0.00
13/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4774	5	4774	5	0.00
13/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1198	1	1198	1	568.00
13/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1265	1	1265	1	1,815.00
13/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1815	2	1815	2	0.00
13/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1293	1	1293	1	525.00
13/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	553	1	553	1	525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3951	4	3951	4	0.00
13/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	280	0	280	0	1,815.00
13/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3625	4	3625	4	0.00
13/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	517	0	517	0	568.00
13/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9886	9	9886	9	0.00
13/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11868	11	11868	11	0.00
13/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	6121	5	6121	5	1,815.00
13/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	5200	4	5200	4	1,815.00
13/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21213	20	21213	20	0.00
13/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	12002	11	12002	11	0.00
13/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	17099	16	17099	16	0.00
13/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9942	9	9942	9	0.00
13/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	17514	17	17514	17	0.00
13/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12409	11	12409	11	0.00
13/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	14122	13	14122	13	0.00
13/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6553	6	6553	6	525.00
13/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9998	9	9998	9	0.00
13/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	5367	4	5367	4	568.00
13/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12341	11	12341	11	0.00
13/05/2020	2044 On 04-February-21			Bond Future	11.69	77.8140	11.6886	77.8140	0.00
13/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2109	2	2109	2	0.00
13/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2143	2	2143	2	0.00
13/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2006	2	2006	2	0.00
13/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1127	1	1127	1	405.00
13/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2126	2	2126	2	0.00
13/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1615	2	1615	2	0.00
13/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3191	3	3191	3	0.00
13/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	11404	11	11404	11	0.00
13/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11825	11	11825	11	405.00
13/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	16078	15	16078	15	0.00
13/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8908	8	8908	8	405.00
13/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11464	11	11464	11	0.00
13/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	13412	13	13412	13	0.00
13/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	11345	10	11345	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
13/05/2020	2044 On 06-May-21			Bond Future	11.89	78.8152	11.8870	78.8152	0.00
13/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8486	9	8486	9	0.00
13/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8451	8	8451	8	0.00
13/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8416	8	8416	8	0.00
13/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5175	4	5175	4	0.00
13/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5197	4	5197	4	0.00
13/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5153	4	5153	4	0.00
13/05/2020	2046 On 06-August-20			Bond Future	97.15	98.0582	97.1450	98.0582	15,257.00
13/05/2020	2046 On 05-November-20			Bond Future	96.59	97.5111	96.5850	97.5111	0.00
13/05/2020	2046 On 04-February-21			Bond Future	97.82	98.7532	97.8151	98.7532	0.00
13/05/2020	2046 On 06-May-21			Bond Future	97.29	98.2359	97.2855	98.2359	0.00
13/05/2020	2050 On 06-August-20			Bond Future	98.35	98.9972	98.3450	98.9972	15,749.00
13/05/2020	2050 On 05-November-20			Bond Future	99.59	100.2486	99.5867	100.2486	0.00
13/05/2020	2050 On 04-February-21			Bond Future	98.94	99.6151	98.9446	99.6151	0.00
13/05/2020	2050 On 06-May-21			Bond Future	100.24	100.9184	100.2390	100.9184	0.00
13/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	AL37 On 06-August-20			Index Future	722.97	723.0640	722.9730	723.0640	0.00
13/05/2020	AL37 On 05-November-20			Index Future	732.02	732.1110	732.0160	732.1110	0.00
13/05/2020	AL37 On 04-February-21			Index Future	741.16	741.2610	741.1640	741.2610	0.00
