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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/04/2020 TO: 22/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	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
22/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	2025 On 07-May-20			Bond Future	134.96	135.5232	134.9625	135.5232	1,865.00
22/04/2020	2025 On 06-August-20			Bond Future	135.13	135.6981	135.1253	135.6981	1,411.00
22/04/2020	2025 On 05-November-20			Bond Future	136.85	137.4338	136.8518	137.4338	0.00
22/04/2020	2025 On 04-February-21			Bond Future	137.09	137.6812	137.0914	137.6812	0.00
22/04/2020	2025 On 06-May-21			Bond Future	138.78	139.3722	138.7760	139.3722	0.00
22/04/2020	2029 On 07-May-20			Bond Future	98.72	98.6851	98.7150	98.6851	1,509.00
22/04/2020	2029 On 06-August-20			Bond Future	99.94	99.9102	99.9368	99.9102	1,061.00
22/04/2020	2029 On 05-November-20			Bond Future	100.07	100.0455	100.0712	100.0455	0.00
22/04/2020	2029 On 04-February-21			Bond Future	101.37	101.3398	101.3655	101.3398	0.00
22/04/2020	2029 On 06-May-21			Bond Future	101.45	101.4283	101.4550	101.4283	0.00
22/04/2020	2030 On 07-May-20			Bond Future	10.56	87.9132	86.8801	87.9132	82,018.00
22/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
22/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	1	0	0	0	0.00
22/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
22/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	10248	9	10	9	0.00
22/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	9566	9	10	9	5,820.00
22/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	10310	9	10	9	0.00
22/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	9875	9	10	9	5,820.00
22/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	12398	11	12	11	0.00
22/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	7799	7	8	7	0.00
22/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	10186	9	10	9	0.00
22/04/2020	2030 On 06-August-20			Bond Future	10.80	84.9764	83.9274	84.9764	75,173.00
22/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	80	0	0	0	800.00
22/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	289	0	0	0	450.00
22/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	208	0	0	0	800.00
22/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	309	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
22/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	2612	2	3	2	470.00
22/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	1175	1	1	1	470.00
22/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	521	0	1	0	0.00
22/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	319	0	0	0	0.00
22/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	370	0	0	0	323.00
22/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	106	0	0	0	323.00
22/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	314	0	0	0	0.00
22/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2742	3	3	3	0.00
22/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	1254	1	1	1	0.00
22/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	833	1	1	1	450.00
22/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	8080	7	8	7	800.00
22/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	9705	8	10	8	0.00
22/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	5442	4	5	4	0.00
22/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	9760	9	10	9	0.00
22/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	13226	12	13	12	0.00
22/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	2980	2	3	2	0.00
22/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	9221	8	9	8	0.00
22/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	5245	4	5	4	0.00
22/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	6500	5	6	5	0.00
22/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	9814	9	10	9	0.00
22/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	14085	13	14	13	0.00
22/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	3112	2	3	2	0.00
22/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	10034	9	10	9	0.00
22/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	11101	10	11	10	0.00
22/04/2020	2030 On 05-November-20			Bond Future	11.02	86.0439	84.9806	86.0439	0.00
22/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	1204	1	1	1	0.00
22/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	545	0	1	0	3,000.00
22/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	294	0	0	0	1,000.00
22/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	673	0	1	0	1,000.00
22/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	474	0	0	0	3,000.00
22/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	961	1	1	1	0.00
22/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	551	0	1	0	14,160.00
22/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	825	0	1	0	3,000.00
22/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2596	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	666	0	1	0	15,947.00
22/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	2393	2	2	2	0.00
22/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	981	1	1	1	0.00
22/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1522	1	2	1	0.00
22/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	302	0	0	0	14,160.00
22/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	373	0	0	0	15,947.00
22/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	215	0	0	0	3,000.00
22/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1828	1	2	1	0.00
22/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	971	1	1	1	0.00
22/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	9780	8	10	8	0.00
22/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	5745	4	6	4	15,947.00
22/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	13130	12	13	12	0.00
22/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	10511	9	11	9	0.00
22/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	7636	6	8	6	14,160.00
22/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	15235	14	15	14	0.00
22/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	11526	10	12	10	0.00
22/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	12423	11	12	11	0.00
22/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	9685	8	10	8	0.00
22/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	5420	4	5	4	3,000.00
22/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	14252	13	14	13	0.00
22/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	6845	5	7	5	1,000.00
22/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	9733	8	10	8	0.00
22/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	16791	16	17	16	0.00
22/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	11474	10	11	10	0.00
22/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	15353	14	15	14	0.00
22/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	8713	7	9	7	3,000.00
22/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	12477	11	12	11	0.00
22/04/2020	2030 On 04-February-21			Bond Future	11.26	83.1319	82.0549	83.1319	0.00
22/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	560	0	1	0	1,000.00
22/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	1128	0	1	0	0.00
22/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	1083	0	1	0	1,000.00
22/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	554	0	1	0	800.00
22/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	1119	0	1	0	0.00
22/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	871	0	1	0	800.00

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22/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	2431	2	2	2	0.00
22/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	1110	0	1	0	0.00
22/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	12458	11	12	11	0.00
22/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	16453	15	16	15	0.00
