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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
19/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	2025 On 06-August-20			Bond Future	137.73	136.8188	137.7315	136.8188	5,493.00
19/05/2020	2025 On 05-November-20			Bond Future	139.46	138.5444	139.4600	138.5444	0.00
19/05/2020	2025 On 04-February-21			Bond Future	139.73	138.7852	139.7262	138.7852	0.00
19/05/2020	2025 On 06-May-21			Bond Future	141.52	140.6000	141.5163	140.6000	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
19/05/2020	2029 On 06-August-20			Bond Future	99.08	98.6518	99.0843	98.6518	4,982.00
19/05/2020	2029 On 05-November-20			Bond Future	99.19	98.7588	99.1906	98.7588	0.00
19/05/2020	2029 On 04-February-21			Bond Future	100.46	100.0164	100.4635	100.0164	0.00
19/05/2020	2029 On 06-May-21			Bond Future	100.60	100.1728	100.5994	100.1728	0.00
19/05/2020	2030 On 06-August-20			Bond Future	9.35	92.0345	9.3496	92.0345	111,211.00
19/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1971	2	1971	2	0.00
19/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	6695	7	6695	7	0.00
19/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1871	2	1871	2	450.00
19/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	673	1	673	1	800.00
19/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1443	2	1443	2	800.00
19/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2022	2	2022	2	0.00
19/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	10501	11	10501	11	0.00
19/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	4995	5	4995	5	470.00
19/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	8007	8	8007	8	470.00
19/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2901	3	2901	3	0.00
19/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	8229	8	8229	8	0.00
19/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	5199	5	5199	5	0.00
19/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4022	4	4022	4	450.00
19/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1996	2	1996	2	0.00
19/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	11520	12	11520	12	0.00
19/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	5871	6	5871	6	650.00
19/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	8765	9	8765	9	0.00
19/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	843	1	843	1	323.00
19/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2261	2	2261	2	323.00
19/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	5993	6	5993	6	0.00
19/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	412	0	412	0	650.00
19/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	497	0	497	0	0.00
19/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3141	3	3141	3	0.00
19/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	147	0	147	0	650.00
19/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3472	3	3472	3	0.00
19/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2491	2	2491	2	800.00
19/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3438	3	3438	3	0.00
19/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	219	0	219	0	0.00

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19/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1014	1	1014	1	0.00
19/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1292	1	1292	1	0.00
19/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1718	2	1718	2	0.00
19/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1220	1	1220	1	0.00
19/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	812	1	812	1	5,000.00
19/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4366	4	4366	4	0.00
19/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	6708	7	6708	7	0.00
19/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	536	1	536	1	0.00
19/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	3646	4	3646	4	0.00
19/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3506	3	3506	3	0.00
19/05/2020	2030 On 05-November-20			Bond Future	9.51	93.1740	9.5146	93.1740	0.00
19/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2142	2	2142	2	3,000.00
19/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4089	4	4089	4	0.00
19/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1294	1	1294	1	1,000.00
19/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2557	3	2557	3	1,000.00
19/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1907	2	1907	2	3,000.00
19/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	3425	4	3425	4	0.00
19/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	997	1	997	1	3,000.00
19/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	5560	6	5560	6	0.00
19/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	3453	4	3453	4	0.00
19/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2163	2	2163	2	14,160.00
19/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4877	5	4877	5	0.00
19/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3024	3	3024	3	3,000.00
19/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	7091	7	7091	7	0.00
19/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1322	1	1322	1	14,160.00
19/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1572	2	1572	2	15,947.00
19/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2533	3	2533	3	15,947.00
19/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	6706	7	6706	7	0.00
19/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	3481	4	3481	4	0.00
19/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4136	4	4136	4	0.00
19/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	5343	5	5343	5	0.00
19/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5986	6	5986	6	0.00
19/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1867	2	1867	2	3,000.00

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19/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	7401	7	7401	7	0.00
19/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4195	4	4195	4	0.00
19/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2009	2	2009	2	15,947.00
19/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6514	6	6514	6	0.00
19/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4661	5	4661	5	0.00
19/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	8206	8	8206	8	0.00
19/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2941	3	2941	3	14,160.00
19/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2527	2	2527	2	1,000.00
19/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4165	4	4165	4	0.00
19/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	9524	9	9524	9	0.00
19/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	5308	5	5308	5	0.00
19/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3549	3	3549	3	3,000.00
19/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	8303	8	8303	8	0.00
19/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6025	6	6025	6	0.00
19/05/2020	2030 On 04-February-21			Bond Future	9.69	90.3336	9.6930	90.3336	0.00
19/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1601	2	1601	2	1,000.00
19/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3080	3	3080	3	0.00
