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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
21/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	2025 On 06-August-20			Bond Future	137.77	137.5467	137.7690	137.5467	5,493.00
21/05/2020	2025 On 05-November-20			Bond Future	139.49	139.2703	139.4946	139.2703	0.00
21/05/2020	2025 On 04-February-21			Bond Future	139.76	139.5333	139.7602	139.5333	0.00
21/05/2020	2025 On 06-May-21			Bond Future	141.55	141.3208	141.5506	141.3208	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
21/05/2020	2029 On 06-August-20			Bond Future	99.28	99.0946	99.2813	99.0946	4,982.00
21/05/2020	2029 On 05-November-20			Bond Future	99.39	99.1993	99.3877	99.1993	0.00
21/05/2020	2029 On 04-February-21			Bond Future	100.66	100.4718	100.6624	100.4718	0.00
21/05/2020	2029 On 06-May-21			Bond Future	100.80	100.6076	100.8006	100.6076	0.00
21/05/2020	2030 On 06-August-20			Bond Future	9.00	93.2198	9.0046	93.2198	110,879.00
21/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2972	3	2972	3	0.00
21/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	8414	8	8414	8	0.00
21/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2844	2	2844	2	450.00
21/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	1141	1	1141	1	800.00
21/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	2275	2	2275	2	800.00
21/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	3036	3	3036	3	0.00
21/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	12438	12	12438	12	0.00
21/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	6583	6	6583	6	470.00
21/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9814	9	9814	9	470.00
21/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	4133	4	4133	4	0.00
21/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	10050	9	10050	9	0.00
21/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6809	6	6809	6	0.00
21/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	5477	5	5477	5	450.00
21/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	3004	3	3004	3	0.00
21/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	13490	13	13490	13	0.00
21/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	7546	7	7546	7	650.00
21/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	10621	10	10621	10	0.00
21/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1397	1	1397	1	323.00
21/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	3337	3	3337	3	323.00
21/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	4500	5	4500	5	0.00
21/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	220	0	220	0	650.00
21/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	271	0	271	0	0.00
21/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2170	3	2170	3	0.00
21/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	70	0	70	0	650.00
21/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2432	3	2432	3	0.00
21/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1675	2	1675	2	800.00
21/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2404	3	2404	3	0.00
21/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	108	0	108	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
21/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	642	1	642	1	0.00
21/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	832	1	832	1	0.00
21/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1127	1	1127	1	0.00
21/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	783	1	783	1	0.00
21/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	484	1	484	1	5,000.00
21/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3151	4	3151	4	0.00
21/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5128	6	5128	6	0.00
21/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	295	0	295	0	0.00
21/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2571	3	2571	3	0.00
21/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2459	3	2459	3	0.00
21/05/2020	2030 On 05-November-20			Bond Future	9.16	94.3666	9.1557	94.3666	0.00
21/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	3007	3	3007	3	3,000.00
21/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	5343	5	5343	5	0.00
21/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1877	2	1877	2	1,000.00
21/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3529	3	3529	3	1,000.00
21/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2702	2	2702	2	3,000.00
21/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4568	4	4568	4	0.00
21/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1479	1	1479	1	3,000.00
21/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4601	4	4601	4	0.00
21/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	7033	7	7033	7	0.00
21/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1913	2	1913	2	14,160.00
21/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	3033	3	3033	3	14,160.00
21/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	6255	6	6255	6	0.00
21/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	4095	4	4095	4	3,000.00
21/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8715	8	8715	8	0.00
21/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3501	3	3501	3	15,758.00
21/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	8297	8	8297	8	0.00
21/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4633	4	4633	4	0.00
21/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	2245	2	2245	2	15,758.00
21/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4241	5	4241	5	0.00
21/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3218	4	3218	4	0.00
21/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1420	2	1420	2	3,000.00
21/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6003	6	6003	6	0.00

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21/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	4786	5	4786	5	0.00
21/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1530	2	1530	2	15,758.00
21/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3268	4	3268	4	0.00
21/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5238	6	5238	6	0.00
21/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	3662	4	3662	4	0.00
21/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	6727	7	6727	7	0.00
21/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2249	3	2249	3	14,160.00
21/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	1930	2	1930	2	1,000.00
21/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3243	4	3243	4	0.00
21/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	7935	8	7935	8	0.00
21/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4210	5	4210	5	0.00
21/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	2732	3	2732	3	3,000.00
21/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	6816	7	6816	7	0.00
21/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	4819	5	4819	5	0.00
21/05/2020	2030 On 04-February-21			Bond Future	9.32	91.5500	9.3185	91.5500	0.00
21/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	2305	2	2305	2	1,000.00
21/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	4129	4	4129	4	0.00
