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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2020 TO: 16/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	2025 On 07-May-20			Bond Future	135.78	136.4104	135.7814	136.4104	1,245.00
16/04/2020	2025 On 06-August-20			Bond Future	136.00	136.6378	135.9998	136.6378	1,411.00
16/04/2020	2025 On 05-November-20			Bond Future	137.74	138.3861	137.7397	138.3861	0.00
16/04/2020	2025 On 04-February-21			Bond Future	138.01	138.6675	138.0126	138.6675	0.00
16/04/2020	2025 On 06-May-21			Bond Future	139.73	140.3914	139.7286	140.3914	0.00
16/04/2020	2029 On 07-May-20			Bond Future	99.23	99.6624	99.2299	99.6624	1,509.00
16/04/2020	2029 On 06-August-20			Bond Future	100.49	100.9300	100.4913	100.9300	1,061.00
16/04/2020	2029 On 05-November-20			Bond Future	100.63	101.0789	100.6344	101.0789	0.00
16/04/2020	2029 On 04-February-21			Bond Future	101.95	102.4024	101.9520	102.4024	0.00
16/04/2020	2029 On 06-May-21			Bond Future	102.06	102.5192	102.0634	102.5192	0.00
16/04/2020	2030 On 07-May-20			Bond Future	10.50	86.5617	87.2253	86.5617	83,337.00
16/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
16/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
16/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	9903	11	10	11	0.00
16/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	9221	10	9	10	5,820.00
16/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	9965	11	10	11	0.00
16/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	9530	10	10	10	5,820.00
16/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	12053	13	12	13	0.00
16/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	7453	8	7	8	0.00
16/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	9841	11	10	11	0.00
16/04/2020	2030 On 06-August-20			Bond Future	10.72	83.6347	84.3059	83.6347	60,388.00
16/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	17	0	0	0	800.00
16/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	109	0	0	0	450.00
16/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	68	0	0	0	800.00
16/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	120	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
16/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2164	2	2	2	470.00
16/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	759	1	1	1	470.00
16/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	253	0	0	0	0.00
16/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	126	0	0	0	0.00
16/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	156	0	0	0	323.00
16/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	25	0	0	0	323.00
16/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	123	0	0	0	0.00
16/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2299	2	2	2	0.00
16/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	830	1	1	1	0.00
16/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	486	0	0	0	450.00
16/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	7434	8	7	8	800.00
16/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	9134	10	9	10	0.00
16/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	4648	5	5	5	0.00
16/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	9190	10	9	10	0.00
16/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	12767	13	13	13	0.00
16/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	2159	3	2	3	0.00
16/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	8628	9	9	9	0.00
16/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	4442	5	4	5	0.00
16/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	5775	6	6	6	0.00
16/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	9247	10	9	10	0.00
16/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	13643	14	14	14	0.00
16/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	2285	3	2	3	0.00
16/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	9476	10	9	10	0.00
16/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	10583	11	11	11	0.00
16/04/2020	2030 On 05-November-20			Bond Future	10.94	84.6854	85.3649	84.6854	0.00
16/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	645	1	1	1	0.00
16/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	202	0	0	0	3,000.00
16/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	277	0	0	0	1,000.00
16/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	80	0	0	0	1,000.00
16/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	164	0	0	0	3,000.00
16/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	467	0	0	0	0.00
16/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	272	0	0	0	15,947.00
16/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1655	1	2	1	0.00
16/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	480	0	0	0	0.00

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16/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	206	0	0	0	14,160.00
16/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	373	0	0	0	3,000.00
16/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1849	2	2	2	0.00
16/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	895	1	1	1	0.00
16/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	83	0	0	0	14,160.00
16/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	114	0	0	0	15,947.00
16/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	49	0	0	0	3,000.00
16/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1147	1	1	1	0.00
16/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	473	0	0	0	0.00
16/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	8901	9	9	9	0.00
16/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	4624	5	5	5	15,947.00
16/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	12436	13	12	13	0.00
16/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	9675	10	10	10	0.00
16/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	6625	7	7	7	14,160.00
16/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	14632	15	15	15	0.00
16/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	10748	11	11	11	0.00
16/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	11693	12	12	12	0.00
16/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	4290	5	4	5	3,000.00
16/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	13609	14	14	14	0.00
16/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	8800	9	9	9	0.00
16/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	5780	6	6	6	1,000.00
16/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	8851	9	9	9	0.00
16/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	16241	17	16	17	0.00
16/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	10693	11	11	11	0.00
16/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	14754	15	15	15	0.00
16/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	7770	8	8	8	3,000.00
16/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	11750	12	12	12	0.00
16/04/2020	2030 On 04-February-21			Bond Future	11.18	81.7694	82.4576	81.7694	0.00
16/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	133	0	0	0	1,000.00
16/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	422	0	0	0	0.00
16/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	395	0	0	0	1,000.00
16/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	131	0	0	0	800.00
16/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	416	0	0	0	0.00
16/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	277	0	0	0	800.00

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16/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1369	1	1	1	0.00
16/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	411	0	0	0	0.00
16/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	11367	12	11	12	0.00
16/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	15627	16	16	16	0.00
16/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	11158	12	11	12	0.00