19/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2964	3	2964	3	1,000.00
19/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1587	2	1587	2	800.00
19/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3057	3	3057	3	0.00
19/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3033	3	3033	3	0.00
19/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2406	2	2406	2	800.00
19/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6001	6	6001	6	0.00
19/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3262	3	3262	3	1,800.00
19/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7155	7	7155	7	0.00
19/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6197	6	6197	6	0.00
19/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9343	9	9343	9	0.00
19/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6059	6	6059	6	0.00
19/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6093	6	6093	6	0.00
19/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6025	6	6025	6	0.00
19/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	9296	9	9296	9	0.00
19/05/2020	2030 On 06-May-21			Bond Future	9.89	91.4948	9.8855	91.4948	0.00
19/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	7833	8	7833	8	0.00

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19/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3354	3	3354	3	700.00
19/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	10975	11	10975	11	0.00
19/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	11009	11	11009	11	0.00
19/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	5627	6	5627	6	0.00
19/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	11042	11	11042	11	0.00
19/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1949	2	1949	2	0.00
19/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7400	7	7400	7	0.00
19/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1975	2	1975	2	0.00
19/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1962	2	1962	2	0.00
19/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4806	5	4806	5	700.00
19/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3415	3	3415	3	700.00
19/05/2020	2032 On 06-August-20			Bond Future	10.29	89.5323	10.2921	89.5323	99,234.00
19/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1891	2	1891	2	0.00
19/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	962	1	962	1	0.00
19/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	977	1	977	1	0.00
19/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	310	0	310	0	800.00
19/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	746	1	746	1	800.00
19/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	992	1	992	1	0.00
19/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6170	6	6170	6	0.00
19/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6271	6	6271	6	0.00
19/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	10096	10	10096	10	0.00
19/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	7114	7	7114	7	0.00
19/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6221	6	6221	6	0.00
19/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4246	4	4246	4	800.00
19/05/2020	2032 On 05-November-20			Bond Future	10.48	86.4921	10.4797	86.4921	0.00
19/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2360	2	2360	2	0.00
19/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5981	6	5981	6	0.00
19/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	6312	6	6312	6	0.00
19/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1206	1	1206	1	3,000.00
19/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2040	2	2040	2	3,000.00
19/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1713	2	1713	2	1,000.00
19/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2382	2	2382	2	0.00
19/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1004	1	1004	1	1,000.00

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19/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2338	2	2338	2	0.00
19/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6786	7	6786	7	0.00
19/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9819	10	9819	10	0.00
19/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10767	11	10767	11	0.00
19/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2878	3	2878	3	1,000.00
19/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6704	7	6704	7	0.00
19/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	8146	8	8146	8	0.00
19/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7377	7	7377	7	0.00
19/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6745	7	6745	7	0.00
19/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3049	3	3049	3	3,000.00
19/05/2020	2032 On 04-February-21			Bond Future	10.68	87.5732	10.6779	87.5732	0.00
19/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1105	1	1105	1	800.00
19/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2253	2	2253	2	0.00
19/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1724	2	1724	2	800.00
19/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2292	2	2292	2	0.00
19/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5323	5	5323	5	0.00
19/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2272	2	2272	2	0.00
19/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8634	9	8634	9	0.00
19/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8590	8	8590	8	0.00
19/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10203	10	10203	10	0.00
19/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4515	4	4515	4	800.00
19/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8677	9	8677	9	0.00
19/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12921	13	12921	13	0.00
19/05/2020	2032 On 06-May-21			Bond Future	10.89	84.5499	10.8867	84.5499	0.00
19/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9613	10	9613	10	0.00
19/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9645	10	9645	10	0.00
19/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9581	10	9581	10	0.00
19/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3199	3	3199	3	0.00
19/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3180	3	3180	3	0.00
19/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3162	3	3162	3	0.00
19/05/2020	2033 On 06-August-20			Bond Future	95.94	95.5279	95.9450	95.5279	11,474.00
19/05/2020	2033 On 05-November-20			Bond Future	95.94	95.5199	95.9364	95.5199	0.00
19/05/2020	2033 On 04-February-21			Bond Future	97.17	96.7363	97.1674	96.7363	0.00

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19/05/2020	2033 On 06-May-21			Bond Future	97.18	96.7717	97.1832	96.7717	0.00
19/05/2020	2037 On 06-August-20			Bond Future	11.34	79.6501	11.3365	79.6501	87,963.00
19/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	399	0	399	0	0.00
19/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	392	0	392	0	0.00
19/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	407	0	407	0	0.00
19/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	10377	10	10377	10	0.00
19/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	10310	10	10310	10	0.00