21/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3991	4	3991	4	1,000.00
21/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	2287	2	2287	2	800.00
21/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	4101	4	4101	4	0.00
21/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	4073	4	4073	4	0.00
21/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	3317	3	3317	3	800.00
21/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	7453	7	7453	7	0.00
21/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2617	3	2617	3	1,800.00
21/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	5970	6	5970	6	0.00
21/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5128	6	5128	6	0.00
21/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	7948	8	7948	8	0.00
21/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5007	5	5007	5	0.00
21/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5037	5	5037	5	0.00
21/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	4978	5	4978	5	0.00
21/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	7904	8	7904	8	0.00
21/05/2020	2030 On 06-May-21			Bond Future	9.49	92.7021	9.4945	92.7021	0.00
21/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	9383	9	9383	9	0.00

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21/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	4401	4	4401	4	700.00
21/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	12738	12	12738	12	0.00
21/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12774	12	12774	12	0.00
21/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6982	7	6982	7	0.00
21/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12810	12	12810	12	0.00
21/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1595	2	1595	2	0.00
21/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6325	7	6325	7	0.00
21/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1616	2	1616	2	0.00
21/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1606	2	1606	2	0.00
21/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4040	4	4040	4	700.00
21/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	2842	3	2842	3	700.00
21/05/2020	2032 On 06-August-20			Bond Future	9.80	90.9575	9.8024	90.9575	97,816.00
21/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	3368	3	3368	3	0.00
21/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1974	1	1974	1	0.00
21/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	781	1	781	1	800.00
21/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1608	1	1608	1	800.00
21/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1999	2	1999	2	0.00
21/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	2024	2	2024	2	0.00
21/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4167	5	4167	5	0.00
21/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4249	5	4249	5	0.00
21/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	7534	9	7534	9	0.00
21/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	4942	6	4942	6	0.00
21/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4208	5	4208	5	0.00
21/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2689	3	2689	3	800.00
21/05/2020	2032 On 05-November-20			Bond Future	9.97	87.9277	9.9707	87.9277	0.00
21/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3705	3	3705	3	0.00
21/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	8465	7	8465	7	0.00
21/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	8089	7	8089	7	0.00
21/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	2157	2	2157	2	3,000.00
21/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	3286	3	3286	3	3,000.00
21/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2855	2	2855	2	1,000.00
21/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3735	3	3735	3	0.00
21/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1847	1	1847	1	1,000.00

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21/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3676	3	3676	3	0.00
21/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5054	6	5054	6	0.00
21/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	7700	9	7700	9	0.00
21/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	8540	10	8540	10	0.00
21/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	1961	2	1961	2	1,000.00
21/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6219	7	6219	7	0.00
21/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	4987	6	4987	6	0.00
21/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5553	6	5553	6	0.00
21/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5021	6	5021	6	0.00
21/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2087	3	2087	3	3,000.00
21/05/2020	2032 On 04-February-21			Bond Future	10.15	89.0354	10.1480	89.0354	0.00
21/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	2005	2	2005	2	800.00
21/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3616	3	3616	3	0.00
21/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2913	2	2913	2	800.00
21/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3663	3	3663	3	0.00
21/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	7354	6	7354	6	0.00
21/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3640	3	3640	3	0.00
21/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	6894	8	6894	8	0.00
21/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	6854	8	6854	8	0.00
21/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	8285	9	8285	9	0.00
21/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3439	4	3439	4	800.00
21/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	6934	8	6934	8	0.00
21/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	10715	12	10715	12	0.00
21/05/2020	2032 On 06-May-21			Bond Future	10.33	86.0073	10.3347	86.0073	0.00
21/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	12167	11	12167	11	0.00
21/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	12202	11	12202	11	0.00
21/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	12132	11	12132	11	0.00
21/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2603	3	2603	3	0.00
21/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2588	3	2588	3	0.00
21/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2573	3	2573	3	0.00
21/05/2020	2033 On 06-August-20			Bond Future	96.06	96.0324	96.0615	96.0324	11,474.00
21/05/2020	2033 On 05-November-20			Bond Future	96.05	96.0232	96.0522	96.0232	0.00
21/05/2020	2033 On 04-February-21			Bond Future	97.28	97.2549	97.2839	97.2549	0.00

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21/05/2020	2033 On 06-May-21			Bond Future	97.30	97.2715	97.3009	97.2715	0.00
21/05/2020	2037 On 06-August-20			Bond Future	10.70	81.0880	10.7010	81.0880	88,925.00
21/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	1252	1	1252	1	0.00
21/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	1235	1	1235	1	0.00
21/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	1269	1	1269	1	0.00
21/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7142	9	7142	9	0.00
21/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7085	9	7085	9	0.00