13/05/2020	AL37 On 06-May-21			Index Future	750.68	750.7830	750.6840	750.7830	0.00
13/05/2020	AL7T On 06-August-20			Index Future	799.49	799.5850	799.4850	799.5850	0.00
13/05/2020	AL7T On 05-November-20			Index Future	809.49	809.5910	809.4850	809.5910	0.00
13/05/2020	AL7T On 04-February-21			Index Future	819.60	819.7090	819.6010	819.7090	0.00
13/05/2020	AL7T On 06-May-21			Index Future	830.13	830.2380	830.1280	830.2380	0.00
13/05/2020	ALBI On 06-August-20			Index Future	705.34	705.4300	705.3420	705.4300	208.00
13/05/2020	ALBI On 05-November-20			Index Future	714.16	714.2570	714.1640	714.2570	0.00
13/05/2020	ALBI On 04-February-21			Index Future	723.09	723.1840	723.0890	723.1840	0.00
13/05/2020	ALBI On 06-May-21			Index Future	732.38	732.4730	732.3770	732.4730	0.00
13/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C025 On 31-January-25			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
13/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2020	ES33 On 06-August-20			Bond Future	12.04	74.1377	12.0354	74.1377	350.00
13/05/2020	ES33 On 05-November-20			Bond Future	12.28	71.2786	12.2770	71.2786	0.00
13/05/2020	ES33 On 04-February-21			Bond Future	12.54	72.1700	12.5386	72.1700	0.00
13/05/2020	ES33 On 06-May-21			Bond Future	12.80	69.3180	12.8024	69.3180	0.00
13/05/2020	ES42 On 06-August-20			Bond Future	12.38	74.1986	12.3795	74.1986	4,919.00
13/05/2020	ES42 On 05-November-20			Bond Future	12.61	70.8592	12.6116	70.8592	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
13/05/2020	ES42 On 04-February-21			Bond Future	12.85	71.7455	12.8548	71.7455	0.00
13/05/2020	ES42 On 06-May-21			Bond Future	13.11	68.4085	13.1097	68.4085	0.00
13/05/2020	GOVI On 06-August-20			GOVI	697.39	697.4720	697.3850	697.4720	1,041.00
13/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	307450	31	307450	31	0.00
13/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	307350	31	307350	31	0.00
13/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	307550	31	307550	31	0.00
13/05/2020	GOVI On 05-November-20			GOVI	706.11	706.2000	706.1080	706.2000	0.00
13/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	317420	32	317420	32	0.00
13/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	317220	32	317220	32	0.00
13/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	317320	32	317320	32	0.00
13/05/2020	GOVI On 04-February-21			GOVI	714.93	715.0250	714.9320	715.0250	0.00
13/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	360080	36	360080	36	0.00
13/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	360180	36	360180	36	0.00
13/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	360280	36	360280	36	0.00
13/05/2020	GOVI On 06-May-21			GOVI	724.12	724.2100	724.1150	724.2100	0.00
13/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	454450	46	454450	46	0.00
13/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	454250	46	454250	46	0.00
13/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	454350	46	454350	46	0.00
13/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2020	IGOV On 06-August-20			Index Future	254.74	256.7790	254.7430	256.7790	587.00
13/05/2020	IGOV On 05-November-20			Index Future	257.99	260.0540	257.9920	260.0540	47.00
13/05/2020	IGOV On 04-February-21			Index Future	261.28	263.3660	261.2770	263.3660	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
13/05/2020	IGOV On 06-May-21				Index Future	264.69	266.8100	264.6940	266.8100	0.00
13/05/2020	IS02 On 22-June-20				Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
13/05/2020	IS02 On 21-September-20				Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
13/05/2020	IS05 On 17-December-20				Interest Rate Swap	93.99	94.0100	93.9900	94.0100	0.00
13/05/2020	IS05 On 16-March-21				Interest Rate Swap	92.25	92.2700	92.2500	92.2700	0.00
13/05/2020	IS05 On 15-June-21				Interest Rate Swap	90.55	90.5800	90.5500	90.5800	0.00
13/05/2020	IS05 On 21-September-21				Interest Rate Swap	89.59	89.6600	89.5900	89.6600	0.00
13/05/2020	IS05 On 21-December-21				Interest Rate Swap	91.01	91.1100	91.0100	91.1100	51.00
13/05/2020	IS05 On 15-March-22				Interest Rate Swap	90.59	90.7300	90.5900	90.7300	0.00
13/05/2020	IS05 On 21-June-22				Interest Rate Swap	90.87	91.0300	90.8700	91.0300	0.00
13/05/2020	IS05 On 20-September-22				Interest Rate Swap	94.17	94.3500	94.1700	94.3500	0.00
13/05/2020	IS05 On 20-December-22				Interest Rate Swap	94.83	95.0400	94.8300	95.0400	0.00
13/05/2020	IS05 On 22-March-23				Interest Rate Swap	87.43	87.6700	87.4300	87.6700	0.00
13/05/2020	IS05 On 20-June-23				Interest Rate Swap	93.15	93.4200	93.1500	93.4200	0.00