19/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	10244	10	10244	10	0.00
19/05/2020	2037 On 05-November-20			Bond Future	11.53	80.6366	11.5323	80.6366	0.00
19/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1436	2	1436	2	0.00
19/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1408	1	1408	1	0.00
19/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1422	2	1422	2	0.00
19/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	10304	10	10304	10	0.00
19/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	10190	10	10190	10	0.00
19/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	10247	10	10247	10	0.00
19/05/2020	2037 On 04-February-21			Bond Future	11.74	77.3891	11.7424	77.3891	0.00
19/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6052	6	6052	6	300.00
19/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1084	1	1084	1	72.00
19/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	12011	12	12011	12	0.00
19/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	2961	3	2961	3	0.00
19/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	1980	2	1980	2	0.00
19/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1858	2	1858	2	0.00
19/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	5826	6	5826	6	0.00
19/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1873	2	1873	2	0.00
19/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2190	2	2190	2	240.00
19/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1888	2	1888	2	0.00
19/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	11146	11	11146	11	0.00
19/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	4913	5	4913	5	240.00
19/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	10144	10	10144	10	0.00
19/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	11255	11	11255	11	0.00
19/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1635	2	1635	2	300.00
19/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	8459	8	8459	8	72.00
19/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	10823	11	10823	11	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	11200	11	11200	11	0.00
19/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	14964	15	14964	15	0.00
19/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4740	5	4740	5	0.00
19/05/2020	2037 On 06-May-21			Bond Future	11.96	78.3842	11.9637	78.3842	0.00
19/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	7792	8	7792	8	0.00
19/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	7825	8	7825	8	0.00
19/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	7858	8	7858	8	0.00
19/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	5247	5	5247	5	0.00
19/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	5227	5	5227	5	0.00
19/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	5268	5	5268	5	0.00
19/05/2020	2038 On 06-August-20			Bond Future	105.88	106.0927	105.8767	106.0927	11,161.00
19/05/2020	2038 On 05-November-20			Bond Future	107.21	107.4308	107.2057	107.4308	0.00
19/05/2020	2038 On 04-February-21			Bond Future	106.87	107.0851	106.8677	107.0851	0.00
19/05/2020	2038 On 06-May-21			Bond Future	108.24	108.4856	108.2368	108.4856	0.00
19/05/2020	2040 On 06-August-20			Bond Future	11.62	81.1165	11.6203	81.1165	52,317.00
19/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	279	0	279	0	0.00
19/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	285	0	285	0	0.00
19/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	291	0	291	0	0.00
19/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1307	2	1307	2	0.00
19/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2278	3	2278	3	0.00
19/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	104	0	104	0	800.00
19/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	309	0	309	0	800.00
19/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1188	1	1188	1	0.00
19/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	11301	11	11301	11	0.00
19/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	15163	14	15163	14	0.00
19/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	6791	6	6791	6	800.00
19/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	11593	11	11593	11	0.00
19/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	6484	6	6484	6	12,538.00
19/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4634	4	4634	4	517.00
19/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	11666	11	11666	11	0.00
19/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	11519	11	11519	11	0.00
19/05/2020	2040 On 05-November-20			Bond Future	11.82	82.1213	11.8202	82.1213	0.00
19/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	596	1	596	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1082	1	1082	1	2,000.00
19/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	439	1	439	1	2,000.00
19/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	831	1	831	1	2,230.00
19/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1181	1	1181	1	0.00
19/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	2564	3	2564	3	2,230.00
19/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4499	5	4499	5	0.00
19/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1197	1	1197	1	0.00
19/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	3875	4	3875	4	0.00
19/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1212	1	1212	1	0.00
19/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5906	5	5906	5	2,000.00
19/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	11570	11	11570	11	0.00
19/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	11510	11	11510	11	0.00
19/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	17302	17	17302	17	0.00
19/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	13604	13	13604	13	0.00
19/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	5251	5	5251	5	2,000.00
19/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	7940	7	7940	7	0.00
19/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	12065	11	12065	11	0.00
19/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	11630	11	11630	11	0.00
19/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	15542	15	15542	15	0.00
19/05/2020	2040 On 04-February-21			Bond Future	12.04	78.6421	12.0350	78.6421	0.00
19/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1189	1	1189	1	800.00
19/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4650	5	4650	5	0.00
19/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1618	2	1618	2	0.00
19/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	658	1	658	1	500.00
19/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	718	1	718	1	800.00
19/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1632	2	1632	2	0.00
19/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1391	2	1391	2	500.00
19/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4173	5	4173	5	0.00
19/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1604	2	1604	2	0.00
19/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	12582	12	12582	12	0.00
19/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	7062	7	7062	7	500.00