21/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7029	9	7029	9	0.00
21/05/2020	2037 On 05-November-20			Bond Future	10.87	82.0860	10.8726	82.0860	0.00
21/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2944	2	2944	2	0.00
21/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2898	2	2898	2	0.00
21/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2921	2	2921	2	0.00
21/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7668	9	7668	9	0.00
21/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7573	9	7573	9	0.00
21/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7620	9	7620	9	0.00
21/05/2020	2037 On 04-February-21			Bond Future	11.06	78.8645	11.0559	78.8645	0.00
21/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	8950	7	8950	7	300.00
21/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2340	2	2340	2	72.00
21/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	15754	14	15754	14	0.00
21/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	5087	4	5087	4	0.00
21/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3772	3	3772	3	0.00
21/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3587	3	3587	3	0.00
21/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	8689	7	8689	7	0.00
21/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3610	3	3610	3	0.00
21/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	4086	3	4086	3	240.00
21/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3633	3	3633	3	0.00
21/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8714	10	8714	10	0.00
21/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3599	4	3599	4	240.00
21/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	7863	9	7863	9	0.00
21/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	8807	10	8807	10	0.00
21/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1201	2	1201	2	300.00
21/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6408	8	6408	8	72.00
21/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8439	10	8439	10	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
21/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8760	10	8760	10	0.00
21/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	12042	14	12042	14	0.00
21/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3461	4	3461	4	0.00
21/05/2020	2037 On 06-May-21			Bond Future	11.25	79.8570	11.2491	79.8570	0.00
21/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	10742	9	10742	9	0.00
21/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	10779	9	10779	9	0.00
21/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	10816	9	10816	9	0.00
21/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3972	5	3972	5	0.00
21/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3955	5	3955	5	0.00
21/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3989	5	3989	5	0.00
21/05/2020	2038 On 06-August-20			Bond Future	106.01	105.8313	106.0102	105.8313	10,496.00
21/05/2020	2038 On 05-November-20			Bond Future	107.34	107.1576	107.3382	107.1576	0.00
21/05/2020	2038 On 04-February-21			Bond Future	107.00	106.8183	107.0012	106.8183	0.00
21/05/2020	2038 On 06-May-21			Bond Future	108.37	108.1869	108.3720	108.1869	0.00
21/05/2020	2040 On 06-August-20			Bond Future	11.03	82.1761	11.0253	82.1761	51,472.00
21/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	982	1	982	1	0.00
21/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	996	1	996	1	0.00
21/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	1011	1	1011	1	0.00
21/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2877	2	2877	2	0.00
21/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	4378	3	4378	3	0.00
21/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	470	0	470	0	800.00
21/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	1057	1	1057	1	800.00
21/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2682	2	2682	2	0.00
21/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	8097	10	8097	10	0.00
21/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	11576	13	11576	13	0.00
21/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4333	6	4333	6	800.00
21/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8352	10	8352	10	0.00
21/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4102	5	4102	5	12,538.00
21/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2782	4	2782	4	517.00
21/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	8416	10	8416	10	0.00
21/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8288	10	8288	10	0.00
21/05/2020	2040 On 05-November-20			Bond Future	11.20	83.1875	11.2020	83.1875	0.00
21/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1503	1	1503	1	2,000.00

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21/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2394	2	2394	2	2,000.00
21/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1185	1	1185	1	2,000.00
21/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1949	1	1949	1	2,230.00
21/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2542	2	2542	2	0.00
21/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4405	3	4405	3	2,230.00
21/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	6926	6	6926	6	0.00
21/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2563	2	2563	2	0.00
21/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	6171	5	6171	5	0.00
21/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2585	2	2585	2	0.00
21/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4203	5	4203	5	2,000.00
21/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8938	10	8938	10	0.00
21/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8884	10	8884	10	0.00
21/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14049	16	14049	16	0.00
21/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10723	12	10723	12	0.00
21/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3679	5	3679	5	2,000.00
21/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5783	7	5783	7	0.00
21/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9378	11	9378	11	0.00
21/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8992	10	8992	10	0.00
21/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12451	14	12451	14	0.00
21/05/2020	2040 On 04-February-21			Bond Future	11.39	79.7297	11.3909	79.7297	0.00
21/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2558	2	2558	2	800.00
21/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	7172	6	7172	6	0.00
21/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3252	3	3252	3	0.00
21/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1614	1	1614	1	500.00
21/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1727	1	1727	1	800.00
21/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3274	3	3274	3	0.00
21/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	3230	3	3230	3	0.00
21/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2892	2	2892	2	500.00
21/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	6572	5	6572	5	0.00
21/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5412	6	5412	6	500.00