13/05/2020	IS05 On 19-September-23				Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/05/2020	IS10 On 17-December-25				Interest Rate Swap	83.01	83.5900	83.0100	83.5900	0.00
13/05/2020	IS10 On 16-March-26				Interest Rate Swap	79.79	80.4100	79.7900	80.4100	0.00
13/05/2020	IS10 On 15-June-26				Interest Rate Swap	78.43	79.0900	78.4300	79.0900	0.00
13/05/2020	IS10 On 21-September-26				Interest Rate Swap	80.63	81.3500	80.6300	81.3500	0.00
13/05/2020	IS10 On 21-December-26				Interest Rate Swap	84.80	85.5600	84.8000	85.5600	0.00
13/05/2020	IS10 On 15-March-27				Interest Rate Swap	83.50	84.3300	83.5000	84.3300	0.00
13/05/2020	IS10 On 21-June-27				Interest Rate Swap	85.68	86.5600	85.6800	86.5600	0.00
13/05/2020	IS10 On 20-September-27				Interest Rate Swap	91.51	92.4500	91.5100	92.4500	0.00
13/05/2020	IS10 On 20-December-27				Interest Rate Swap	91.99	92.9900	91.9900	92.9900	0.00
13/05/2020	IS10 On 22-March-28				Interest Rate Swap	85.19	86.2600	85.1900	86.2600	0.00
13/05/2020	IS10 On 20-June-28				Interest Rate Swap	93.01	94.1000	93.0100	94.1000	0.00
13/05/2020	IS10 On 19-September-28				Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/05/2020	J186 On 21-December-26				Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2020	R023 On 06-August-20				Bond Future	5.29	109.3442	5.2918	109.3442	27,356.00
13/05/2020	R023 On 06-August-20		7.26	Call	Bond Future	4683	5	4683	5	0.00
13/05/2020	R023 On 06-August-20		7.28	Call	Bond Future	4729	5	4729	5	0.00
13/05/2020	R023 On 06-August-20		7.27	Call	Bond Future	4706	5	4706	5	0.00
13/05/2020	R023 On 06-August-20		7.28	Put	Bond Future	8	0	8	0	0.00
13/05/2020	R023 On 06-August-20		7.27	Put	Bond Future	9	0	9	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
13/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	9	0	9	0	0.00
13/05/2020	R023 On 05-November-20			Bond Future	5.32	106.7878	5.3214	106.7878	0.00
13/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4642	5	4642	5	0.00
13/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4622	5	4622	5	0.00
13/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4662	5	4662	5	0.00
13/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	40	0	40	0	0.00
13/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	40	0	40	0	0.00
13/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	39	0	39	0	0.00
13/05/2020	R023 On 04-February-21			Bond Future	5.36	108.1230	5.3640	108.1230	0.00
13/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2283	2	2283	2	0.00
13/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2312	2	2312	2	0.00
13/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2297	2	2297	2	0.00
13/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	410	0	410	0	0.00
13/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	415	0	415	0	0.00
13/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	405	0	405	0	0.00
13/05/2020	R023 On 06-May-21			Bond Future	5.39	105.5988	5.3861	105.5988	0.00
13/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3827	4	3827	4	0.00
13/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3857	4	3857	4	0.00
13/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3842	4	3842	4	0.00
13/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	122	0	122	0	0.00
13/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	120	0	120	0	0.00
13/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	124	0	124	0	0.00
13/05/2020	R035 On 06-August-20			Bond Future	10.91	90.1517	10.9111	90.1517	104,678.00
13/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	901	1	901	1	0.00
13/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	202	0	202	0	500.00
13/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	167	0	167	0	24,761.00
13/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	594	1	594	1	500.00
13/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	916	1	916	1	0.00
13/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1998	2	1998	2	0.00
13/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	96	0	96	0	3,000.00
13/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	887	1	887	1	0.00
13/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	15800	15	15800	15	0.00
13/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	7569	7	7569	7	0.00
13/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	7684	7	7684	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	13850	13	13850	13	0.00
13/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	7626	7	7626	7	0.00
13/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	5034	4	5034	4	500.00
13/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	9138	8	9138	8	0.00
13/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	13171	12	13171	12	0.00