22/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	12263	11	12	11	0.00
22/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	7833	6	8	6	1,800.00
22/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	13762	12	14	12	0.00
22/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	12312	11	12	11	0.00
22/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	16397	15	16	15	0.00
22/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	12215	10	12	10	0.00
22/04/2020	2030 On 06-May-21			Bond Future	11.54	84.1319	83.0424	84.1319	0.00
22/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	710	2	1	2	0.00
22/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	803	2	1	2	0.00
22/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	757	2	1	2	0.00
22/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 07-May-20			Bond Future	11.03	83.8552	82.7568	83.8552	42,823.00
22/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
22/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
22/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	11529	10	12	10	0.00
22/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	11461	10	11	10	0.00
22/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	14029	13	14	13	0.00
22/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	11393	10	11	10	0.00
22/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	9118	8	9	8	3,000.00
22/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	10716	10	11	10	0.00

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22/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	9382	8	9	8	0.00
22/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	12768	12	13	12	0.00
22/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	11597	10	12	10	0.00
22/04/2020	2032 On 06-August-20			Bond Future	11.26	84.8753	83.7603	84.8753	89,467.00
22/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	566	0	1	0	0.00
22/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	267	0	0	0	0.00
22/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	74	0	0	0	800.00
22/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	200	0	0	0	800.00
22/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	272	0	0	0	0.00
22/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	277	0	0	0	0.00
22/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	11026	10	11	10	0.00
22/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	11147	10	11	10	0.00
22/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	15432	14	15	14	0.00
22/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	12140	11	12	11	0.00
22/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	11087	10	11	10	0.00
22/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	8493	7	8	7	800.00
22/04/2020	2032 On 05-November-20			Bond Future	11.48	81.7923	80.6623	81.7923	0.00
22/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	971	1	1	1	0.00
22/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2971	2	3	2	0.00
22/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	3182	3	3	3	0.00
22/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	475	0	0	0	3,000.00
22/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	832	0	1	0	3,000.00
22/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	693	0	1	0	1,000.00
22/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	981	1	1	1	0.00
22/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	386	0	0	0	1,000.00
22/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	962	1	1	1	0.00
22/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	11030	9	11	9	0.00
22/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	14709	13	15	13	0.00
22/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	15770	14	16	14	0.00
22/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	5369	4	5	4	1,000.00
22/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	10924	9	11	9	0.00
22/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	12747	11	13	11	0.00
22/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	11790	10	12	10	0.00
22/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	10977	9	11	9	0.00

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22/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	5661	4	6	4	3,000.00
22/04/2020	2032 On 04-February-21			Bond Future	11.72	82.8316	81.6869	82.8316	0.00
22/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	600	0	1	0	800.00
22/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	1234	1	1	1	0.00
22/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	944	0	1	0	800.00
22/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	1254	1	1	1	0.00
22/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2984	2	3	2	0.00
22/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	1244	1	1	1	0.00
22/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	13289	11	13	11	0.00
22/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	15108	13	15	13	0.00
22/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	13236	11	13	11	0.00
22/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7860	6	8	6	800.00
22/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	13343	11	13	11	0.00
22/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	18100	17	18	17	0.00
22/04/2020	2032 On 06-May-21			Bond Future	11.98	79.6810	78.5231	79.6810	0.00
22/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	633	2	1	2	0.00
22/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	683	2	1	2	0.00
22/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	584	2	1	2	0.00
22/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
22/04/2020	2033 On 07-May-20			Bond Future	97.14	98.1787	97.1379	98.1787	3,611.00
22/04/2020	2033 On 06-August-20			Bond Future	98.34	99.3977	98.3402	99.3977	5,770.00
22/04/2020	2033 On 05-November-20			Bond Future	98.38	99.4504	98.3782	99.4504	0.00
22/04/2020	2033 On 04-February-21			Bond Future	99.65	100.7369	99.6505	100.7369	0.00
22/04/2020	2033 On 06-May-21			Bond Future	99.64	100.7397	99.6406	100.7397	0.00
22/04/2020	2037 On 07-May-20			Bond Future	11.56	81.2501	79.9252	81.2501	48,792.00
22/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
22/04/2020	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
22/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	13440	12	13	12	0.00
22/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	13286	12	13	12	0.00
22/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	10366	9	10	9	0.00
22/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	12599	11	13	11	0.00
22/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	13363	12	13	12	0.00
22/04/2020	2037 On 06-August-20			Bond Future	11.78	77.9819	76.6377	77.9819	77,367.00
22/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	216	0	0	0	0.00
22/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	212	0	0	0	0.00
22/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	221	0	0	0	0.00
22/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	12880	11	13	11	0.00
22/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	12810	11	13	11	0.00
22/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	12740	11	13	11	0.00
22/04/2020	2037 On 05-November-20			Bond Future	11.99	78.9617	77.5996	78.9617	0.00
22/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	939	1	1	1	0.00
22/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	919	1	1	1	0.00
22/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	929	1	1	1	0.00
22/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12513	11	13	11	0.00
22/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12392	11	12	11	0.00
22/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12452	11	12	11	0.00
22/04/2020	2037 On 04-February-21			Bond Future	12.22	75.7095	74.3299	75.7095	0.00
22/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4828	4	5	4	300.00
22/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	910	0	1	0	72.00