21/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11028	12	11028	12	0.00
21/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10160	12	10160	12	0.00
21/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15765	17	15765	17	0.00

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21/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15206	17	15206	17	0.00
21/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12005	14	12005	14	0.00
21/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10055	11	10055	11	0.00
21/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10107	11	10107	11	0.00
21/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4936	6	4936	6	800.00
21/05/2020	2040 On 06-May-21			Bond Future	11.59	80.7331	11.5893	80.7331	0.00
21/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	9893	9	9893	9	0.00
21/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	9929	9	9929	9	0.00
21/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	9858	9	9858	9	0.00
21/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4836	6	4836	6	0.00
21/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4814	6	4814	6	0.00
21/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4792	6	4792	6	0.00
21/05/2020	2044 On 06-August-20			Bond Future	11.08	78.9416	11.0798	78.9416	79,247.00
21/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	281	0	281	0	602.00
21/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	700	0	700	0	0.00
21/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	133	0	133	0	140.00
21/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	496	0	496	0	140.00
21/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	723	0	723	0	0.00
21/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	849	1	849	1	602.00
21/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	711	0	711	0	0.00
21/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2928	2	2928	2	0.00
21/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	3476	3	3476	3	0.00
21/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	16967	19	16967	19	0.00
21/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11460	13	11460	13	0.00
21/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	9830	12	9830	12	0.00
21/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3978	5	3978	5	140.00
21/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	9901	12	9901	12	0.00
21/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3405	4	3405	4	602.00
21/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	9973	12	9973	12	0.00
21/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	13880	16	13880	16	0.00
21/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9132	11	9132	11	0.00
21/05/2020	2044 On 05-November-20			Bond Future	11.25	79.9132	11.2504	79.9132	0.00
21/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1408	1	1408	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
21/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1789	1	1789	1	0.00
21/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	5583	5	5583	5	0.00
21/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2526	2	2526	2	0.00
21/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2570	2	2570	2	0.00
21/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5764	5	5764	5	0.00
21/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1807	1	1807	1	568.00
21/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1931	1	1931	1	525.00
21/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	928	1	928	1	525.00
21/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4845	4	4845	4	0.00
21/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	517	0	517	0	1,815.00
21/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1895	1	1895	1	1,815.00
21/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2548	2	2548	2	0.00
21/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	875	1	875	1	568.00
21/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	4474	4	4474	4	0.00
21/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10881	12	10881	12	0.00
21/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5391	6	5391	6	1,815.00
21/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4566	6	4566	6	1,815.00
21/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	19825	22	19825	22	0.00
21/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8996	10	8996	10	0.00
21/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9051	10	9051	10	0.00
21/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11007	13	11007	13	0.00
21/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	15849	18	15849	18	0.00
21/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16248	18	16248	18	0.00
21/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11391	13	11391	13	0.00
21/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13009	15	13009	15	0.00
21/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5778	7	5778	7	525.00
21/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9106	11	9106	11	0.00
21/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4715	6	4715	6	568.00
21/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11326	13	11326	13	0.00
21/05/2020	2044 On 04-February-21			Bond Future	11.43	76.5393	11.4326	76.5393	0.00
21/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	3033	2	3033	2	0.00
21/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	3076	2	3076	2	0.00
21/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2907	2	2907	2	0.00

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21/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1782	1	1782	1	405.00
21/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	3054	2	3054	2	0.00
21/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2418	2	2418	2	0.00
21/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	4183	3	4183	3	0.00
21/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10681	12	10681	12	0.00
21/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11075	12	11075	12	405.00
21/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15082	17	15082	17	0.00
21/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8249	9	8249	9	405.00
21/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10737	12	10737	12	0.00
21/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12564	14	12564	14	0.00
21/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10626	12	10626	12	0.00
21/05/2020	2044 On 06-May-21			Bond Future	11.62	77.5025	11.6238	77.5025	0.00
21/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	9844	9	9844	9	0.00
21/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	9809	9	9809	9	0.00
21/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	9774	8	9774	8	0.00
21/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4882	6	4882	6	0.00
21/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4904	6	4904	6	0.00
21/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4860	6	4860	6	0.00
21/05/2020	2046 On 06-August-20			Bond Future	95.23	95.6838	95.2278	95.6838	15,257.00
21/05/2020	2046 On 05-November-20			Bond Future	94.63	95.0962	94.6339	95.0962	0.00