19/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	13576	13	13576	13	0.00
19/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	18858	18	18858	18	0.00

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19/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	18246	17	18246	17	0.00
19/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	14684	14	14684	14	0.00
19/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	12461	12	12461	12	0.00
19/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	12521	12	12521	12	0.00
19/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6463	6	6463	6	800.00
19/05/2020	2040 On 06-May-21			Bond Future	12.26	79.6534	12.2607	79.6534	0.00
19/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	7035	8	7035	8	0.00
19/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	7067	8	7067	8	0.00
19/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	7002	8	7002	8	0.00
19/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	6079	6	6079	6	0.00
19/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	6055	6	6055	6	0.00
19/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	6030	6	6030	6	0.00
19/05/2020	2044 On 06-August-20			Bond Future	11.66	77.9507	11.6643	77.9507	79,377.00
19/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	177	0	177	0	0.00
19/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	52	0	52	0	602.00
19/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	19	0	19	0	140.00
19/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	112	0	112	0	140.00
19/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	185	0	185	0	0.00
19/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	229	0	229	0	602.00
19/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1395	2	1395	2	0.00
19/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	181	0	181	0	0.00
19/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	1751	2	1751	2	0.00
19/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	20738	20	20738	20	0.00
19/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	14960	14	14960	14	0.00
19/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	13176	12	13176	12	0.00
19/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	13255	12	13255	12	0.00
19/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	6330	6	6330	6	140.00
19/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5565	5	5565	5	602.00
19/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	12397	12	12397	12	0.00
19/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	13334	12	13334	12	0.00
19/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	17536	17	17536	17	0.00
19/05/2020	2044 On 05-November-20			Bond Future	11.86	78.9161	11.8580	78.9161	0.00
19/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	547	1	547	1	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	745	1	745	1	0.00
19/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3446	4	3446	4	0.00
19/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1185	1	1185	1	0.00
19/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1217	1	1217	1	0.00
19/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	3584	4	3584	4	0.00
19/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	754	1	754	1	568.00
19/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	802	1	802	1	1,815.00
19/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1201	1	1201	1	0.00
19/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	821	1	821	1	525.00
19/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	320	0	320	0	525.00
19/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	2895	3	2895	3	0.00
19/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	151	0	151	0	1,815.00
19/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2627	3	2627	3	0.00
19/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	297	0	297	0	568.00
19/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	11573	11	11573	11	0.00
19/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	13703	13	13703	13	0.00
19/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	7372	7	7372	7	1,815.00
19/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	6317	6	6317	6	1,815.00
19/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	23391	23	23391	23	0.00
19/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	13845	13	13845	13	0.00
19/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	19173	18	19173	18	0.00
19/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	11634	11	11634	11	0.00
19/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	19601	19	19601	19	0.00
19/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	14277	13	14277	13	0.00
19/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	16079	15	16079	15	0.00
19/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	7862	7	7862	7	525.00
19/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	11696	11	11696	11	0.00
19/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6509	6	6509	6	568.00
19/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	14204	13	14204	13	0.00
19/05/2020	2044 On 04-February-21			Bond Future	12.07	75.5221	12.0659	75.5221	0.00
19/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1480	2	1480	2	0.00
19/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1507	2	1507	2	0.00
19/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1401	2	1401	2	0.00

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19/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	747	1	747	1	405.00
19/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1493	2	1493	2	0.00
19/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1106	1	1106	1	0.00
19/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2341	3	2341	3	0.00
19/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	13099	12	13099	12	0.00
19/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	13548	13	13548	13	405.00
19/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	18025	17	18025	17	0.00
19/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	10386	10	10386	10	405.00
19/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	13163	12	13163	12	0.00
19/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	15231	14	15231	14	0.00
19/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	13036	12	13036	12	0.00
19/05/2020	2044 On 06-May-21			Bond Future	12.28	76.4933	12.2842	76.4933	0.00
19/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	7018	8	7018	8	0.00
19/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	6986	8	6986	8	0.00
19/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	6954	8	6954	8	0.00
19/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	6088	6	6088	6	0.00
19/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	6113	6	6113	6	0.00
19/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	6063	6	6063	6	0.00
19/05/2020	2046 On 06-August-20			Bond Future	96.08	95.4300	96.0833	95.4300	15,257.00
19/05/2020	2046 On 05-November-20			Bond Future	95.50	94.8469	95.5027	94.8469	0.00
19/05/2020	2046 On 04-February-21			Bond Future	96.73	96.0547	96.7283	96.0547	0.00