13/05/2020	R035 On 05-November-20			Bond Future	11.10	86.7897	11.1046	86.7897	0.00
13/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2497	2	2497	2	0.00
13/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2522	2	2522	2	0.00
13/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2474	2	2474	2	0.00
13/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	7592	7	7592	7	0.00
13/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7548	7	7548	7	0.00
13/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	7504	7	7504	7	0.00
13/05/2020	R035 On 04-February-21			Bond Future	11.32	87.8749	11.3151	87.8749	0.00
13/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2158	2	2158	2	0.00
13/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2297	2	2297	2	0.00
13/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2141	2	2141	2	0.00
13/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4804	5	4804	5	0.00
13/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2124	2	2124	2	0.00
13/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	10371	9	10371	9	0.00
13/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5877	5	5877	5	650.00
13/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	10424	10	10424	10	0.00
13/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9903	9	9903	9	650.00
13/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	10318	9	10318	9	0.00
13/05/2020	R035 On 06-May-21			Bond Future	11.52	84.5225	11.5227	84.5225	0.00
13/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	9070	9	9070	9	0.00
13/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	9132	9	9132	9	0.00
13/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2998	3	2998	3	793.00
13/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7953	8	7953	8	0.00
13/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5715	6	5715	6	0.00
13/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	9101	9	9101	9	0.00
13/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6924	6	6924	6	793.00
13/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	5094	4	5094	4	793.00
13/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4372	4	4372	4	0.00
13/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	11113	10	11113	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
13/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	4395	4	4395	4	0.00
13/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4349	4	4349	4	0.00
13/05/2020	R186 On 06-August-20			Bond Future	7.97	114.2827	7.9715	114.2827	81,854.00
13/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3439	4	3439	4	0.00
13/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5874	6	5874	6	900.00
13/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2285	2	2285	2	900.00
13/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3033	3	3033	3	0.00
13/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3474	4	3474	4	0.00
13/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3404	3	3404	3	0.00
13/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1371	1	1371	1	0.00
13/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	2134	2	2134	2	0.00
13/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1571	1	1571	1	0.00
13/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1337	1	1337	1	0.00
13/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1354	1	1354	1	0.00
13/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	593	0	593	0	0.00
13/05/2020	R186 On 05-November-20			Bond Future	8.13	115.7001	8.1283	115.7001	0.00
13/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	942	1	942	1	1,200.00
13/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4659	5	4659	5	0.00
13/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4626	5	4626	5	0.00
13/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2740	3	2740	3	1,200.00
13/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4593	5	4593	5	0.00
13/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2365	2	2365	2	3,500.00
13/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3656	4	3656	4	3,500.00
13/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6728	7	6728	7	0.00
13/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2588	2	2588	2	0.00
13/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3840	3	3840	3	0.00
13/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	1166	1	1166	1	3,500.00
13/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	2018	2	2018	2	0.00
13/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	2034	2	2034	2	0.00
13/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3393	3	3393	3	0.00