21/05/2020	2046 On 04-February-21			Bond Future	95.85	96.3161	95.8477	96.3161	0.00
21/05/2020	2046 On 06-May-21			Bond Future	95.27	95.7412	95.2668	95.7412	0.00
21/05/2020	2050 On 06-August-20			Bond Future	96.64	95.8057	96.6432	95.8057	15,749.00
21/05/2020	2050 On 05-November-20			Bond Future	97.85	97.0062	97.8537	97.0062	0.00
21/05/2020	2050 On 04-February-21			Bond Future	97.20	96.3402	97.1984	96.3402	0.00
21/05/2020	2050 On 06-May-21			Bond Future	98.44	97.5744	98.4435	97.5744	0.00
21/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	AL37 On 06-August-20			Index Future	740.45	741.4500	740.4510	741.4500	0.00
21/05/2020	AL37 On 05-November-20			Index Future	749.64	750.6510	749.6350	750.6510	0.00
21/05/2020	AL37 On 04-February-21			Index Future	759.07	760.0990	759.0680	760.0990	0.00
21/05/2020	AL37 On 06-May-21			Index Future	768.62	769.6590	768.6150	769.6590	0.00

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21/05/2020	AL7T On 06-August-20			Index Future	823.00	814.2210	823.0030	814.2210	0.00
21/05/2020	AL7T On 05-November-20			Index Future	833.21	824.3250	833.2110	824.3250	0.00
21/05/2020	AL7T On 04-February-21			Index Future	843.70	834.7000	843.6960	834.7000	0.00
21/05/2020	AL7T On 06-May-21			Index Future	854.31	845.1980	854.3070	845.1980	0.00
21/05/2020	ALBI On 06-August-20			Index Future	719.59	709.6510	719.5910	709.6510	211.00
21/05/2020	ALBI On 05-November-20			Index Future	728.52	718.4580	728.5160	718.4580	0.00
21/05/2020	ALBI On 04-February-21			Index Future	737.68	727.5000	737.6840	727.5000	0.00
21/05/2020	ALBI On 06-May-21			Index Future	746.96	736.6500	746.9620	736.6500	0.00
21/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	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
21/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	ES33 On 06-August-20			Bond Future	11.56	74.2000	11.5567	74.2000	350.00
21/05/2020	ES33 On 05-November-20			Bond Future	11.78	71.3341	11.7797	71.3341	0.00
21/05/2020	ES33 On 04-February-21			Bond Future	12.02	72.2327	12.0183	72.2327	0.00
21/05/2020	ES33 On 06-May-21			Bond Future	12.26	69.3621	12.2635	69.3621	0.00
21/05/2020	ES42 On 06-August-20			Bond Future	12.10	73.3521	12.1029	73.3521	4,919.00
21/05/2020	ES42 On 05-November-20			Bond Future	12.32	69.9943	12.3240	69.9943	0.00
21/05/2020	ES42 On 04-February-21			Bond Future	12.55	70.8765	12.5529	70.8765	0.00
21/05/2020	ES42 On 06-May-21			Bond Future	12.80	67.5090	12.7972	67.5090	0.00
21/05/2020	GOVI On 06-August-20			GOVI	711.57	702.0570	711.5700	702.0570	1,043.00
21/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	165600	26	165600	26	0.00
21/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	165500	26	165500	26	0.00
21/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	165700	26	165700	26	0.00
21/05/2020	GOVI On 05-November-20			GOVI	720.40	710.7690	720.3960	710.7690	0.00
21/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	174540	27	174540	27	0.00
21/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	174340	27	174340	27	0.00
21/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	174440	27	174440	27	0.00
21/05/2020	GOVI On 04-February-21			GOVI	729.46	719.7150	729.4620	719.7150	0.00
21/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/05/2020	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
21/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	214780	31	214780	31	0.00
21/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	214880	31	214880	31	0.00
21/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	214980	31	214980	31	0.00
21/05/2020	GOVI On 06-May-21			GOVI	738.64	728.7670	738.6360	728.7670	0.00
21/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	599660	50	599660	50	0.00
21/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	599460	50	599460	50	0.00
21/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	599560	50	599560	50	0.00
21/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2020	IGOV On 06-August-20			Index Future	253.53	253.3040	253.5320	253.3040	1,106.00
21/05/2020	IGOV On 05-November-20			Index Future	256.74	256.5090	256.7380	256.5090	47.00
21/05/2020	IGOV On 04-February-21			Index Future	260.03	259.7980	260.0300	259.7980	0.00
21/05/2020	IGOV On 06-May-21			Index Future	263.36	263.1260	263.3610	263.1260	0.00
21/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
21/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0200	94.0800	94.0200	0.00
21/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.37	92.2800	92.3700	92.2800	0.00
21/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.66	90.5600	90.6600	90.5600	0.00
21/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.74	89.5800	89.7400	89.5800	0.00
21/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.15	90.9600	91.1500	90.9600	51.00
21/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.72	90.5200	90.7200	90.5200	0.00
21/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.01	90.7700	91.0100	90.7700	0.00
21/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.25	94.0200	94.2500	94.0200	0.00
21/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.83	94.6100	94.8300	94.6100	0.00
21/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.33	87.1300	87.3300	87.1300	0.00
21/05/2020	IS05 On 20-June-23			Interest Rate Swap	92.96	92.7700	92.9600	92.7700	0.00
21/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.01	82.1000	82.0100	82.1000	0.00
21/05/2020	IS10 On 16-March-26			Interest Rate Swap	78.76	78.8600	78.7600	78.8600	0.00
21/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.37	77.5400	77.3700	77.5400	0.00
21/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.53	79.8400	79.5300	79.8400	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
21/05/2020	IS10 On 21-December-26			Interest Rate Swap	83.66	84.1300	83.6600	84.1300	0.00
21/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.34	82.9300	82.3400	82.9300	0.00
21/05/2020	IS10 On 21-June-27			Interest Rate Swap	84.55	85.2100	84.5500	85.2100	0.00
21/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.48	91.1300	90.4800	91.1300	0.00
21/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.06	91.6700	91.0600	91.6700	0.00
21/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.34	84.9000	84.3400	84.9000	0.00
21/05/2020	IS10 On 20-June-28			Interest Rate Swap	92.25	92.8000	92.2500	92.8000	0.00
21/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2020	R023 On 06-August-20			Bond Future	5.03	110.3511	5.0256	110.3511	26,995.00
21/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	5329	6	5329	6	0.00
21/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	5375	6	5375	6	0.00
21/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	5352	6	5352	6	0.00
21/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	2	0	2	0	0.00
21/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	2	0	2	0	0.00
21/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	2	0	2	0	0.00
21/05/2020	R023 On 05-November-20			Bond Future	5.03	107.7957	5.0288	107.7957	0.00
21/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	5269	6	5269	6	0.00