19/05/2020	2046 On 06-May-21			Bond Future	96.16	95.5017	96.1587	95.5017	0.00
19/05/2020	2050 On 06-August-20			Bond Future	96.52	96.5180	96.5210	96.5180	15,749.00
19/05/2020	2050 On 05-November-20			Bond Future	97.73	97.7354	97.7324	97.7354	0.00
19/05/2020	2050 On 04-February-21			Bond Future	97.08	97.0694	97.0761	97.0694	0.00
19/05/2020	2050 On 06-May-21			Bond Future	98.32	98.3388	98.3199	98.3388	0.00
19/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	AL37 On 06-August-20			Index Future	734.67	736.5300	734.6690	736.5300	0.00
19/05/2020	AL37 On 05-November-20			Index Future	743.79	745.7260	743.7900	745.7260	0.00
19/05/2020	AL37 On 04-February-21			Index Future	753.15	755.0420	753.1530	755.0420	0.00
19/05/2020	AL37 On 06-May-21			Index Future	762.63	764.7360	762.6260	764.7360	0.00

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19/05/2020	AL7T On 06-August-20			Index Future	802.05	803.3050	802.0530	803.3050	0.00
19/05/2020	AL7T On 05-November-20			Index Future	812.01	813.3350	812.0100	813.3350	0.00
19/05/2020	AL7T On 04-February-21			Index Future	822.23	823.4960	822.2320	823.4960	0.00
19/05/2020	AL7T On 06-May-21			Index Future	832.57	834.0690	832.5740	834.0690	0.00
19/05/2020	ALBI On 06-August-20			Index Future	698.39	701.8860	698.3920	701.8860	208.00
19/05/2020	ALBI On 05-November-20			Index Future	707.06	710.6500	707.0620	710.6500	0.00
19/05/2020	ALBI On 04-February-21			Index Future	715.96	719.5280	715.9630	719.5280	0.00
19/05/2020	ALBI On 06-May-21			Index Future	724.97	728.7660	724.9680	728.7660	0.00
19/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C303 On 14-August-15			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
19/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2020	ES33 On 06-August-20			Bond Future	12.18	72.9805	12.1845	72.9805	350.00
19/05/2020	ES33 On 05-November-20			Bond Future	12.43	70.1052	12.4334	70.1052	0.00
19/05/2020	ES33 On 04-February-21			Bond Future	12.70	70.9815	12.7006	70.9815	0.00
19/05/2020	ES33 On 06-May-21			Bond Future	12.98	68.1138	12.9756	68.1138	0.00
19/05/2020	ES42 On 06-August-20			Bond Future	12.70	72.4500	12.7007	72.4500	4,919.00
19/05/2020	ES42 On 05-November-20			Bond Future	12.95	69.0870	12.9488	69.0870	0.00
19/05/2020	ES42 On 04-February-21			Bond Future	13.21	69.9507	13.2063	69.9507	0.00
19/05/2020	ES42 On 06-May-21			Bond Future	13.48	66.5903	13.4822	66.5903	0.00
19/05/2020	GOVI On 06-August-20			GOVI	691.04	694.4170	691.0380	694.4170	1,043.00
19/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	370920	34	370920	34	0.00
19/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	370820	34	370820	34	0.00
19/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	371020	34	371020	34	0.00
19/05/2020	GOVI On 05-November-20			GOVI	699.62	703.0870	699.6180	703.0870	0.00
19/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	382320	35	382320	35	0.00
19/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	382120	35	382120	35	0.00
19/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	382220	35	382220	35	0.00
19/05/2020	GOVI On 04-February-21			GOVI	708.43	711.8710	708.4250	711.8710	0.00
19/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	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
19/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	425150	39	425150	39	0.00
19/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	425250	39	425250	39	0.00
19/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	425350	39	425350	39	0.00
19/05/2020	GOVI On 06-May-21			GOVI	717.34	721.0110	717.3350	721.0110	0.00
19/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	386650	42	386650	42	0.00
19/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	386450	42	386450	42	0.00
19/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	386550	42	386550	42	0.00
19/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2020	IGOV On 06-August-20			Index Future	253.66	253.0890	253.6610	253.0890	1,106.00
19/05/2020	IGOV On 05-November-20			Index Future	256.87	256.3110	256.8720	256.3110	47.00
19/05/2020	IGOV On 04-February-21			Index Future	260.17	259.5740	260.1670	259.5740	0.00
19/05/2020	IGOV On 06-May-21			Index Future	263.50	262.9670	263.5000	262.9670	0.00
19/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
19/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
19/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	93.9900	94.0000	93.9900	0.00
19/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
19/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.52	90.5500	90.5200	90.5500	0.00
19/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.53	89.5800	89.5300	89.5800	0.00
19/05/2020	IS05 On 21-December-21			Interest Rate Swap	90.90	90.9900	90.9000	90.9900	51.00
19/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.44	90.5600	90.4400	90.5600	0.00
19/05/2020	IS05 On 21-June-22			Interest Rate Swap	90.67	90.8300	90.6700	90.8300	0.00
19/05/2020	IS05 On 20-September-22			Interest Rate Swap	93.91	94.0800	93.9100	94.0800	0.00
19/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.50	94.6700	94.5000	94.6700	0.00
19/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.02	87.1900	87.0200	87.1900	0.00
19/05/2020	IS05 On 20-June-23			Interest Rate Swap	92.67	92.8600	92.6700	92.8600	0.00
19/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.06	82.4900	82.0600	82.4900	0.00
19/05/2020	IS10 On 16-March-26			Interest Rate Swap	78.83	79.2600	78.8300	79.2600	0.00
19/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.51	77.9500	77.5100	77.9500	0.00
19/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.81	80.2900	79.8100	80.2900	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
19/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.09	84.6100	84.0900	84.6100	0.00
19/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.89	83.4500	82.8900	83.4500	0.00
19/05/2020	IS10 On 21-June-27			Interest Rate Swap	85.17	85.7300	85.1700	85.7300	0.00
19/05/2020	IS10 On 20-September-27			Interest Rate Swap	91.10	91.6400	91.1000	91.6400	0.00
19/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.64	92.1600	91.6400	92.1600	0.00
19/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.89	85.3900	84.8900	85.3900	0.00
19/05/2020	IS10 On 20-June-28			Interest Rate Swap	92.79	93.2600	92.7900	93.2600	0.00
19/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2020	R023 On 06-August-20			Bond Future	4.91	110.8289	4.9124	110.8289	26,995.00
19/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	5608	6	5608	6	0.00
19/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	5654	6	5654	6	0.00
19/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	5631	6	5631	6	0.00
19/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	1	0	0.00
19/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	2	0	2	0	0.00
19/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	2	0	2	0	0.00
19/05/2020	R023 On 05-November-20			Bond Future	4.90	108.2880	4.9011	108.2880	0.00
19/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	5552	6	5552	6	0.00
19/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	5531	6	5531	6	0.00