22/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	10179	10	10	10	0.00
22/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1630	1	2	1	0.00
22/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1532	1	2	1	0.00
22/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	2344	1	2	1	0.00
22/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	4644	4	5	4	0.00
22/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1544	1	2	1	0.00
22/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1799	1	2	1	240.00
22/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1556	1	2	1	0.00
22/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13539	11	14	11	0.00
22/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	6456	4	6	4	240.00
22/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12477	10	12	10	0.00
22/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13654	12	14	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
22/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	10566	8	11	8	72.00
22/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	2528	1	3	1	300.00
22/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	13198	11	13	11	72.00
22/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13596	11	14	11	0.00
22/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17514	16	18	16	0.00
22/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	6240	4	6	4	0.00
22/04/2020	2037 On 06-May-21			Bond Future	12.47	76.6198	75.2241	76.6198	0.00
22/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	222	0	0	0	0.00
22/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	169	0	0	0	0.00
22/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	276	0	0	0	0.00
22/04/2020	2038 On 07-May-20			Bond Future	110.78	112.2827	110.7830	112.2827	5,287.00
22/04/2020	2038 On 06-August-20			Bond Future	110.46	111.9806	110.4581	111.9806	9,276.00
22/04/2020	2038 On 05-November-20			Bond Future	111.87	113.4130	111.8696	113.4130	0.00
22/04/2020	2038 On 04-February-21			Bond Future	111.59	113.1585	111.5947	113.1585	0.00
22/04/2020	2038 On 06-May-21			Bond Future	112.97	114.5480	112.9658	114.5480	0.00
22/04/2020	2040 On 07-May-20			Bond Future	11.64	83.7560	82.2505	83.7560	32,073.00
22/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	6366	8	6	8	325.00
22/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
22/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
22/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	3708	5	4	5	325.00
22/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	181	0	0	0	450.00
22/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1847	3	2	3	450.00
22/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	10522	9	11	9	0.00
22/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	13895	12	14	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
22/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	832	0	1	0	0.00
22/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	256	0	0	0	0.00
22/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	3751	2	4	2	0.00
22/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	12911	11	13	11	0.00
22/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	13730	12	14	12	0.00
22/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	15827	14	16	14	0.00
22/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	11704	10	12	10	0.00
22/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	39	0	0	0	0.00
22/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	13812	12	14	12	0.00
22/04/2020	2040 On 06-August-20			Bond Future	11.86	80.2679	78.7408	80.2679	43,979.00
22/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	203	0	0	0	0.00
22/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	957	1	1	1	0.00
22/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	207	0	0	0	0.00
22/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	212	0	0	0	0.00
22/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1788	2	2	2	0.00
22/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	859	1	1	1	0.00
22/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	75	0	0	0	800.00
22/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	225	0	0	0	800.00
22/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	12715	11	13	11	0.00
22/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	7960	6	8	6	800.00
22/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	16630	15	17	15	0.00
22/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13012	11	13	11	0.00
22/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	7631	6	8	6	12,538.00
22/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	13087	11	13	11	0.00
22/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5641	4	6	4	517.00
22/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	12938	11	13	11	0.00
22/04/2020	2040 On 05-November-20			Bond Future	12.07	81.2765	79.7292	81.2765	0.00
22/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	460	0	0	0	2,000.00
22/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	650	0	1	0	2,000.00
22/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	336	0	0	0	2,000.00
22/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	925	1	1	1	0.00
22/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	854	0	1	0	2,000.00
22/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	935	1	1	1	0.00
22/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3669	3	4	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
22/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	3136	3	3	3	0.00
22/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	946	1	1	1	0.00
22/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	6665	5	7	5	2,000.00
22/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	12806	11	13	11	0.00
22/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	14920	13	15	13	0.00
22/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	18697	17	19	17	0.00
22/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	12741	11	13	11	0.00
22/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	5920	4	6	4	2,000.00
22/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	12872	11	13	11	0.00
22/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13335	11	13	11	0.00
22/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	16905	15	17	15	0.00
22/04/2020	2040 On 04-February-21			Bond Future	12.29	77.8034	76.2362	77.8034	0.00
22/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	4195	3	4	3	0.00
22/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	1210	1	1	1	800.00
22/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1611	1	2	1	0.00
22/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	702	0	1	0	500.00
22/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	760	0	1	0	800.00
22/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1624	1	2	1	0.00
22/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	3768	3	4	3	0.00
22/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	1401	1	1	1	500.00
22/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1598	1	2	1	0.00
22/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	14085	12	14	12	0.00
22/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	8165	6	8	6	500.00
22/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	15094	13	15	13	0.00
22/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20410	18	20	18	0.00
22/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	19798	18	20	18	0.00
22/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	16214	14	16	14	0.00
22/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	13962	12	14	12	0.00
22/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	14023	12	14	12	0.00
22/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	7516	5	8	5	800.00
22/04/2020	2040 On 06-May-21			Bond Future	12.53	78.7388	77.1533	78.7388	0.00
22/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	1	0	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