21/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	5248	6	5248	6	0.00
21/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	5289	6	5289	6	0.00
21/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	17	0	17	0	0.00
21/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	16	0	16	0	0.00
21/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	16	0	16	0	0.00
21/05/2020	R023 On 04-February-21			Bond Future	5.03	109.1532	5.0273	109.1532	0.00
21/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2764	3	2764	3	0.00
21/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2797	3	2797	3	0.00
21/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2780	3	2780	3	0.00
21/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	225	0	225	0	0.00
21/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	229	0	229	0	0.00
21/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	222	0	222	0	0.00
21/05/2020	R023 On 06-May-21			Bond Future	5.02	106.6130	5.0163	106.6130	0.00
21/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4404	5	4404	5	0.00
21/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4436	5	4436	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
21/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4420	5	4420	5	0.00
21/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	53	0	53	0	0.00
21/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	52	0	52	0	0.00
21/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	53	0	53	0	0.00
21/05/2020	R035 On 06-August-20			Bond Future	10.39	90.4008	10.3855	90.4008	107,162.00
21/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1880	1	1880	1	0.00
21/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	545	0	545	0	500.00
21/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	464	0	464	0	24,761.00
21/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1350	1	1350	1	500.00
21/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1903	1	1903	1	0.00
21/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	3491	2	3491	2	0.00
21/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1856	1	1856	1	0.00
21/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	289	0	289	0	3,000.00
21/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	12520	15	12520	15	0.00
21/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5084	7	5084	7	0.00
21/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5180	7	5180	7	0.00
21/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	10674	13	10674	13	0.00
21/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5132	7	5132	7	0.00
21/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3054	4	3054	4	500.00
21/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6421	8	6421	8	0.00
21/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10041	12	10041	12	0.00
21/05/2020	R035 On 05-November-20			Bond Future	10.56	87.0326	10.5597	87.0326	0.00
21/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	4027	3	4027	3	0.00
21/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	4059	3	4059	3	0.00
21/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3996	3	3996	3	0.00
21/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5607	7	5607	7	0.00
21/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5570	7	5570	7	0.00
21/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5534	7	5534	7	0.00
21/05/2020	R035 On 04-February-21			Bond Future	10.75	88.1288	10.7464	88.1288	0.00
21/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3660	3	3660	3	0.00
21/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3855	3	3855	3	0.00
21/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3636	3	3636	3	0.00
21/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6972	6	6972	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3612	3	3612	3	0.00
21/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8307	10	8307	10	0.00
21/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4485	6	4485	6	650.00
21/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8353	10	8353	10	0.00
21/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	7902	9	7902	9	650.00
21/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8261	10	8261	10	0.00
21/05/2020	R035 On 06-May-21			Bond Future	10.93	84.7562	10.9347	84.7562	0.00
21/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	11680	10	11680	10	0.00
21/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	11758	10	11758	10	0.00
21/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4709	4	4709	4	793.00
21/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	10404	9	10404	9	0.00
21/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7904	7	7904	7	0.00
21/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	11719	10	11719	10	0.00
21/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5532	7	5532	7	793.00
21/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	3963	5	3963	5	793.00
21/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3409	4	3409	4	0.00
21/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9243	11	9243	11	0.00
21/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3423	4	3423	4	0.00
21/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3394	4	3394	4	0.00
21/05/2020	R186 On 06-August-20			Bond Future	7.36	117.3520	7.3604	117.3520	77,036.00
21/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	5865	6	5865	6	0.00
21/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	8719	9	8719	9	900.00
21/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	4297	4	4297	4	900.00
21/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	5341	5	5341	5	0.00
21/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	5909	6	5909	6	0.00
21/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	5821	6	5821	6	0.00
21/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	493	0	493	0	0.00
21/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	852	1	852	1	0.00
21/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	584	1	584	1	0.00
21/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	478	0	478	0	0.00
21/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	485	0	485	0	0.00
21/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	143	0	143	0	0.00
21/05/2020	R186 On 05-November-20			Bond Future	7.49	118.7946	7.4856	118.7946	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
21/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1811	2	1811	2	1,200.00
21/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	6974	7	6974	7	0.00
21/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	6934	7	6934	7	0.00
21/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	4513	5	4513	5	1,200.00
21/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	6894	7	6894	7	0.00
21/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	3991	4	3991	4	3,500.00
21/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	5732	6	5732	6	3,500.00
21/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	9371	10	9371	10	0.00
21/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1340	1	1340	1	0.00
21/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	2143	2	2143	2	0.00