19/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	5572	6	5572	6	0.00
19/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	14	0	14	0	0.00
19/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	14	0	14	0	0.00
19/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	14	0	14	0	0.00
19/05/2020	R023 On 04-February-21			Bond Future	4.88	109.6413	4.8822	109.6413	0.00
19/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	3044	4	3044	4	0.00
19/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	3077	4	3077	4	0.00
19/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	3061	4	3061	4	0.00
19/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	216	0	216	0	0.00
19/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	219	0	219	0	0.00
19/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	213	0	213	0	0.00
19/05/2020	R023 On 06-May-21			Bond Future	4.85	107.1360	4.8497	107.1360	0.00
19/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4701	5	4701	5	0.00
19/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4733	5	4733	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
19/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4717	5	4717	5	0.00
19/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	56	0	56	0	0.00
19/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	55	0	55	0	0.00
19/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	57	0	57	0	0.00
19/05/2020	R035 On 06-August-20			Bond Future	11.03	88.6015	11.0306	88.6015	104,808.00
19/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	677	1	677	1	0.00
19/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	131	0	131	0	500.00
19/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	107	0	107	0	24,761.00
19/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	428	0	428	0	500.00
19/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	689	1	689	1	0.00
19/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1621	2	1621	2	0.00
19/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	58	0	58	0	3,000.00
19/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	665	1	665	1	0.00
19/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	16524	16	16524	16	0.00
19/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	8104	8	8104	8	0.00
19/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	8224	8	8224	8	0.00
19/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	14551	14	14551	14	0.00
19/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	8164	8	8164	8	0.00
19/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	5419	5	5419	5	500.00
19/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	9734	10	9734	10	0.00
19/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	13862	14	13862	14	0.00
19/05/2020	R035 On 05-November-20			Bond Future	11.23	85.2178	11.2300	85.2178	0.00
19/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2163	2	2163	2	0.00
19/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2185	2	2185	2	0.00
19/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2141	2	2141	2	0.00
19/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	8038	8	8038	8	0.00
19/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7992	8	7992	8	0.00
19/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	7946	8	7946	8	0.00
19/05/2020	R035 On 04-February-21			Bond Future	11.44	86.2829	11.4444	86.2829	0.00
19/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1891	2	1891	2	0.00
19/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2019	2	2019	2	0.00
19/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1876	2	1876	2	0.00
19/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4366	4	4366	4	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
19/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1860	2	1860	2	0.00
19/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	10885	11	10885	11	0.00
19/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	6218	6	6218	6	650.00
19/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	10939	11	10939	11	0.00
19/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	10404	10	10404	10	650.00
19/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	10831	11	10831	11	0.00
19/05/2020	R035 On 06-May-21			Bond Future	11.66	82.9096	11.6612	82.9096	0.00
19/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	8497	9	8497	9	0.00
19/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8557	9	8557	9	0.00
19/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2691	3	2691	3	793.00
19/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7414	7	7414	7	0.00
19/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5260	5	5260	5	0.00
19/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8527	9	8527	9	0.00
19/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	7280	7	7280	7	793.00
19/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	5366	5	5366	5	793.00
19/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4609	5	4609	5	0.00
19/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	11618	12	11618	12	0.00
19/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	4633	5	4633	5	0.00
19/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4585	5	4585	5	0.00
19/05/2020	R186 On 06-August-20			Bond Future	7.54	116.5177	7.5399	116.5177	78,468.00
19/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	5054	5	5054	5	0.00
19/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	7843	8	7843	8	900.00
19/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	3604	4	3604	4	900.00
19/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	4560	5	4560	5	0.00
19/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	5096	5	5096	5	0.00
19/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	5012	5	5012	5	0.00
19/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	665	1	665	1	0.00
19/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1139	1	1139	1	0.00
19/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	783	1	783	1	0.00
19/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	645	1	645	1	0.00
19/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	655	1	655	1	0.00
19/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	247	0	247	0	0.00
19/05/2020	R186 On 05-November-20			Bond Future	7.67	117.9595	7.6744	117.9595	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
19/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1543	2	1543	2	1,200.00
19/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	6240	6	6240	6	0.00
19/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	6202	6	6202	6	0.00
19/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	3947	4	3947	4	1,200.00
19/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	6164	6	6164	6	0.00
19/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	3472	4	3472	4	3,500.00
19/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	5066	5	5066	5	3,500.00
19/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	8576	9	8576	9	0.00
19/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1664	2	1664	2	0.00
19/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	2613	2	2613	2	0.00