16/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	6368	7	6	7	1,800.00
16/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	12766	13	13	13	0.00
16/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	11210	12	11	12	0.00
16/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	15568	16	16	16	0.00
16/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	11106	12	11	12	0.00
16/04/2020	2030 On 06-May-21			Bond Future	11.45	82.7651	83.4619	82.7651	0.00
16/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	1130	0	1	0	0.00
16/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	1223	1	1	1	0.00
16/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	1176	0	1	0	0.00
16/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 07-May-20			Bond Future	11.00	82.4520	82.9243	82.4520	61,234.00
16/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
16/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
16/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	11362	12	11	12	0.00
16/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	11293	12	11	12	0.00
16/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	13861	14	14	14	0.00
16/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	11225	12	11	12	0.00
16/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	8950	9	9	9	3,000.00
16/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	10548	11	11	11	0.00

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16/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	9214	10	9	10	0.00
16/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	12600	13	13	13	0.00
16/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	11430	12	11	12	0.00
16/04/2020	2032 On 06-August-20			Bond Future	11.22	83.4801	83.9577	83.4801	60,245.00
16/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	250	0	0	0	0.00
16/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	83	0	0	0	0.00
16/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	12	0	0	0	800.00
16/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	54	0	0	0	800.00
16/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	86	0	0	0	0.00
16/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	88	0	0	0	0.00
16/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	10640	11	11	11	0.00
16/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	10766	11	11	11	0.00
16/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	15172	16	15	16	0.00
16/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	11796	12	12	12	0.00
16/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	10703	11	11	11	0.00
16/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	7979	8	8	8	800.00
16/04/2020	2032 On 05-November-20			Bond Future	11.44	80.3800	80.8634	80.3800	0.00
16/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	421	0	0	0	0.00
16/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2054	2	2	2	0.00
16/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2260	2	2	2	0.00
16/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	143	0	0	0	3,000.00
16/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	334	0	0	0	3,000.00
16/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	254	0	0	0	1,000.00
16/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	428	0	0	0	0.00
16/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	104	0	0	0	1,000.00
16/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	415	0	0	0	0.00
16/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	10283	11	10	11	0.00
16/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	14175	15	14	15	0.00
16/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	15287	16	15	16	0.00
16/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	4245	5	4	5	1,000.00
16/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	10169	11	10	11	0.00
16/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	12107	13	12	13	0.00
16/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	11091	12	11	12	0.00
16/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	10226	11	10	11	0.00

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16/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	4543	5	5	5	3,000.00
16/04/2020	2032 On 04-February-21			Bond Future	11.68	81.4138	81.9034	81.4138	0.00
16/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	131	0	0	0	800.00
16/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	435	0	0	0	0.00
16/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	280	0	0	0	800.00
16/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	446	0	0	0	0.00
16/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1749	2	2	2	0.00
16/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	441	0	0	0	0.00
16/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	12270	13	12	13	0.00
16/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	14227	15	14	15	0.00
16/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	12212	13	12	13	0.00
16/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	6409	7	6	7	800.00
16/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	12327	13	12	13	0.00
16/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	17415	18	17	18	0.00
16/04/2020	2032 On 06-May-21			Bond Future	11.94	78.2581	78.7538	78.2581	0.00
16/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	864	0	1	0	0.00
16/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	914	0	1	0	0.00
16/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	814	0	1	0	0.00
16/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2033 On 07-May-20			Bond Future	99.31	97.3558	99.3079	97.3558	3,611.00
16/04/2020	2033 On 06-August-20			Bond Future	100.57	98.5941	100.5704	98.5941	5,770.00
16/04/2020	2033 On 05-November-20			Bond Future	100.64	98.6370	100.6385	98.6370	0.00
16/04/2020	2033 On 04-February-21			Bond Future	101.96	99.9285	101.9560	99.9285	0.00
16/04/2020	2033 On 06-May-21			Bond Future	101.99	99.9361	101.9891	99.9361	0.00
16/04/2020	2037 On 07-May-20			Bond Future	11.41	80.1191	80.8417	80.1191	71,695.00
16/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	12523	13	13	13	0.00
16/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	12370	13	12	13	0.00
16/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	9449	10	9	10	0.00
16/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	11683	12	12	12	0.00
16/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	12446	13	12	13	0.00
16/04/2020	2037 On 06-August-20			Bond Future	11.62	76.8613	77.5923	76.8613	15,769.00
16/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	78	0	0	0	0.00
16/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	76	0	0	0	0.00
16/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	81	0	0	0	0.00
16/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	11789	12	12	12	0.00
16/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	11717	12	12	12	0.00
16/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	11646	12	12	12	0.00
16/04/2020	2037 On 05-November-20			Bond Future	11.83	77.8270	78.5670	77.8270	0.00
16/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	487	0	0	0	0.00
16/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	473	0	0	0	0.00
16/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	480	0	0	0	0.00
16/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	11099	12	11	12	0.00
16/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	10972	12	11	12	0.00
16/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	11036	12	11	12	0.00
16/04/2020	2037 On 04-February-21			Bond Future	12.04	74.5725	75.3220	74.5725	0.00
16/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3840	3	4	3	300.00
16/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	320	0	0	0	72.00
16/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	9838	9	10	9	0.00
16/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	796	1	1	1	0.00
16/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	723	1	1	1	0.00