21/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	486	0	486	0	3,500.00
21/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1002	1	1002	1	0.00
21/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1011	1	1011	1	0.00
21/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	1843	2	1843	2	0.00
21/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	992	1	992	1	0.00
21/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	4406	4	4406	4	0.00
21/05/2020	R186 On 04-February-21			Bond Future	7.62	115.0046	7.6205	115.0046	0.00
21/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	4999	5	4999	5	0.00
21/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	5031	5	5031	5	0.00
21/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	5064	5	5064	5	0.00
21/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	2351	2	2351	2	0.00
21/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	2334	2	2334	2	0.00
21/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	2368	2	2368	2	0.00
21/05/2020	R186 On 06-May-21			Bond Future	7.77	116.4517	7.7698	116.4517	0.00
21/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	13855	14	13855	14	0.00
21/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	13818	14	13818	14	0.00
21/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	13781	14	13781	14	0.00
21/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	465	0	465	0	0.00
21/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	469	0	469	0	0.00
21/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	461	0	461	0	0.00
21/05/2020	R197 On 06-August-20			Bond Future	306.96	307.3733	306.9580	307.3733	2,549.00
21/05/2020	R197 On 05-November-20			Bond Future	310.80	311.2244	310.8019	311.2244	0.00
21/05/2020	R197 On 04-February-21			Bond Future	306.85	307.2752	306.8468	307.2752	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
21/05/2020	R197 On 06-May-21			Bond Future	310.78	311.2118	310.7779	311.2118	0.00
21/05/2020	R202 On 06-August-20			Bond Future	213.22	213.1491	213.2155	213.1491	7,635.00
21/05/2020	R202 On 05-November-20			Bond Future	215.89	215.8196	215.8854	215.8196	0.00
21/05/2020	R202 On 04-February-21			Bond Future	214.44	214.3697	214.4360	214.3697	0.00
21/05/2020	R202 On 06-May-21			Bond Future	217.18	217.1161	217.1831	217.1161	0.00
21/05/2020	R208 On 06-August-20			Bond Future	3.07	104.7440	3.0713	104.7440	23,391.00
21/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1565	2	1565	2	0.00
21/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1571	2	1571	2	0.00
21/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1559	2	1559	2	0.00
21/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 05-November-20			Bond Future	1.82	102.6377	1.8247	102.6377	0.00
21/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1155	1	1155	1	0.00
21/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1151	1	1151	1	0.00
21/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1147	1	1147	1	0.00
21/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20			Bond Future	10.43	68.4164	10.4329	68.4164	63,775.00
21/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39069	41	39069	41	0.00
21/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39178	41	39178	41	0.00
21/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	38961	41	38961	41	0.00
21/05/2020	R209 On 05-November-20			Bond Future	10.59	66.1151	10.5910	66.1151	0.00
21/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	3008	2	3008	2	0.00
21/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	3051	2	3051	2	0.00
21/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	3030	2	3030	2	0.00
21/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6437	8	6437	8	0.00
21/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6397	8	6397	8	0.00
21/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6476	8	6476	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
21/05/2020	R209 On 04-February-21			Bond Future	10.76	66.9480	10.7560	66.9480	0.00
21/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3665	3	3665	3	0.00
21/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3686	3	3686	3	0.00
21/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3644	3	3644	3	0.00
21/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7419	9	7419	9	0.00
21/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7380	9	7380	9	0.00
21/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7342	9	7342	9	0.00
21/05/2020	R209 On 06-May-21			Bond Future	10.93	64.6476	10.9280	64.6476	0.00
21/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	10070	9	10070	9	0.00
21/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	10136	9	10136	9	0.00
21/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	10103	9	10103	9	0.00
21/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3596	4	3596	4	0.00
21/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3569	4	3569	4	0.00
21/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3582	4	3582	4	0.00
21/05/2020	R210 On 06-August-20			Bond Future	185.42	185.3692	185.4239	185.3692	1,929.00
21/05/2020	R210 On 05-November-20			Bond Future	185.04	184.9837	185.0380	184.9837	0.00
21/05/2020	R210 On 04-February-21			Bond Future	187.41	187.3567	187.4113	187.3567	0.00
21/05/2020	R210 On 06-May-21			Bond Future	187.07	187.0147	187.0700	187.0147	0.00
21/05/2020	R212 On 06-August-20			Bond Future	166.28	166.0918	166.2838	166.0918	6,744.00
21/05/2020	R212 On 05-November-20			Bond Future	168.37	168.1734	168.3667	168.1734	0.00
21/05/2020	R212 On 04-February-21			Bond Future	168.20	168.0094	168.2049	168.0094	0.00
21/05/2020	R212 On 06-May-21			Bond Future	170.36	170.1618	170.3597	170.1618	0.00
21/05/2020	R213 On 06-August-20			Bond Future	9.42	86.0381	9.4210	86.0381	14,265.00
21/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	2435	2	2435	2	0.00
21/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	2490	2	2490	2	0.00
21/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	2462	2	2462	2	0.00
21/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3178	4	3178	4	0.00
21/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3147	4	3147	4	0.00
21/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3210	4	3210	4	0.00
21/05/2020	R213 On 05-November-20			Bond Future	9.58	83.5625	9.5781	83.5625	0.00
21/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	4055	3	4055	3	0.00
21/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	4084	4	4084	4	0.00
21/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	4114	4	4114	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
21/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	3931	5	3931	5	0.00
21/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	3987	5	3987	5	0.00
21/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	3959	5	3959	5	0.00
21/05/2020	R213 On 04-February-21			Bond Future	9.75	84.6149	9.7471	84.6149	0.00
21/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3829	3	3829	3	0.00
21/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3804	3	3804	3	0.00
21/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3779	3	3779	3	0.00