19/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	680	1	680	1	3,500.00
19/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1259	1	1259	1	0.00
19/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1270	1	1270	1	0.00
19/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2267	2	2267	2	0.00
19/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1248	1	1248	1	0.00
19/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	5127	5	5127	5	0.00
19/05/2020	R186 On 04-February-21			Bond Future	7.82	114.1478	7.8200	114.1478	0.00
19/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	4352	5	4352	5	0.00
19/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	4381	5	4381	5	0.00
19/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	4410	5	4410	5	0.00
19/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	2702	3	2702	3	0.00
19/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	2682	3	2682	3	0.00
19/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	2722	3	2722	3	0.00
19/05/2020	R186 On 06-May-21			Bond Future	7.98	115.6149	7.9813	115.6149	0.00
19/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	12977	13	12977	13	0.00
19/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	12941	13	12941	13	0.00
19/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	12906	13	12906	13	0.00
19/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	602	1	602	1	0.00
19/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	607	1	607	1	0.00
19/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	596	1	596	1	0.00
19/05/2020	R197 On 06-August-20			Bond Future	307.13	307.1350	307.1290	307.1350	2,549.00
19/05/2020	R197 On 05-November-20			Bond Future	310.98	311.0081	310.9827	311.0081	0.00
19/05/2020	R197 On 04-February-21			Bond Future	307.03	307.0271	307.0322	307.0271	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
19/05/2020	R197 On 06-May-21			Bond Future	310.97	311.0423	310.9661	311.0423	0.00
19/05/2020	R202 On 06-August-20			Bond Future	212.95	212.9443	212.9500	212.9443	7,726.00
19/05/2020	R202 On 05-November-20			Bond Future	215.62	215.6295	215.6220	215.6295	0.00
19/05/2020	R202 On 04-February-21			Bond Future	214.17	214.1572	214.1706	214.1572	0.00
19/05/2020	R202 On 06-May-21			Bond Future	216.91	216.9576	216.9147	216.9576	0.00
19/05/2020	R208 On 06-August-20			Bond Future	3.09	104.7160	3.0863	104.7160	23,391.00
19/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1555	2	1555	2	0.00
19/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1561	2	1561	2	0.00
19/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1549	2	1549	2	0.00
19/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R208 On 05-November-20			Bond Future	1.84	102.6177	1.8429	102.6177	0.00
19/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1147	1	1147	1	0.00
19/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1143	1	1143	1	0.00
19/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1140	1	1140	1	0.00
19/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
19/05/2020	R209 On 06-August-20			Bond Future	11.05	67.1205	11.0549	67.1205	63,848.00
19/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	42534	42	42534	42	0.00
19/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	42643	42	42643	42	0.00
19/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	42426	42	42426	42	0.00
19/05/2020	R209 On 05-November-20			Bond Future	11.24	64.8085	11.2351	64.8085	0.00
19/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1594	2	1594	2	0.00
19/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1623	2	1623	2	0.00
19/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1608	2	1608	2	0.00
19/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	8522	8	8522	8	0.00
19/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	8476	8	8476	8	0.00
19/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	8568	8	8568	8	0.00

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19/05/2020	R209 On 04-February-21			Bond Future	11.42	65.6186	11.4239	65.6186	0.00
19/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2042	2	2042	2	0.00
19/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2057	2	2057	2	0.00
19/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2027	2	2027	2	0.00
19/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	9352	9	9352	9	0.00
19/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	9307	9	9307	9	0.00
19/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	9262	9	9262	9	0.00
19/05/2020	R209 On 06-May-21			Bond Future	11.62	63.3189	11.6210	63.3189	0.00
19/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7407	8	7407	8	0.00
19/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7465	8	7465	8	0.00
19/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7436	8	7436	8	0.00
19/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4527	4	4527	4	0.00
19/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4493	4	4493	4	0.00
19/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4510	4	4510	4	0.00
19/05/2020	R210 On 06-August-20			Bond Future	185.20	184.1137	185.2049	184.1137	1,929.00
19/05/2020	R210 On 05-November-20			Bond Future	184.82	183.7273	184.8207	183.7273	0.00
19/05/2020	R210 On 04-February-21			Bond Future	187.19	186.0669	187.1925	186.0669	0.00
19/05/2020	R210 On 06-May-21			Bond Future	186.85	185.7573	186.8487	185.7573	0.00
19/05/2020	R212 On 06-August-20			Bond Future	165.98	165.7119	165.9810	165.7119	6,744.00
19/05/2020	R212 On 05-November-20			Bond Future	168.06	167.8021	168.0642	167.8021	0.00
19/05/2020	R212 On 04-February-21			Bond Future	167.90	167.6178	167.8997	167.6178	0.00
19/05/2020	R212 On 06-May-21			Bond Future	170.05	169.8097	170.0509	169.8097	0.00
19/05/2020	R213 On 06-August-20			Bond Future	9.85	84.7744	9.8476	84.7744	14,265.00
19/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1409	1	1409	1	0.00
19/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1448	1	1448	1	0.00
19/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1429	1	1429	1	0.00
19/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4605	5	4605	5	0.00
19/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4565	5	4565	5	0.00
19/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4645	5	4645	5	0.00
19/05/2020	R213 On 05-November-20			Bond Future	10.02	82.2897	10.0211	82.2897	0.00
19/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2834	3	2834	3	0.00
19/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2857	3	2857	3	0.00
19/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2881	3	2881	3	0.00

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19/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5187	5	5187	5	0.00
19/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5255	5	5255	5	0.00
19/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5221	5	5221	5	0.00
19/05/2020	R213 On 04-February-21			Bond Future	10.21	83.3182	10.2082	83.3182	0.00
19/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2631	3	2631	3	0.00
19/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2611	3	2611	3	0.00