16/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1377	1	1	1	0.00
16/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3644	3	4	3	0.00
16/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	732	1	1	1	0.00
16/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	925	1	1	1	240.00
16/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	741	1	1	1	0.00
16/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	11731	12	12	12	0.00
16/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	4464	5	4	5	240.00
16/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	10611	11	11	11	0.00
16/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	11853	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	8607	9	9	9	72.00
16/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1195	1	1	1	300.00
16/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	11371	12	11	12	72.00
16/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	11792	12	12	12	0.00
16/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	15931	17	16	17	0.00
16/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	4260	5	4	5	0.00
16/04/2020	2037 On 06-May-21			Bond Future	12.28	75.4802	76.2390	75.4802	0.00
16/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	739	0	1	0	0.00
16/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	793	0	1	0	0.00
16/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	846	0	1	0	0.00
16/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2038 On 07-May-20			Bond Future	114.94	115.4924	114.9408	115.4924	5,287.00
16/04/2020	2038 On 06-August-20			Bond Future	114.71	115.2651	114.7057	115.2651	9,276.00
16/04/2020	2038 On 05-November-20			Bond Future	116.17	116.7400	116.1734	116.7400	0.00
16/04/2020	2038 On 04-February-21			Bond Future	115.97	116.5468	115.9725	116.5468	0.00
16/04/2020	2038 On 06-May-21			Bond Future	117.41	117.9955	117.4142	117.9955	0.00
16/04/2020	2040 On 07-May-20			Bond Future	11.44	82.8155	83.5536	82.8155	58,663.00
16/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	7639	7	8	7	325.00
16/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
16/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
16/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	4843	4	5	4	325.00
16/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	319	0	0	0	450.00
16/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	2687	2	3	2	450.00
16/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	9219	10	9	10	0.00
16/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	12592	13	13	13	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
16/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	368	1	0	1	0.00
16/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	88	0	0	0	0.00
16/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	2586	3	3	3	0.00
16/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	11608	12	12	12	0.00
16/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	12427	13	12	13	0.00
16/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	14524	15	15	15	0.00
16/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	10401	11	10	11	0.00
16/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	9	0	0	0	0.00
16/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	12509	13	13	13	0.00
16/04/2020	2040 On 06-August-20			Bond Future	11.64	79.3409	80.0877	79.3409	11,154.00
16/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	80	0	0	0	0.00
16/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	651	1	1	1	0.00
16/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	82	0	0	0	0.00
16/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	85	0	0	0	0.00
16/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1522	1	2	1	0.00
16/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	563	0	1	0	0.00
16/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	18	0	0	0	800.00
16/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	93	0	0	0	800.00
16/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	11235	12	11	12	0.00
16/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	6317	7	6	7	800.00
16/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	15227	16	15	16	0.00
16/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	11540	12	12	12	0.00
16/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	5979	7	6	7	12,538.00
16/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	11617	12	12	12	0.00
16/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	4029	5	4	5	517.00
16/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	11464	12	11	12	0.00
16/04/2020	2040 On 05-November-20			Bond Future	11.84	80.3378	81.0938	80.3378	0.00
16/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	201	0	0	0	2,000.00
16/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	480	0	0	0	2,000.00
16/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	327	0	0	0	2,000.00
16/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	128	0	0	0	2,000.00
16/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	536	0	1	0	0.00
16/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	545	0	1	0	0.00
16/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3322	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2737	2	3	2	0.00
16/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	553	0	1	0	0.00
16/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	4901	5	5	5	2,000.00
16/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	11051	12	11	12	0.00
16/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	13233	14	13	14	0.00
16/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	17123	18	17	18	0.00
16/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	10984	12	11	12	0.00
16/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	4208	5	4	5	2,000.00
16/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	11119	12	11	12	0.00
16/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	11596	12	12	12	0.00
16/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	15280	16	15	16	0.00
16/04/2020	2040 On 04-February-21			Bond Future	12.05	76.8653	77.6309	76.8653	0.00
16/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3349	3	3	3	0.00
16/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	561	0	1	0	800.00
16/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	861	1	1	1	0.00
16/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	243	0	0	0	500.00
16/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	275	0	0	0	800.00
16/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	872	1	1	1	0.00
16/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2897	3	3	3	0.00
16/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	699	1	1	1	500.00
16/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	851	1	1	1	0.00
16/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	11943	13	12	13	0.00
16/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	5900	6	6	6	500.00
16/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	12997	14	13	14	0.00
16/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	18556	19	19	19	0.00
16/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	17917	19	18	19	0.00
16/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	14170	15	14	15	0.00
16/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	11815	12	12	12	0.00
16/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	11879	13	12	13	0.00
16/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	5276	6	5	6	800.00
16/04/2020	2040 On 06-May-21			Bond Future	12.29	77.8009	78.5760	77.8009	0.00
16/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	832	0	1	0	0.00
16/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	890	0	1	0	0.00
16/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	775	0	1	0	0.00

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16/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 07-May-20			Bond Future	11.49	79.6771	80.2824	79.6771	66,474.00