13/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	2001	2	2001	2	0.00
13/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6860	6	6860	6	0.00
13/05/2020	R186 On 04-February-21			Bond Future	8.30	111.8608	8.3026	111.8608	0.00
13/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3120	3	3120	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
13/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3143	3	3143	3	0.00
13/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3167	3	3167	3	0.00
13/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3839	3	3839	3	0.00
13/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3813	3	3813	3	0.00
13/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3864	3	3864	3	0.00
13/05/2020	R186 On 06-May-21			Bond Future	8.49	113.2992	8.4866	113.2992	0.00
13/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	10933	11	10933	11	0.00
13/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	10900	11	10900	11	0.00
13/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	10866	11	10866	11	0.00
13/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	934	1	934	1	0.00
13/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	942	1	942	1	0.00
13/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	927	1	927	1	0.00
13/05/2020	R197 On 06-August-20			Bond Future	306.89	306.6523	306.8937	306.6523	2,549.00
13/05/2020	R197 On 05-November-20			Bond Future	310.77	310.5278	310.7681	310.5278	0.00
13/05/2020	R197 On 04-February-21			Bond Future	306.78	306.5421	306.7846	306.5421	0.00
13/05/2020	R197 On 06-May-21			Bond Future	310.80	310.5526	310.7976	310.5526	0.00
13/05/2020	R202 On 06-August-20			Bond Future	213.76	221.2812	213.7596	221.2812	7,718.00
13/05/2020	R202 On 05-November-20			Bond Future	216.46	224.0778	216.4579	224.0778	0.00
13/05/2020	R202 On 04-February-21			Bond Future	215.00	222.7140	214.9967	222.7140	0.00
13/05/2020	R202 On 06-May-21			Bond Future	217.81	225.6274	217.8085	225.6274	0.00
13/05/2020	R208 On 06-August-20			Bond Future	3.38	104.5664	3.3846	104.5664	28,952.00
13/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1365	1	1365	1	0.00
13/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1372	1	1372	1	0.00
13/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1359	1	1359	1	0.00
13/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
13/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
13/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
13/05/2020	R208 On 05-November-20			Bond Future	2.31	102.4691	2.3120	102.4691	0.00
13/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	963	1	963	1	0.00
13/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	959	1	959	1	0.00
13/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	955	1	955	1	0.00
13/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
13/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
13/05/2020	R208 On 05-November-20	4.79	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
13/05/2020	R209 On 06-August-20			Bond Future	10.90	68.3848	10.9043	68.3848	63,963.00
13/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41720	41	41720	41	0.00
13/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41828	41	41828	41	0.00
13/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	41611	41	41611	41	0.00
13/05/2020	R209 On 05-November-20			Bond Future	11.08	66.0904	11.0781	66.0904	0.00
13/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1899	2	1899	2	0.00
13/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1932	2	1932	2	0.00
13/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1916	2	1916	2	0.00
13/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7999	7	7999	7	0.00
13/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7955	7	7955	7	0.00
13/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	8043	7	8043	7	0.00
13/05/2020	R209 On 04-February-21			Bond Future	11.26	66.9168	11.2623	66.9168	0.00
13/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2355	2	2355	2	0.00
13/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2371	2	2371	2	0.00
13/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2338	2	2338	2	0.00
13/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8830	8	8830	8	0.00
13/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8786	8	8786	8	0.00
13/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8743	8	8743	8	0.00
13/05/2020	R209 On 06-May-21			Bond Future	11.45	64.6342	11.4497	64.6342	0.00
13/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	8002	8	8002	8	0.00
13/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	8062	8	8062	8	0.00
13/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	8032	8	8032	8	0.00