19/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2591	3	2591	3	0.00
19/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7096	7	7096	7	0.00
19/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7133	7	7133	7	0.00
19/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7059	7	7059	7	0.00
19/05/2020	R213 On 06-May-21			Bond Future	10.40	80.8536	10.3988	80.8536	0.00
19/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	9897	10	9897	10	0.00
19/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	9928	10	9928	10	0.00
19/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	9867	10	9867	10	0.00
19/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2577	3	2577	3	0.00
19/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2562	3	2562	3	0.00
19/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2547	3	2547	3	0.00
19/05/2020	R214 On 06-August-20			Bond Future	11.45	64.8132	11.4458	64.8132	22,111.00
19/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	477	1	477	1	0.00
19/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	492	1	492	1	0.00
19/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	484	1	484	1	0.00
19/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	9209	9	9209	9	0.00
19/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	9093	8	9093	8	0.00
19/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	9151	9	9151	9	0.00
19/05/2020	R214 On 05-November-20			Bond Future	11.63	62.3340	11.6288	62.3340	0.00
19/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1441	2	1441	2	0.00
19/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1428	2	1428	2	0.00
19/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1455	2	1455	2	0.00
19/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	9376	9	9376	9	0.00
19/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	9326	9	9326	9	0.00
19/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	9277	9	9277	9	0.00
19/05/2020	R214 On 04-February-21			Bond Future	11.82	63.1131	11.8245	63.1131	0.00
19/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	1819	2	1819	2	0.00

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19/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	1850	2	1850	2	0.00
19/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	1835	2	1835	2	0.00
19/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	10273	10	10273	10	0.00
19/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	10226	10	10226	10	0.00
19/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	10320	10	10320	10	0.00
19/05/2020	R214 On 06-May-21			Bond Future	12.02	60.6415	12.0211	60.6415	0.00
19/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	6514	7	6514	7	0.00
19/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	6487	7	6487	7	0.00
19/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	6459	7	6459	7	0.00
19/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	5334	5	5334	5	0.00
19/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	5353	5	5353	5	0.00
19/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	5314	5	5314	5	0.00
19/05/2020	R248 On 06-August-20			Bond Future	11.64	81.1082	11.6351	81.1082	82,401.00
19/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	352	0	352	0	0.00
19/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	4198	5	4198	5	0.00
19/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	1973	2	1973	2	0.00
19/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1281	2	1281	2	640.00
19/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	37	0	37	0	20,640.00
19/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	367	0	367	0	0.00
19/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	4012	5	4012	5	470.00
19/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	7778	9	7778	9	814.00
19/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	499	1	499	1	640.00
19/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	17	0	17	0	3,000.00
19/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	360	0	360	0	0.00
19/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	1848	2	1848	2	470.00
19/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	5786	6	5786	6	814.00
19/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	5454	5	5454	5	0.00
19/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	10840	10	10840	10	0.00
19/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1990	2	1990	2	0.00
19/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	10766	10	10766	10	0.00
19/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2959	3	2959	3	0.00
19/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1142	1	1142	1	0.00
19/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2831	2	2831	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	21185	20	21185	20	0.00
19/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	18778	18	18778	18	0.00
19/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6677	6	6677	6	0.00
19/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	5229	5	5229	5	0.00
19/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	10914	10	10914	10	0.00
19/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	9697	9	9697	9	0.00
19/05/2020	R248 On 05-November-20			Bond Future	11.83	77.6949	11.8286	77.6949	0.00
19/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	2542	3	2542	3	800.00
19/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	782	1	782	1	800.00
19/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	822	1	822	1	0.00
19/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	812	1	812	1	0.00
19/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	802	1	802	1	0.00
19/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	13834	13	13834	13	0.00
19/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	13907	13	13907	13	0.00
19/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	13761	13	13761	13	0.00
19/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	14055	13	14055	13	0.00
19/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	8087	8	8087	8	0.00
19/05/2020	R248 On 04-February-21			Bond Future	12.04	78.6661	12.0363	78.6661	0.00
19/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1639	2	1639	2	0.00
19/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1653	2	1653	2	0.00
19/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1668	2	1668	2	0.00
19/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	12351	12	12351	12	0.00
19/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	12476	12	12476	12	0.00
19/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	12413	12	12413	12	0.00
19/05/2020	R248 On 06-May-21			Bond Future	12.25	75.2581	12.2454	75.2581	0.00
19/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	6790	7	6790	7	0.00
19/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	6854	7	6854	7	0.00
19/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	6822	7	6822	7	0.00
19/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	6211	6	6211	6	0.00
19/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	6185	6	6185	6	0.00
19/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	6236	6	6236	6	0.00