22/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	648	0	1	0	0.00
22/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	590	0	1	0	0.00
22/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	533	0	1	0	0.00
22/04/2020	2044 On 07-May-20			Bond Future	11.69	80.5165	78.9489	80.5165	40,075.00
22/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	26	0	0	0	0.00
22/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
22/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
22/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
22/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
22/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
22/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	94	0	0	0	0.00
22/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
22/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
22/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	137	0	0	0	0.00
22/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	18614	17	19	17	0.00
22/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	12952	11	13	11	0.00
22/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	12375	11	12	11	0.00
22/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	13871	12	14	12	0.00
22/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	4586	3	5	3	556.00
22/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	4141	3	4	3	100.00
22/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	13955	12	14	12	0.00
22/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	16900	15	17	15	0.00
22/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	12457	11	12	11	0.00
22/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	6013	4	6	4	129.00
22/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	17977	16	18	16	0.00
22/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	13786	12	14	12	0.00
22/04/2020	2044 On 06-August-20			Bond Future	11.91	77.1141	75.5244	77.1141	52,496.00
22/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	38	0	0	0	602.00
22/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	130	0	0	0	0.00
22/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	169	0	0	0	602.00
22/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	14	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
22/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	82	0	0	0	140.00
22/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	136	0	0	0	0.00
22/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	962	1	1	1	0.00
22/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	133	0	0	0	0.00
22/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1251	1	1	1	0.00
22/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	22248	21	22	21	0.00
22/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	16445	15	16	15	0.00
22/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	14643	13	15	13	0.00
22/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	14723	13	15	13	0.00
22/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	7412	6	7	6	140.00
22/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	6580	5	7	5	602.00
22/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	14803	13	15	13	0.00
22/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	13852	12	14	12	0.00
22/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	19038	17	19	17	0.00
22/04/2020	2044 On 05-November-20			Bond Future	12.11	78.0831	76.4724	78.0831	0.00
22/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	425	0	0	0	1,815.00
22/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	923	1	1	1	0.00
22/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	584	0	1	0	0.00
22/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2748	2	3	2	0.00
22/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	944	1	1	1	0.00
22/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2872	2	3	2	0.00
22/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	591	0	1	0	568.00
22/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	645	0	1	0	525.00
22/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	245	0	0	0	525.00
22/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	2259	2	2	2	0.00
22/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	114	0	0	0	1,815.00
22/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	630	0	1	0	1,815.00
22/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	933	1	1	1	0.00
22/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	227	0	0	0	568.00
22/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	2021	2	2	2	0.00
22/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	15044	13	15	13	0.00
22/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	8253	6	8	6	1,815.00
22/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	7122	5	7	5	1,815.00
22/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	24871	23	25	23	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
22/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	12818	11	13	11	0.00
22/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	12884	11	13	11	0.00
22/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15190	13	15	13	0.00
22/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	20615	19	21	19	0.00
22/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21048	19	21	19	0.00
22/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	15633	14	16	14	0.00
22/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	17474	16	17	16	0.00
22/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	8773	7	9	7	525.00
22/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	7329	5	7	5	568.00
22/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	12951	11	13	11	0.00
22/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	15559	14	16	14	0.00
22/04/2020	2044 On 04-February-21			Bond Future	12.33	74.6946	73.0632	74.6946	0.00
22/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1485	1	1	1	0.00
22/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1510	1	2	1	0.00
22/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	791	0	1	0	405.00
22/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1498	1	1	1	0.00
22/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	1412	1	1	1	0.00
22/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	1134	1	1	1	0.00
22/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	2183	1	2	1	0.00
22/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	14633	12	15	12	0.00
22/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	15088	13	15	13	405.00
22/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	19598	17	20	17	0.00
22/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	11757	9	12	9	405.00
22/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	14697	12	15	12	0.00
22/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	16788	15	17	15	0.00
22/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	14568	12	15	12	0.00
22/04/2020	2044 On 06-May-21			Bond Future	12.56	75.5926	73.9421	75.5926	0.00
22/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	1	0	1	0.00
22/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	691	0	1	0	0.00
22/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	748	0	1	0	0.00
22/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	634	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
22/04/2020	2046 On 07-May-20			Bond Future	99.33	99.8167	99.3311	99.8167	13,769.00
22/04/2020	2046 On 06-August-20			Bond Future	100.56	101.0561	100.5606	101.0561	7,946.00
22/04/2020	2046 On 05-November-20			Bond Future	100.05	100.5534	100.0504	100.5534	0.00
22/04/2020	2046 On 04-February-21			Bond Future	101.34	101.8544	101.3445	101.8544	0.00
22/04/2020	2046 On 06-May-21			Bond Future	100.77	101.2881	100.7727	101.2881	0.00
22/04/2020	2050 On 07-May-20			Bond Future	102.42	103.3573	102.4224	103.3573	13,150.00