13/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4260	3	4260	3	0.00
13/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4228	3	4228	3	0.00
13/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4244	3	4244	3	0.00
13/05/2020	R210 On 06-August-20			Bond Future	186.07	186.5582	186.0720	186.5582	1,929.00
13/05/2020	R210 On 05-November-20			Bond Future	185.71	186.2077	185.7127	186.2077	0.00
13/05/2020	R210 On 04-February-21			Bond Future	188.08	188.5796	188.0781	188.5796	0.00
13/05/2020	R210 On 06-May-21			Bond Future	187.80	188.3040	187.7953	188.3040	0.00
13/05/2020	R212 On 06-August-20			Bond Future	165.59	165.6577	165.5878	165.6577	6,744.00
13/05/2020	R212 On 05-November-20			Bond Future	167.68	167.7517	167.6787	167.7517	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
13/05/2020	R212 On	04-February-21			Bond Future	167.49	167.5675	167.4931	167.5675	0.00
13/05/2020	R212 On	06-May-21			Bond Future	169.68	169.7596	169.6839	169.7596	0.00
13/05/2020	R213 On	06-August-20			Bond Future	10.00	84.3861	9.9964	84.3861	14,265.00
13/05/2020	R213 On	06-August-20	9.29	Call	Bond Future	1235	1	1235	1	0.00
13/05/2020	R213 On	06-August-20	9.31	Call	Bond Future	1270	1	1270	1	0.00
13/05/2020	R213 On	06-August-20	9.30	Call	Bond Future	1252	1	1252	1	0.00
13/05/2020	R213 On	06-August-20	9.30	Put	Bond Future	5265	5	5265	5	0.00
13/05/2020	R213 On	06-August-20	9.31	Put	Bond Future	5223	5	5223	5	0.00
13/05/2020	R213 On	06-August-20	9.29	Put	Bond Future	5307	5	5307	5	0.00
13/05/2020	R213 On	05-November-20			Bond Future	10.17	81.8990	10.1748	81.8990	0.00
13/05/2020	R213 On	05-November-20	9.59	Call	Bond Future	2555	2	2555	2	0.00
13/05/2020	R213 On	05-November-20	9.60	Call	Bond Future	2576	2	2576	2	0.00
13/05/2020	R213 On	05-November-20	9.61	Call	Bond Future	2598	2	2598	2	0.00
13/05/2020	R213 On	05-November-20	9.61	Put	Bond Future	5745	5	5745	5	0.00
13/05/2020	R213 On	05-November-20	9.59	Put	Bond Future	5816	5	5816	5	0.00
13/05/2020	R213 On	05-November-20	9.60	Put	Bond Future	5780	5	5780	5	0.00
13/05/2020	R213 On	04-February-21			Bond Future	10.37	82.9230	10.3698	82.9230	0.00
13/05/2020	R213 On	04-February-21	9.41	Call	Bond Future	2370	2	2370	2	0.00
13/05/2020	R213 On	04-February-21	9.40	Call	Bond Future	2351	2	2351	2	0.00
13/05/2020	R213 On	04-February-21	9.39	Call	Bond Future	2332	2	2332	2	0.00
13/05/2020	R213 On	04-February-21	9.40	Put	Bond Future	7695	7	7695	7	0.00
13/05/2020	R213 On	04-February-21	9.39	Put	Bond Future	7734	7	7734	7	0.00
13/05/2020	R213 On	04-February-21	9.41	Put	Bond Future	7656	7	7656	7	0.00
13/05/2020	R213 On	06-May-21			Bond Future	10.56	80.4538	10.5629	80.4538	0.00
13/05/2020	R213 On	06-May-21	11.90	Call	Bond Future	9325	9	9325	9	0.00
13/05/2020	R213 On	06-May-21	11.91	Call	Bond Future	9354	9	9354	9	0.00
13/05/2020	R213 On	06-May-21	11.89	Call	Bond Future	9295	9	9295	9	0.00
13/05/2020	R213 On	06-May-21	11.89	Put	Bond Future	2854	2	2854	2	0.00
13/05/2020	R213 On	06-May-21	11.90	Put	Bond Future	2838	2	2838	2	0.00
13/05/2020	R213 On	06-May-21	11.91	Put	Bond Future	2822	2	2822	2	0.00
13/05/2020	R214 On	06-August-20			Bond Future	11.12	66.5559	11.1242	66.5559	22,111.00
13/05/2020	R214 On	06-August-20	9.97	Call	Bond Future	846	1	846	1	0.00
13/05/2020	R214 On	06-August-20	9.99	Call	Bond Future	869	1	869	1	0.00
13/05/2020	R214 On	06-August-20	9.98	Call	Bond Future	858	1	858	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
13/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7831	7	7831	7	0.00
13/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7723	7	7723	7	0.00
13/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7777	7	7777	7	0.00
13/05/2020	R214 On 05-November-20			Bond Future	11.29	64.1002	11.2942	64.1002	0.00
13/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2013	2	2013	2	0.00
13/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1997	2	1997	2	0.00
13/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2031	2	2031	2	0.00
13/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	8171	7	8171	7	0.00
13/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	8124	7	8124	7	0.00
13/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	8079	7	8079	7	0.00
13/05/2020	R214 On 04-February-21			Bond Future	11.48	64.9016	11.4777	64.9016	0.00
13/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2413	2	2413	2	0.00
13/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2450	2	2450	2	0.00
13/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2431	2	2431	2	0.00
13/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	9080	8	9080	8	0.00
13/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	9036	8	9036	8	0.00