16/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	45	0	0	0	0.00
16/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
16/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
16/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
16/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
16/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	169	0	0	0	0.00
16/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
16/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
16/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	246	0	0	0	0.00
16/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	17281	18	17	18	0.00
16/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	11618	12	12	12	0.00
16/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	11042	12	11	12	0.00
16/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	12537	13	13	13	0.00
16/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	3328	4	3	4	556.00
16/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	2917	3	3	3	100.00
16/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	12621	13	13	13	0.00
16/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	15566	16	16	16	0.00
16/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	11124	12	11	12	0.00
16/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	4699	5	5	5	129.00
16/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	16643	17	17	17	0.00
16/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	12453	13	12	13	0.00
16/04/2020	2044 On 06-August-20			Bond Future	11.69	76.2885	76.9009	76.2885	13,697.00
16/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	7	0	0	0	602.00
16/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	41	0	0	0	0.00
16/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	61	0	0	0	602.00
16/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	21	0	0	0	140.00
16/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	44	0	0	0	0.00
16/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	722	1	1	1	0.00
16/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	43	0	0	0	0.00
16/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1027	1	1	1	0.00
16/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	20859	21	21	21	0.00
16/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	15008	16	15	16	0.00
16/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	13175	14	13	14	0.00
16/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	13256	14	13	14	0.00
16/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	5796	6	6	6	140.00
16/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	4980	5	5	5	602.00
16/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	13338	14	13	14	0.00
16/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	12368	13	12	13	0.00
16/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	17630	18	18	18	0.00
16/04/2020	2044 On 05-November-20			Bond Future	11.88	77.2471	77.8669	77.2471	0.00
16/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	178	0	0	0	1,815.00
16/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	280	0	0	0	0.00
16/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2323	2	2	2	0.00
16/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	534	0	1	0	0.00
16/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	551	0	1	0	0.00
16/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2456	2	2	2	0.00
16/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	285	0	0	0	568.00
16/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	323	0	0	0	525.00
16/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	80	0	0	0	525.00
16/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1806	2	2	2	0.00
16/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	26	0	0	0	1,815.00
16/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	312	0	0	0	1,815.00
16/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	542	0	1	0	0.00
16/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1561	1	2	1	0.00
16/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	71	0	0	0	568.00
16/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	11030	12	11	12	0.00
16/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	13327	14	13	14	0.00
16/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	6406	7	6	7	1,815.00
16/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	5311	6	5	6	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
16/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	23388	24	23	24	0.00
16/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	11098	12	11	12	0.00
16/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	13478	14	13	14	0.00
16/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	19055	20	19	20	0.00
16/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	19498	20	19	20	0.00
16/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	13935	15	14	15	0.00
16/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	15832	16	16	16	0.00
16/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	6918	7	7	7	525.00
16/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	11167	12	11	12	0.00
16/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	5509	6	6	6	568.00
16/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	13858	14	14	14	0.00
16/04/2020	2044 On 04-February-21			Bond Future	12.08	73.8601	74.4878	73.8601	0.00
16/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	763	1	1	1	0.00
16/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	783	1	1	1	0.00
16/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	291	0	0	0	405.00
16/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	773	1	1	1	0.00
16/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	708	1	1	1	0.00
16/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	508	0	1	0	0.00
16/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1348	1	1	1	0.00
16/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	12483	13	12	13	0.00
16/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	12959	14	13	14	405.00
16/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	17674	18	18	18	0.00
16/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	9497	10	9	10	405.00
16/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	12551	13	13	13	0.00
16/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	14737	15	15	15	0.00
16/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	12416	13	12	13	0.00
16/04/2020	2044 On 06-May-21			Bond Future	12.31	74.7590	75.3945	74.7590	0.00
16/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	819	0	1	0	0.00
16/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	762	0	1	0	0.00
16/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	705	0	1	0	0.00
16/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
16/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	2046 On 07-May-20			Bond Future	103.72	104.7209	103.7186	104.7209	14,969.00
16/04/2020	2046 On 06-August-20			Bond Future	105.04	106.0529	105.0372	106.0529	1,962.00
16/04/2020	2046 On 05-November-20			Bond Future	104.59	105.6149	104.5859	105.6149	0.00
16/04/2020	2046 On 04-February-21			Bond Future	105.96	106.9977	105.9551	106.9977	0.00
16/04/2020	2046 On 06-May-21			Bond Future	105.46	106.5107	105.4553	106.5107	0.00
16/04/2020	2050 On 07-May-20			Bond Future	107.35	106.3207	107.3496	106.3207	13,811.00
16/04/2020	2050 On 06-August-20			Bond Future	106.84	105.7942	106.8352	105.7942	9,430.00
16/04/2020	2050 On 05-November-20			Bond Future	108.20	107.1478	108.2022	107.1478	0.00
16/04/2020	2050 On 04-February-21			Bond Future	107.70	106.6310	107.6992	106.6310	0.00
16/04/2020	2050 On 06-May-21			Bond Future	109.04	107.9566	109.0380	107.9566	0.00
16/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	AL37 On 07-May-20			Index Future	667.75	661.9070	667.7520	661.9070	0.00