22/04/2020	2050 On 06-August-20			Bond Future	101.81	102.7618	101.8115	102.7618	12,284.00
22/04/2020	2050 On 05-November-20			Bond Future	103.11	104.0762	103.1125	104.0762	0.00
22/04/2020	2050 On 04-February-21			Bond Future	102.53	103.5032	102.5267	103.5032	0.00
22/04/2020	2050 On 06-May-21			Bond Future	103.79	104.7741	103.7862	104.7741	0.00
22/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	AL37 On 07-May-20			Index Future	673.29	675.8620	673.2940	675.8620	0.00
22/04/2020	AL37 On 06-August-20			Index Future	681.38	683.9820	681.3770	683.9820	0.00
22/04/2020	AL37 On 05-November-20			Index Future	690.01	692.6490	690.0090	692.6490	0.00
22/04/2020	AL37 On 04-February-21			Index Future	698.77	701.4440	698.7700	701.4440	0.00
22/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
22/04/2020	AL7T On 07-May-20			Index Future	732.73	742.1940	732.7340	742.1940	0.00
22/04/2020	AL7T On 06-August-20			Index Future	741.53	751.1120	741.5310	751.1120	0.00
22/04/2020	AL7T On 05-November-20			Index Future	750.92	760.6290	750.9240	760.6290	0.00
22/04/2020	AL7T On 04-February-21			Index Future	760.46	770.2880	760.4590	770.2880	0.00
22/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
22/04/2020	ALBI On 07-May-20			Index Future	657.56	665.8680	657.5640	665.8680	209.00
22/04/2020	ALBI On 06-August-20			Index Future	665.46	673.8680	665.4580	673.8680	165.00
22/04/2020	ALBI On 05-November-20			Index Future	673.89	682.4070	673.8880	682.4070	0.00
22/04/2020	ALBI On 04-February-21			Index Future	682.45	691.0720	682.4450	691.0720	0.00
22/04/2020	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
22/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	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
22/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2020	ES33 On 07-May-20			Bond Future	12.48	70.1861	69.1806	70.1861	0.00
22/04/2020	ES33 On 06-August-20			Bond Future	12.75	71.0399	70.0195	71.0399	350.00
22/04/2020	ES33 On 05-November-20			Bond Future	13.02	68.1529	67.1187	68.1529	0.00
22/04/2020	ES33 On 04-February-21			Bond Future	13.31	69.0188	67.9713	69.0188	0.00
22/04/2020	ES33 On 06-May-21			Bond Future	13.63	66.0707	65.0110	66.0707	0.00
22/04/2020	ES42 On 07-May-20			Bond Future	12.75	70.5155	69.2367	70.5155	0.00
22/04/2020	ES42 On 06-August-20			Bond Future	13.01	71.3733	70.0763	71.3733	4,919.00
22/04/2020	ES42 On 05-November-20			Bond Future	13.27	68.0096	66.6955	68.0096	0.00
22/04/2020	ES42 On 04-February-21			Bond Future	13.54	68.8740	67.5429	68.8740	0.00
22/04/2020	ES42 On 06-May-21			Bond Future	13.84	65.4438	64.0972	65.4438	0.00
22/04/2020	GOVI On 07-May-20			GOVI	649.66	657.8690	649.6600	657.8690	446.00
22/04/2020	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
22/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	703300	62	70	62	0.00
22/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	703400	62	70	62	0.00
22/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	703200	62	70	62	0.00
22/04/2020	GOVI On 06-August-20			GOVI	657.46	665.7740	657.4590	665.7740	984.00
22/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	706710	62	71	62	0.00
22/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	706610	62	71	62	0.00
22/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	706810	62	71	62	0.00
22/04/2020	GOVI On 05-November-20			GOVI	665.79	674.2100	665.7880	674.2100	0.00
22/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	720620	64	72	64	0.00
22/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	720420	64	72	64	0.00
22/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	720520	64	72	64	0.00
22/04/2020	GOVI On 04-February-21			GOVI	674.24	682.7710	674.2410	682.7710	0.00
22/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	766990	68	77	68	0.00
22/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	767090	68	77	68	0.00
22/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	767190	68	77	68	0.00
22/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
22/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
22/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
22/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
22/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/04/2020	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
22/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2020	IGOV On 07-May-20			Index Future	254.40	255.8630	254.3960	255.8630	567.00
22/04/2020	IGOV On 06-August-20			Index Future	257.51	259.0010	257.5130	259.0010	0.00
22/04/2020	IGOV On 05-November-20			Index Future	260.84	262.3450	260.8380	262.3450	47.00
22/04/2020	IGOV On 04-February-21			Index Future	264.21	265.7390	264.2110	265.7390	0.00
22/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
22/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
22/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.13	94.1600	94.1300	94.1600	0.00
22/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.50	92.5400	92.5000	92.5400	0.00
22/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.91	90.9400	90.9100	90.9400	0.00
22/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.12	90.1500	90.1200	90.1500	0.00
22/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.70	91.7300	91.7000	91.7300	51.00
22/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.46	91.5000	91.4600	91.5000	0.00
22/04/2020	IS05 On 21-June-22			Interest Rate Swap	91.95	91.9900	91.9500	91.9900	0.00
22/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.48	95.5000	95.4800	95.5000	0.00
22/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.40	96.3800	96.4000	96.3800	0.00
22/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.29	89.2200	89.2900	89.2200	0.00
22/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.25	95.1100	95.2500	95.1100	0.00
22/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
22/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.34	87.0300	87.3400	87.0300	0.00
22/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.36	84.0100	84.3600	84.0100	0.00
22/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.24	82.8800	83.2400	82.8800	0.00
22/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.65	85.3000	85.6500	85.3000	0.00
22/04/2020	IS10 On 21-December-26			Interest Rate Swap	89.97	89.6400	89.9700	89.6400	0.00
22/04/2020	IS10 On 15-March-27			Interest Rate Swap	88.93	88.5900	88.9300	88.5900	0.00
22/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.30	90.9600	91.3000	90.9600	0.00
22/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.29	96.9500	97.2900	96.9500	0.00
22/04/2020	IS10 On 20-December-27			Interest Rate Swap	98.00	97.6400	98.0000	97.6400	0.00
22/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.56	91.1800	91.5600	91.1800	0.00
22/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.42	99.0400	99.4200	99.0400	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
22/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
22/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/04/2020	R023 On 07-May-20			Bond Future	5.98	105.8551	106.0317	105.8551	46,958.00
22/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2368	2	2	2	0.00
22/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2343	2	2	2	0.00
22/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2393	2	2	2	0.00
22/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	2	0	0	0	0.00
22/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	1	0	0	0	0.00
22/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	1	0	0	0	0.00
22/04/2020	R023 On 06-August-20			Bond Future	6.10	107.1428	107.3175	107.1428	13,678.00
22/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2863	3	3	3	0.00
22/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2904	3	3	3	0.00
22/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2883	3	3	3	0.00
22/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	134	0	0	0	0.00