21/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	5770	6	5770	6	0.00
21/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	5802	6	5802	6	0.00
21/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	5737	6	5737	6	0.00
21/05/2020	R213 On 06-May-21			Bond Future	9.92	82.1447	9.9189	82.1447	0.00
21/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11970	11	11970	11	0.00
21/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	12004	11	12004	11	0.00
21/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	11937	11	11937	11	0.00
21/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2097	2	2097	2	0.00
21/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2084	2	2084	2	0.00
21/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2072	2	2072	2	0.00
21/05/2020	R214 On 06-August-20			Bond Future	10.85	65.6884	10.8539	65.6884	22,111.00
21/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1303	1	1303	1	0.00
21/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1334	1	1334	1	0.00
21/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1319	1	1319	1	0.00
21/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6755	8	6755	8	0.00
21/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6656	8	6656	8	0.00
21/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6705	8	6705	8	0.00
21/05/2020	R214 On 05-November-20			Bond Future	11.02	63.2152	11.0151	63.2152	0.00
21/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2775	2	2775	2	0.00
21/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2755	2	2755	2	0.00
21/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2795	2	2795	2	0.00
21/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7384	8	7384	8	0.00
21/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7341	8	7341	8	0.00
21/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7298	8	7298	8	0.00
21/05/2020	R214 On 04-February-21			Bond Future	11.19	64.0114	11.1866	64.0114	0.00
21/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3328	3	3328	3	0.00

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21/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3368	3	3368	3	0.00
21/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3348	3	3348	3	0.00
21/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8426	10	8426	10	0.00
21/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8384	9	8384	9	0.00
21/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8468	10	8468	10	0.00
21/05/2020	R214 On 06-May-21			Bond Future	11.36	61.5346	11.3585	61.5346	0.00
21/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	8917	8	8917	8	0.00
21/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	8886	8	8886	8	0.00
21/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	8856	8	8856	8	0.00
21/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4331	5	4331	5	0.00
21/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4348	5	4348	5	0.00
21/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4314	5	4314	5	0.00
21/05/2020	R248 On 06-August-20			Bond Future	11.04	82.1469	11.0409	82.1469	83,238.00
21/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1165	1	1165	1	0.00
21/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6869	5	6869	5	0.00
21/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3842	3	3842	3	0.00
21/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2775	2	2775	2	640.00
21/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	212	0	212	0	20,640.00
21/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1200	1	1200	1	0.00
21/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	6637	5	6637	5	470.00
21/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	11252	9	11252	9	814.00
21/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1488	1	1488	1	640.00
21/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	119	0	119	0	3,000.00
21/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3648	3	3648	3	470.00
21/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	8788	7	8788	7	814.00
21/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1183	1	1183	1	0.00
21/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	7641	9	7641	9	0.00
21/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	969	1	969	1	0.00
21/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3231	4	3231	4	0.00
21/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	7577	9	7577	9	0.00
21/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1562	2	1562	2	0.00
21/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	594	1	594	1	0.00
21/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1479	2	1479	2	0.00

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21/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	17263	19	17263	19	0.00
21/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	14931	17	14931	17	0.00
21/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4148	5	4148	5	0.00
21/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3075	4	3075	4	0.00
21/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7705	9	7705	9	0.00
21/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6663	8	6663	8	0.00
21/05/2020	R248 On 05-November-20			Bond Future	11.21	78.7404	11.2102	78.7404	0.00
21/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	4410	3	4410	3	800.00
21/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1895	1	1895	1	800.00
21/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1969	1	1969	1	0.00
21/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1950	1	1950	1	0.00
21/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1932	1	1932	1	0.00
21/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	10902	13	10902	13	0.00
21/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	10967	13	10967	13	0.00
21/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10838	12	10838	12	0.00
21/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11097	13	11097	13	0.00
21/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5884	7	5884	7	0.00
21/05/2020	R248 On 04-February-21			Bond Future	11.39	79.7323	11.3910	79.7323	0.00
21/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3312	3	3312	3	0.00
21/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3335	3	3335	3	0.00
21/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3358	3	3358	3	0.00
21/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9920	11	9920	11	0.00
21/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10028	11	10028	11	0.00
21/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9974	11	9974	11	0.00
21/05/2020	R248 On 06-May-21			Bond Future	11.57	76.3172	11.5724	76.3172	0.00
21/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	9691	8	9691	8	0.00
21/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	9762	8	9762	8	0.00
21/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	9727	8	9727	8	0.00
21/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4942	6	4942	6	0.00
21/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4920	6	4920	6	0.00
21/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4965	6	4965	6	0.00