16/04/2020	AL37 On 06-August-20			Index Future	675.98	670.0720	675.9840	670.0720	0.00
16/04/2020	AL37 On 05-November-20			Index Future	684.56	678.5730	684.5590	678.5730	0.00
16/04/2020	AL37 On 04-February-21			Index Future	693.36	687.2970	693.3600	687.2970	0.00
16/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
16/04/2020	AL7T On 07-May-20			Index Future	734.99	729.6580	734.9870	729.6580	0.00
16/04/2020	AL7T On 06-August-20			Index Future	744.05	738.6590	744.0480	738.6590	0.00
16/04/2020	AL7T On 05-November-20			Index Future	753.49	748.0310	753.4870	748.0310	0.00
16/04/2020	AL7T On 04-February-21			Index Future	763.17	757.6480	763.1730	757.6480	0.00
16/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
16/04/2020	ALBI On 07-May-20			Index Future	661.13	655.9470	661.1290	655.9470	209.00
16/04/2020	ALBI On 06-August-20			Index Future	669.28	664.0390	669.2800	664.0390	165.00
16/04/2020	ALBI On 05-November-20			Index Future	677.77	672.4640	677.7700	672.4640	0.00
16/04/2020	ALBI On 04-February-21			Index Future	686.48	681.1090	686.4840	681.1090	0.00
16/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	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
16/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C212 On 31-January-22			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
16/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2020	ES33 On 07-May-20			Bond Future	12.36	69.1960	69.7777	69.1960	0.00
16/04/2020	ES33 On 06-August-20			Bond Future	12.62	70.0589	70.6472	70.0589	350.00
16/04/2020	ES33 On 05-November-20			Bond Future	12.88	67.1595	67.7552	67.1595	0.00
16/04/2020	ES33 On 04-February-21			Bond Future	13.17	68.0234	68.6266	68.0234	0.00
16/04/2020	ES33 On 06-May-21			Bond Future	13.47	65.0731	65.6839	65.0731	0.00
16/04/2020	ES42 On 07-May-20			Bond Future	12.56	69.6935	70.3126	69.6935	0.00
16/04/2020	ES42 On 06-August-20			Bond Future	12.80	70.5625	71.1888	70.5625	4,919.00
16/04/2020	ES42 On 05-November-20			Bond Future	13.05	67.1890	67.8231	67.1890	0.00
16/04/2020	ES42 On 04-February-21			Bond Future	13.31	68.0534	68.6956	68.0534	0.00
16/04/2020	ES42 On 06-May-21			Bond Future	13.59	64.6234	65.2736	64.6234	0.00
16/04/2020	GOVI On 07-May-20			GOVI	653.13	648.0570	653.1290	648.0570	1,179.00
16/04/2020	GOVI On 07-May-20	719.98	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
16/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	668610	72	67	72	0.00
16/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	668710	72	67	72	0.00
16/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	668510	72	67	72	0.00
16/04/2020	GOVI On 06-August-20			GOVI	661.18	656.0510	661.1810	656.0510	1.00
16/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	669490	72	67	72	0.00
16/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	669390	72	67	72	0.00
16/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	669590	72	67	72	0.00
16/04/2020	GOVI On 05-November-20			GOVI	669.57	664.3750	669.5690	664.3750	0.00
16/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	682810	73	68	73	0.00
16/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	682610	73	68	73	0.00
16/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	682710	73	68	73	0.00
16/04/2020	GOVI On 04-February-21			GOVI	678.18	672.9160	678.1770	672.9160	0.00
16/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	727630	78	73	78	0.00
16/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	727730	78	73	78	0.00
16/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	727830	78	73	78	0.00
16/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
16/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
16/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
16/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/04/2020	GOVI On 06-May-21	678.67	Put	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
16/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2020	IGOV On 07-May-20			Index Future	259.22	258.4790	259.2160	258.4790	567.00
16/04/2020	IGOV On 06-August-20			Index Future	262.48	261.7320	262.4760	261.7320	0.00
16/04/2020	IGOV On 05-November-20			Index Future	265.87	265.1160	265.8690	265.1160	47.00
16/04/2020	IGOV On 04-February-21			Index Future	269.35	268.5870	269.3500	268.5870	0.00
16/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
16/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
16/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
16/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.26	94.2700	94.2600	94.2700	0.00
16/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.70	92.7200	92.7000	92.7200	0.00
16/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.16	91.2100	91.1600	91.2100	0.00
16/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.46	90.5400	90.4600	90.5400	0.00
16/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.12	92.1800	92.1200	92.1800	51.00
16/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.95	92.3800	91.9500	92.3800	0.00
16/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.52	93.3100	92.5200	93.3100	0.00
16/04/2020	IS05 On 20-September-22			Interest Rate Swap	96.08	96.8100	96.0800	96.8100	0.00
16/04/2020	IS05 On 20-December-22			Interest Rate Swap	97.02	97.5400	97.0200	97.5400	0.00
16/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.96	90.3200	89.9600	90.3200	0.00
16/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.96	96.2900	95.9600	96.2900	0.00
16/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
16/04/2020	IS10 On 17-December-25			Interest Rate Swap	88.84	89.7500	88.8400	89.7500	0.00
16/04/2020	IS10 On 16-March-26			Interest Rate Swap	85.96	86.9300	85.9600	86.9300	0.00
16/04/2020	IS10 On 15-June-26			Interest Rate Swap	84.95	85.9800	84.9500	85.9800	0.00
16/04/2020	IS10 On 21-September-26			Interest Rate Swap	87.47	88.5600	87.4700	88.5600	0.00
16/04/2020	IS10 On 21-December-26			Interest Rate Swap	91.87	93.0000	91.8700	93.0000	0.00
16/04/2020	IS10 On 15-March-27			Interest Rate Swap	90.91	92.0900	90.9100	92.0900	0.00
16/04/2020	IS10 On 21-June-27			Interest Rate Swap	93.34	94.5400	93.3400	94.5400	0.00
16/04/2020	IS10 On 20-September-27			Interest Rate Swap	99.34	100.5500	99.3400	100.5500	0.00
16/04/2020	IS10 On 20-December-27			Interest Rate Swap	100.08	101.3100	100.0800	101.3100	0.00
16/04/2020	IS10 On 22-March-28			Interest Rate Swap	93.74	95.0200	93.7400	95.0200	0.00
16/04/2020	IS10 On 20-June-28			Interest Rate Swap	101.61	102.8400	101.6100	102.8400	0.00

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16/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
16/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2020	R023 On 07-May-20			Bond Future	6.28	104.9206	105.2692	104.9206	51,271.00
16/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	1621	1	2	1	0.00
16/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	1597	1	2	1	0.00
16/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	1646	1	2	1	0.00
16/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	19	0	0	0	0.00
16/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	18	0	0	0	0.00
16/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	17	0	0	0	0.00
16/04/2020	R023 On 06-August-20			Bond Future	6.41	106.2289	106.5810	106.2289	13,037.00
16/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2205	2	2	2	0.00
16/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2246	2	2	2	0.00
16/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2225	2	2	2	0.00
16/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	212	0	0	0	0.00
16/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	215	0	0	0	0.00
16/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	218	0	0	0	0.00
16/04/2020	R023 On 05-November-20			Bond Future	6.56	103.6497	104.0061	103.6497	0.00
16/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2321	2	2	2	0.00