22/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	136	0	0	0	0.00
22/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	139	0	0	0	0.00
22/04/2020	R023 On 05-November-20			Bond Future	6.22	104.5749	104.7504	104.5749	0.00
22/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2910	3	3	3	0.00
22/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2892	3	3	3	0.00
22/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2927	3	3	3	0.00
22/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	270	0	0	0	0.00
22/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	266	0	0	0	0.00
22/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	262	0	0	0	0.00
22/04/2020	R023 On 04-February-21			Bond Future	6.37	105.9034	106.0808	105.9034	0.00
22/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	1028	1	1	1	0.00
22/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	1048	1	1	1	0.00
22/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	1038	1	1	1	0.00
22/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1113	1	1	1	0.00
22/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1122	1	1	1	0.00
22/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1104	1	1	1	0.00
22/04/2020	R023 On 06-May-21			Bond Future	6.59	103.2662	103.4464	103.2662	0.00
22/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1632	1	2	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
22/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1666	1	2	1	0.00
22/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1649	1	2	1	0.00
22/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R035 On 07-May-20			Bond Future	11.44	84.8878	83.6469	84.8878	53,126.00
22/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
22/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
22/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	32	0	0	0	0.00
22/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	89	0	0	0	0.00
22/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
22/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
22/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
22/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	15662	14	16	14	0.00
22/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	13266	12	13	12	0.00
22/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	12812	12	13	12	0.00
22/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	11322	10	11	10	0.00
22/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	11101	10	11	10	0.00
22/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	13418	12	13	12	0.00
22/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	10590	9	11	9	0.00
22/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	5589	4	6	4	3,530.00
22/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	4450	3	4	3	5,000.00
22/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	13342	12	13	12	0.00
22/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	16215	15	16	15	0.00
22/04/2020	R035 On 06-August-20			Bond Future	11.66	85.9204	84.6612	85.9204	105,218.00
22/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	49	0	0	0	500.00
22/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	40	0	0	0	24,761.00
22/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	281	0	0	0	0.00
22/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	175	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
22/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	682	0	1	0	0.00
22/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	287	0	0	0	0.00
22/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	21	0	0	0	3,000.00
22/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	276	0	0	0	0.00
22/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	11566	10	12	10	0.00
22/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	20350	19	20	19	0.00
22/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	11699	10	12	10	0.00
22/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	8344	7	8	7	500.00
22/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	18348	17	18	17	0.00
22/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	11633	10	12	10	0.00
22/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	13345	12	13	12	0.00
22/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	17644	16	18	16	0.00
22/04/2020	R035 On 05-November-20			Bond Future	11.88	82.5184	81.2423	82.5184	0.00
22/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	1191	1	1	1	0.00
22/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	1203	1	1	1	0.00
22/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	1179	1	1	1	0.00
22/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	10969	9	11	9	0.00
22/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	10913	9	11	9	0.00
22/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10857	9	11	9	0.00
22/04/2020	R035 On 04-February-21			Bond Future	12.13	83.5668	82.2742	83.5668	0.00
22/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1463	1	1	1	0.00
22/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	1372	1	1	1	0.00
22/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	1360	1	1	1	0.00
22/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	1349	1	1	1	0.00
22/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	3014	2	3	2	0.00
22/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	14304	12	14	12	0.00
22/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	14362	12	14	12	0.00
22/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13782	12	14	12	650.00
22/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8800	7	9	7	650.00
22/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	14245	12	14	12	0.00
22/04/2020	R035 On 06-May-21			Bond Future	12.38	80.0920	78.7844	80.0920	0.00
22/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	0	1	0	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
22/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	110	0	0	0	0.00
22/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	164	0	0	0	0.00
22/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	56	0	0	0	0.00
22/04/2020	R186 On 07-May-20			Bond Future	9.05	111.6065	111.1941	111.6065	42,179.00
22/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	7	0	0	0	0.00
22/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	95	0	0	0	0.00
22/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	607	1	1	1	0.00
22/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	8	0	0	0	0.00
22/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	2474	3	2	3	1,120.00
22/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	2	0	0	0	0.00
22/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	27	0	0	0	0.00
22/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	7	0	0	0	0.00
22/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	4757	5	5	5	1,120.00
22/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	7743	7	8	7	0.00
22/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	5158	5	5	5	0.00
22/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	20	0	0	0	0.00
22/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1208	1	1	1	0.00
22/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	4045	4	4	4	0.00
22/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	5051	5	5	5	0.00
22/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	188	0	0	0	0.00
22/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	6082	6	6	6	2,500.00
22/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	2941	3	3	3	23,160.00
22/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	5105	5	5	5	0.00
22/04/2020	R186 On 06-August-20			Bond Future	9.27	107.6786	107.2568	107.6786	62,895.00
22/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	746	1	1	1	0.00
22/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	421	0	0	0	900.00
22/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1735	1	2	1	900.00