13/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	9123	8	9123	8	0.00
13/05/2020	R214 On 06-May-21			Bond Future	11.66	62.4534	11.6573	62.4534	0.00
13/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7670	8	7670	8	0.00
13/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7641	8	7641	8	0.00
13/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7611	8	7611	8	0.00
13/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4658	4	4658	4	0.00
13/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4676	4	4676	4	0.00
13/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4641	4	4641	4	0.00
13/05/2020	R248 On 06-August-20			Bond Future	11.29	83.3846	11.2867	83.3846	82,288.00
13/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	733	1	733	1	0.00
13/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5784	6	5784	6	0.00
13/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2146	2	2146	2	640.00
13/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3076	3	3076	3	0.00
13/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	107	0	107	0	20,640.00
13/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	759	1	759	1	0.00
13/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5568	6	5568	6	470.00
13/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	9768	10	9768	10	814.00
13/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	983	1	983	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	56	0	56	0	3,000.00
13/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	746	1	746	1	0.00
13/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2912	3	2912	3	470.00
13/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7576	8	7576	8	814.00
13/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	4205	3	4205	3	0.00
13/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8913	8	8913	8	0.00
13/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1468	1	1468	1	0.00
13/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8845	8	8845	8	0.00
13/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2202	2	2202	2	0.00
13/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	819	1	819	1	0.00
13/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2104	1	2104	1	0.00
13/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18910	18	18910	18	0.00
13/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16535	16	16535	16	0.00
13/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	5229	4	5229	4	0.00
13/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	4018	3	4018	3	0.00
13/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8982	8	8982	8	0.00
13/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7867	7	7867	7	0.00
13/05/2020	R248 On 05-November-20			Bond Future	11.46	80.0018	11.4648	80.0018	0.00
13/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3537	3	3537	3	800.00
13/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1246	1	1246	1	800.00
13/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1303	1	1303	1	0.00
13/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1288	1	1288	1	0.00
13/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1274	1	1274	1	0.00
13/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11963	11	11963	11	0.00
13/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	12032	11	12032	11	0.00
13/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11894	11	11894	11	0.00
13/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	12171	11	12171	11	0.00
13/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6734	6	6734	6	0.00
13/05/2020	R248 On 04-February-21			Bond Future	11.66	81.0021	11.6576	81.0021	0.00
13/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2323	2	2323	2	0.00
13/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2342	2	2342	2	0.00
13/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2361	2	2361	2	0.00
13/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10675	10	10675	10	0.00
13/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10791	10	10791	10	0.00

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13/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	10733	10	10733	10	0.00
13/05/2020	R248 On 06-May-21			Bond Future	11.85	77.6246	11.8469	77.6246	0.00
13/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8263	8	8263	8	0.00
13/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8334	8	8334	8	0.00
13/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8298	8	8298	8	0.00
13/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5267	4	5267	4	0.00
13/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5244	4	5244	4	0.00
13/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	5289	4	5289	4	0.00