16/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2303	2	2	2	0.00
16/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2338	2	2	2	0.00
16/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	425	1	0	1	0.00
16/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	421	1	0	1	0.00
16/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	418	1	0	1	0.00
16/04/2020	R023 On 04-February-21			Bond Future	6.75	104.9827	105.3436	104.9827	0.00
16/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	658	1	1	1	0.00
16/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	674	1	1	1	0.00
16/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	666	1	1	1	0.00
16/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1478	2	1	2	0.00
16/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1489	2	1	2	0.00
16/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1467	2	1	2	0.00
16/04/2020	R023 On 06-May-21			Bond Future	7.02	102.3496	102.7151	102.3496	0.00
16/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	901	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	934	1	1	1	0.00
16/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	918	1	1	1	0.00
16/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 07-May-20			Bond Future	11.33	83.6283	84.3223	83.6283	106,211.00
16/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
16/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
16/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	31	0	0	0	0.00
16/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	97	0	0	0	0.00
16/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
16/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
16/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
16/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	14987	16	15	16	0.00
16/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	12591	13	13	13	0.00
16/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	12137	13	12	13	0.00
16/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	10646	11	11	11	0.00
16/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	10426	11	10	11	0.00
16/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	12743	13	13	13	0.00
16/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	9914	11	10	11	0.00
16/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	3783	4	4	4	5,000.00
16/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	4912	6	5	6	3,530.00
16/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	12667	13	13	13	0.00
16/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	15540	16	16	16	0.00
16/04/2020	R035 On 06-August-20			Bond Future	11.54	84.6711	85.3732	84.6711	52,699.00
16/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	8	0	0	0	500.00
16/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	6	0	0	0	24,761.00
16/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	105	0	0	0	0.00
16/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	52	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	373	0	0	0	0.00
16/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	107	0	0	0	0.00
16/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	2	0	0	0	3,000.00
16/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	102	0	0	0	0.00
16/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	10675	11	11	11	0.00
16/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	19620	20	20	20	0.00
16/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	10813	11	11	11	0.00
16/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	7322	8	7	8	500.00
16/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	17602	18	18	18	0.00
16/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	10744	11	11	11	0.00
16/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	12510	13	13	13	0.00
16/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	16891	18	17	18	0.00
16/04/2020	R035 On 05-November-20			Bond Future	11.76	81.2533	81.9640	81.2533	0.00
16/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	649	1	1	1	0.00
16/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	658	1	1	1	0.00
16/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	639	1	1	1	0.00
16/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	9707	10	10	10	0.00
16/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	9648	10	10	10	0.00
16/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	9590	10	10	10	0.00
16/04/2020	R035 On 04-February-21			Bond Future	11.99	82.2984	83.0182	82.2984	0.00
16/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	643	1	1	1	0.00
16/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	581	0	1	0	0.00
16/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	574	0	1	0	0.00
16/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	567	0	1	0	0.00
16/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1918	2	2	2	0.00
16/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	12773	13	13	13	0.00
16/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	12835	13	13	13	0.00
16/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	12218	13	12	13	650.00
16/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	6960	7	7	7	650.00
16/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	12711	13	13	13	0.00
16/04/2020	R035 On 06-May-21			Bond Future	12.24	78.8201	79.5488	78.8201	0.00
16/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	601	0	1	0	0.00
16/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	709	0	1	0	0.00
16/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	655	0	1	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
16/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R186 On 07-May-20			Bond Future	9.23	109.3062	110.2882	109.3062	75,580.00
16/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	24	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	266	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	0	0	0.00
16/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	1699	1	2	1	1,120.00
16/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	5	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	0	0	0	0.00
16/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	3869	3	4	3	1,120.00
16/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	8649	10	9	10	0.00
16/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	6059	7	6	7	0.00
16/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	38	0	0	0	0.00
16/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1772	3	2	3	0.00
16/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	4929	6	5	6	0.00
16/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	5950	7	6	7	0.00
16/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	318	1	0	1	0.00
16/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	6986	8	7	8	2,500.00
16/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	3776	5	4	5	23,160.00
16/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	6004	7	6	7	0.00
16/04/2020	R186 On 06-August-20			Bond Future	9.46	105.3826	106.3760	105.3826	29,718.00
16/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	319	0	0	0	0.00
16/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	248	0	0	0	0.00
16/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	325	0	0	0	0.00
16/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	312	0	0	0	0.00
16/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	5797	7	6	7	0.00
16/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	6303	7	6	7	0.00
16/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	5706	7	6	7	0.00
16/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	5751	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R186 On 05-November-20			Bond Future	9.69	106.7062	107.7119	106.7062	0.00
16/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	802	1	1	1	0.00
16/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	791	1	1	1	0.00