22/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	628	0	1	0	0.00
22/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	757	1	1	1	0.00
22/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	736	0	1	0	0.00
22/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	5339	5	5	5	0.00
22/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	6907	6	7	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
22/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	5802	5	6	5	0.00
22/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	5257	5	5	5	0.00
22/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	5298	5	5	5	0.00
22/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	3090	2	3	2	0.00
22/04/2020	R186 On 05-November-20			Bond Future	9.50	109.0307	108.6022	109.0307	0.00
22/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1519	1	2	1	0.00
22/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1505	1	2	1	0.00
22/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1490	1	1	1	0.00
22/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	1105	1	1	1	3,500.00
22/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2608	2	3	2	0.00
22/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	637	0	1	0	3,500.00
22/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	6739	6	7	6	0.00
22/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	8815	8	9	8	0.00
22/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	5598	5	6	5	0.00
22/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	3749	3	4	3	3,500.00
22/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	5633	5	6	5	0.00
22/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	5564	5	6	5	0.00
22/04/2020	R186 On 04-February-21			Bond Future	9.75	105.1294	104.6951	105.1294	0.00
22/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	1179	1	1	1	0.00
22/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	1189	1	1	1	0.00
22/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	1199	1	1	1	0.00
22/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	8649	8	9	8	0.00
22/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	8610	8	9	8	0.00
22/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	8688	8	9	8	0.00
22/04/2020	R186 On 06-May-21			Bond Future	10.05	106.3945	105.9557	106.3945	0.00
22/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	3069	4	3	4	0.00
22/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	3028	3	3	3	0.00
22/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	2987	3	3	3	0.00
22/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R197 On 07-May-20			Bond Future	311.54	311.4992	311.5430	311.4992	2,556.00
22/04/2020	R197 On 06-August-20			Bond Future	307.62	307.5919	307.6244	307.5919	950.00

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22/04/2020	R197 On 05-November-20			Bond Future	311.55	311.5261	311.5549	311.5261	0.00
22/04/2020	R197 On 04-February-21			Bond Future	307.61	307.5768	307.6050	307.5768	0.00
22/04/2020	R197 On 06-May-21			Bond Future	311.38	311.3529	311.3837	311.3529	0.00
22/04/2020	R202 On 07-May-20			Bond Future	217.06	220.0760	217.0607	220.0760	7,760.00
22/04/2020	R202 On 06-August-20			Bond Future	215.62	218.6788	215.6178	218.6788	5,451.00
22/04/2020	R202 On 05-November-20			Bond Future	218.37	221.4755	218.3726	221.4755	0.00
22/04/2020	R202 On 04-February-21			Bond Future	216.96	220.1023	216.9587	220.1023	0.00
22/04/2020	R202 On 06-May-21			Bond Future	219.62	222.8051	219.6245	222.8051	0.00
22/04/2020	R208 On 07-May-20			Bond Future	4.09	102.9768	103.0615	102.9768	25,272.00
22/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	641	1	1	1	0.00
22/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	632	1	1	1	0.00
22/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	623	1	1	1	0.00
22/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 06-August-20			Bond Future	3.78	104.2295	104.3113	104.2295	7,323.00
22/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1118	1	1	1	0.00
22/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1124	1	1	1	0.00
22/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1112	1	1	1	0.00
22/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 05-November-20			Bond Future	2.91	102.1436	102.2250	102.1436	0.00
22/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	728	1	1	1	0.00
22/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	724	1	1	1	0.00
22/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	721	1	1	1	0.00
22/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 07-May-20			Bond Future	11.40	64.3647	63.2820	64.3647	55,961.00
22/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	11305	10	11	10	0.00
22/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	11240	10	11	10	0.00
22/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	11371	10	11	10	0.00
22/04/2020	R209 On 06-August-20			Bond Future	11.60	65.1477	64.0494	65.1477	47,937.00
22/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	45375	44	45	44	0.00
22/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	45484	44	45	44	0.00
22/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	45267	44	45	44	0.00
22/04/2020	R209 On 05-November-20			Bond Future	11.80	62.8228	61.7099	62.8228	0.00
22/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	981	1	1	1	0.00
22/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	1000	1	1	1	0.00
22/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	991	1	1	1	0.00
22/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10766	9	11	9	0.00
22/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10714	9	11	9	0.00
22/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	10817	9	11	9	0.00
22/04/2020	R209 On 04-February-21			Bond Future	12.01	63.6210	62.4937	63.6210	0.00
22/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1522	1	2	1	0.00
22/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1533	1	2	1	0.00
22/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1511	1	2	1	0.00
22/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11728	10	12	10	0.00
22/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11679	10	12	10	0.00
22/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11630	10	12	10	0.00
22/04/2020	R209 On 06-May-21			Bond Future	12.24	61.2447	60.1043	61.2447	0.00
22/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	12	1	0	1	0.00
22/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	81	0	0	0	0.00
22/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	35	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
22/04/2020	R210 On 07-May-20			Bond Future	183.56	183.5020	183.5563	183.5020	1,419.00
22/04/2020	R210 On 06-August-20			Bond Future	185.83	185.7802	185.8283	185.7802	555.00
22/04/2020	R210 On 05-November-20			Bond Future	185.48	185.4351	185.4813	185.4351	0.00
22/04/2020	R210 On 04-February-21			Bond Future	187.88	187.8340	187.8804	187.8340	0.00
22/04/2020	R210 On 06-May-21			Bond Future	187.43	187.3866	187.4347	187.3866	0.00
22/04/2020	R212 On 07-May-20			Bond Future	165.59	165.5738	165.5919	165.5738	6,719.00
22/04/2020	R212 On 06-August-20			Bond Future	165.34	165.3322	165.3443	165.3322	25.00
22/04/2020	R212 On 05-November-20			Bond Future	167.46	167.4470	167.4571	167.4470	0.00
22/04/2020	R212 On 04-February-21			Bond Future	167.29	167.2813	167.2910	167.2813	0.00
22/04/2020	R212 On 06-May-21			Bond Future	169.35	169.3356	169.3465	169.3356	0.00
22/04/2020	R213 On 07-May-20			Bond Future	10.80	78.4823	77.4959	78.4823	9,714.00
22/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	10251	9	10	9	0.00
22/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	10127	9	10	9	0.00
22/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	10189	9	10	9	0.00
22/04/2020	R213 On 06-August-20			Bond Future	11.02	79.4370	78.4357	79.4370	12,747.00
22/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	331	0	0	0	0.00