16/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	781	1	1	1	0.00
16/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	518	0	1	0	3,500.00
16/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	1647	1	2	1	0.00
16/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	240	0	0	0	3,500.00
16/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	7043	8	7	8	0.00
16/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	9308	10	9	10	0.00
16/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	5775	7	6	7	0.00
16/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	3678	4	4	4	3,500.00
16/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	5814	7	6	7	0.00
16/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	5736	7	6	7	0.00
16/04/2020	R186 On 04-February-21			Bond Future	9.95	102.7916	103.8101	102.7916	0.00
16/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	417	0	0	0	0.00
16/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	423	0	0	0	0.00
16/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	428	0	0	0	0.00
16/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	8768	10	9	10	0.00
16/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	8724	10	9	10	0.00
16/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	8811	10	9	10	0.00
16/04/2020	R186 On 06-May-21			Bond Future	10.25	104.0440	105.0751	104.0440	0.00
16/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	2189	1	2	1	0.00
16/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	2147	1	2	1	0.00
16/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	2106	1	2	1	0.00
16/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R197 On 07-May-20			Bond Future	312.01	312.0011	312.0100	312.0011	2,556.00
16/04/2020	R197 On 06-August-20			Bond Future	308.20	308.1932	308.1999	308.1932	950.00
16/04/2020	R197 On 05-November-20			Bond Future	312.14	312.1366	312.1429	312.1366	0.00
16/04/2020	R197 On 04-February-21			Bond Future	308.25	308.2431	308.2492	308.2431	0.00
16/04/2020	R197 On 06-May-21			Bond Future	312.08	312.0736	312.0804	312.0736	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
16/04/2020	R202 On 07-May-20			Bond Future	223.43	219.9178	223.4271	219.9178	7,963.00
16/04/2020	R202 On 06-August-20			Bond Future	222.14	218.5844	222.1371	218.5844	716.00
16/04/2020	R202 On 05-November-20			Bond Future	224.98	221.3812	224.9788	221.3812	0.00
16/04/2020	R202 On 04-February-21			Bond Future	223.69	220.0410	223.6854	220.0410	0.00
16/04/2020	R202 On 06-May-21			Bond Future	226.47	222.7760	226.4663	222.7760	0.00
16/04/2020	R208 On 07-May-20			Bond Future	4.31	102.9589	102.8645	102.9589	25,272.00
16/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	444	1	0	1	0.00
16/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	436	1	0	1	0.00
16/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	427	1	0	1	0.00
16/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R208 On 06-August-20			Bond Future	4.04	104.2427	104.1464	104.2427	7,323.00
16/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	954	1	1	1	0.00
16/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	960	1	1	1	0.00
16/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	948	1	1	1	0.00
16/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R208 On 05-November-20			Bond Future	3.34	102.1574	102.0597	102.1574	0.00
16/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	564	1	1	1	0.00
16/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	560	1	1	1	0.00
16/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	556	1	1	1	0.00
16/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	1	0	0	0	0.00
16/04/2020	R209 On 07-May-20			Bond Future	11.27	63.3270	63.9405	63.3270	56,994.00
16/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	10647	11	11	11	0.00
16/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	10581	11	11	11	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
16/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	10713	11	11	11	0.00
16/04/2020	R209 On 06-August-20			Bond Future	11.47	64.1166	64.7373	64.1166	17,787.00
16/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	44687	45	45	45	0.00
16/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	44796	45	45	45	0.00
16/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	44579	45	45	45	0.00
16/04/2020	R209 On 05-November-20			Bond Future	11.66	61.7790	62.4074	61.7790	0.00
16/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	510	0	1	0	0.00
16/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	524	0	1	0	0.00
16/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	517	0	1	0	0.00
16/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	9594	10	10	10	0.00
16/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	9541	10	10	10	0.00
16/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	9648	10	10	10	0.00
16/04/2020	R209 On 04-February-21			Bond Future	11.86	62.5736	63.2100	62.5736	0.00
16/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	693	1	1	1	0.00
16/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	701	1	1	1	0.00
16/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	685	1	1	1	0.00
16/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	10185	11	10	11	0.00
16/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	10133	11	10	11	0.00
16/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	10081	11	10	11	0.00
16/04/2020	R209 On 06-May-21			Bond Future	12.08	60.1938	60.8381	60.1938	0.00
16/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	653	0	1	0	0.00
16/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	745	0	1	0	0.00
16/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	699	0	1	0	0.00
16/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R210 On 07-May-20			Bond Future	183.48	183.4700	183.4825	183.4700	1,419.00
16/04/2020	R210 On 06-August-20			Bond Future	185.82	185.8037	185.8151	185.8037	555.00
16/04/2020	R210 On 05-November-20			Bond Future	185.47	185.4597	185.4710	185.4597	0.00
16/04/2020	R210 On 04-February-21			Bond Future	187.90	187.8881	187.8993	187.8881	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
16/04/2020	R210 On 06-May-21			Bond Future	187.48	187.4693	187.4811	187.4693	0.00
16/04/2020	R212 On 07-May-20			Bond Future	165.85	165.2913	165.8501	165.2913	6,719.00
16/04/2020	R212 On 06-August-20			Bond Future	165.66	165.0964	165.6611	165.0964	0.00
16/04/2020	R212 On 05-November-20			Bond Future	167.78	167.2089	167.7806	167.2089	0.00
16/04/2020	R212 On 04-February-21			Bond Future	167.65	167.0663	167.6453	167.0663	0.00
16/04/2020	R212 On 06-May-21			Bond Future	169.73	169.1429	169.7294	169.1429	0.00
16/04/2020	R213 On 07-May-20			Bond Future	10.76	77.0617	77.7068	77.0617	11,123.00
16/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	10040	11	10	11	0.00
16/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	9917	11	10	11	0.00
16/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	9978	11	10	11	0.00
16/04/2020	R213 On 06-August-20			Bond Future	10.97	78.0226	78.6752	78.0226	6,289.00
16/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	128	0	0	0	0.00
16/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	134	0	0	0	0.00
16/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	131	0	0	0	0.00
16/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	9335	10	9	10	0.00
16/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	9279	10	9	10	0.00
16/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	9392	10	9	10	0.00
16/04/2020	R213 On 05-November-20			Bond Future	11.18	75.4680	76.1286	75.4680	0.00
16/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	494	0	0	0	0.00
16/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	501	0	1	0	0.00
16/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	508	0	1	0	0.00
16/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	8898	9	9	9	0.00
16/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	8999	10	9	10	0.00
16/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	8949	10	9	10	0.00
16/04/2020	R213 On 04-February-21			Bond Future	11.42	76.4386	77.1076	76.4386	0.00
16/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	457	0	0	0	0.00
16/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	451	0	0	0	0.00
16/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	446	0	0	0	0.00
16/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	11077	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	11129	12	11	12	0.00
16/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	11026	12	11	12	0.00
16/04/2020	R213 On 06-May-21			Bond Future	11.67	73.8359	74.5133	73.8359	0.00
16/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	1087	0	1	0	0.00
16/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	1133	0	1	0	0.00
16/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	1041	0	1	0	0.00
16/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 07-May-20			Bond Future	11.34	62.2853	62.8898	62.2853	15,302.00
16/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
16/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
16/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	67	0	0	0	0.00
16/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	12757	13	13	13	0.00
16/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	3932	5	4	5	1,250.00
16/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	8584	9	9	9	0.00
16/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	9660	10	10	10	0.00
16/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	9592	10	10	10	0.00
16/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	9524	10	10	10	0.00
16/04/2020	R214 On 06-August-20			Bond Future	11.52	63.0619	63.6735	63.0619	10,366.00
16/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	181	0	0	0	0.00
16/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	189	0	0	0	0.00
16/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	185	0	0	0	0.00
16/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	9324	10	9	10	0.00
16/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	9201	10	9	10	0.00
16/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	9263	10	9	10	0.00
16/04/2020	R214 On 05-November-20			Bond Future	11.71	60.5719	61.1911	60.5719	0.00
16/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	636	1	1	1	0.00
16/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	627	1	1	1	0.00
16/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	645	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	8976	10	9	10	0.00
16/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	8922	9	9	9	0.00
16/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	8868	9	9	9	0.00
16/04/2020	R214 On 04-February-21			Bond Future	11.90	61.3509	61.9781	61.3509	0.00
16/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	810	1	1	1	0.00
16/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	828	1	1	1	0.00
16/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	819	1	1	1	0.00
16/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	9648	10	10	10	0.00
16/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	9595	10	10	10	0.00
16/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	9701	10	10	10	0.00
16/04/2020	R214 On 06-May-21			Bond Future	12.11	58.8166	59.4515	58.8166	0.00
16/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	781	0	1	0	0.00
16/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	733	0	1	0	0.00
16/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	686	0	1	0	0.00
16/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 07-May-20			Bond Future	11.41	78.7676	79.4519	78.7676	59,100.00
16/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	32	0	0	0	0.00
16/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
16/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	12482	13	12	13	0.00
16/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	8951	10	9	10	300.00
16/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	13271	14	13	14	0.00
16/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	12569	13	13	13	0.00
16/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	5084	6	5	6	300.00
16/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	12395	13	12	13	0.00
16/04/2020	R248 On 06-August-20			Bond Future	11.60	79.7498	80.4420	79.7498	55,815.00
16/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	3689	3	4	3	0.00
16/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1426	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	4	0	0	0	20,640.00
16/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	128	0	0	0	0.00
16/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	769	1	1	1	640.00
16/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	136	0	0	0	0.00
16/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	3493	3	3	3	470.00
16/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	7606	7	8	7	814.00
16/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	206	0	0	0	640.00
16/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
16/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	5389	5	5	5	814.00
16/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1302	1	1	1	470.00
16/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	132	0	0	0	0.00
16/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	10388	11	10	11	0.00
16/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	4683	5	5	5	0.00
16/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1369	2	1	2	0.00
16/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	10311	11	10	11	0.00
16/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	2215	3	2	3	0.00
16/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	746	1	1	1	0.00
16/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	2098	2	2	2	0.00
16/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	20944	22	21	22	0.00
16/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	18521	19	19	19	0.00
16/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	10466	11	10	11	0.00
16/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	5941	6	6	6	0.00
16/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	4457	5	4	5	0.00
16/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	9179	10	9	10	0.00
16/04/2020	R248 On 05-November-20			Bond Future	11.79	76.3333	77.0341	76.3333	0.00
16/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	356	0	0	0	0.00
16/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	350	0	0	0	0.00
16/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	344	0	0	0	0.00
16/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	13127	14	13	14	0.00
16/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	13204	14	13	14	0.00
16/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	13050	14	13	14	0.00
16/04/2020	R248 On 04-February-21			Bond Future	11.99	77.3151	78.0249	77.3151	0.00
16/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	947	1	1	1	0.00
16/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	959	1	1	1	0.00

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16/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	971	1	1	1	0.00
16/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	11385	12	11	12	0.00
16/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	11516	12	12	12	0.00
16/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	11450	12	11	12	0.00
16/04/2020	R248 On 06-May-21			Bond Future	12.20	73.8391	74.5577	73.8391	0.00
16/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	795	0	1	0	0.00
16/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	911	0	1	0	0.00
16/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	853	0	1	0	0.00
16/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
16/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00