22/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	342	0	0	0	0.00
22/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	337	0	0	0	0.00
22/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	9780	9	10	9	0.00
22/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	9726	9	10	9	0.00
22/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	9835	9	10	9	0.00
22/04/2020	R213 On 05-November-20			Bond Future	11.23	76.9001	75.8852	76.9001	0.00
22/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	1012	1	1	1	0.00
22/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	1022	1	1	1	0.00
22/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	1032	1	1	1	0.00
22/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	9666	8	10	8	0.00
22/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	9760	8	10	8	0.00
22/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	9713	8	10	8	0.00
22/04/2020	R213 On 04-February-21			Bond Future	11.47	77.8770	76.8490	77.8770	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
22/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	1214	1	1	1	0.00
22/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	1204	1	1	1	0.00
22/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	1195	1	1	1	0.00
22/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	12089	10	12	10	0.00
22/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	12137	10	12	10	0.00
22/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	12041	10	12	10	0.00
22/04/2020	R213 On 06-May-21			Bond Future	11.72	75.2807	74.2407	75.2807	0.00
22/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	814	2	1	2	0.00
22/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	860	2	1	2	0.00
22/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	769	2	1	2	0.00
22/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
22/04/2020	R214 On 07-May-20			Bond Future	11.55	63.0795	61.8103	63.0795	11,591.00
22/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
22/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
22/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	45	0	0	0	0.00
22/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	13837	13	14	13	0.00
22/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	4990	4	5	4	1,250.00
22/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	10740	9	11	9	0.00
22/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	9664	8	10	8	0.00
22/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	10672	9	11	9	0.00
22/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	10604	9	11	9	0.00
22/04/2020	R214 On 06-August-20			Bond Future	11.74	63.8468	62.5598	63.8468	10,666.00
22/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	360	0	0	0	0.00
22/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	371	0	0	0	0.00
22/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	365	0	0	0	0.00
22/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	10617	9	11	9	0.00
22/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	10497	9	10	9	0.00
22/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	10557	9	11	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2020	R214 On 05-November-20			Bond Future	11.93	61.3667	60.0627	61.3667	0.00
22/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	1108	1	1	1	0.00
22/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	1098	1	1	1	0.00
22/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	1119	1	1	1	0.00
22/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10575	9	11	9	0.00
22/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10523	9	11	9	0.00
22/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10470	9	10	9	0.00
22/04/2020	R214 On 04-February-21			Bond Future	12.14	62.1463	60.8256	62.1463	0.00
22/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1620	1	2	1	0.00
22/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1644	1	2	1	0.00
22/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1632	1	2	1	0.00
22/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11613	9	12	9	0.00
22/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	11563	9	12	9	0.00
22/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	11663	10	12	10	0.00
22/04/2020	R214 On 06-May-21			Bond Future	12.35	59.6128	58.2766	59.6128	0.00
22/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	442	0	0	0	0.00
22/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	489	0	0	0	0.00
22/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	394	0	0	0	0.00
22/04/2020	R248 On 07-May-20			Bond Future	11.64	79.6208	77.9850	79.6208	54,547.00
22/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	16	0	0	0	0.00
22/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
22/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
22/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	13949	12	14	12	0.00
22/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	10418	9	10	9	300.00
22/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	14738	13	15	13	0.00
22/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	14036	12	14	12	0.00
22/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	6534	5	7	5	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	13862	12	14	12	0.00
22/04/2020	R248 On 06-August-20			Bond Future	11.84	80.5893	78.9307	80.5893	72,174.00
22/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	3511	4	4	4	0.00
22/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1556	1	2	1	0.00
22/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	951	1	1	1	640.00
22/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	25	0	0	0	20,640.00
22/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	258	0	0	0	0.00
22/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	3343	4	3	4	470.00
22/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	6914	8	7	8	814.00
22/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	362	0	0	0	640.00
22/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	269	0	0	0	0.00
22/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	12	0	0	0	3,000.00
22/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1444	1	1	1	470.00
22/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	263	0	0	0	0.00
22/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	4980	5	5	5	814.00
22/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	6337	5	6	5	0.00
22/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	12031	10	12	10	0.00
22/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2471	1	2	1	0.00
22/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	11955	10	12	10	0.00
22/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	3576	2	4	2	0.00
22/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1565	1	2	1	0.00
22/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3431	2	3	2	0.00
22/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	22466	21	22	21	0.00
22/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	12106	10	12	10	0.00
22/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	20053	18	20	18	0.00
22/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	7634	6	8	6	0.00
22/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6098	4	6	4	0.00
22/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	10846	9	11	9	0.00
22/04/2020	R248 On 05-November-20			Bond Future	12.04	77.1835	75.5030	77.1835	0.00
22/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	660	0	1	0	0.00
22/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	651	0	1	0	0.00
22/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	643	0	1	0	0.00
22/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	14959	13	15	13	0.00
22/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	15034	13	15	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
22/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	14884	13	15	13	0.00
22/04/2020	R248 On 04-February-21			Bond Future	12.25	78.1641	76.4620	78.1641	0.00
22/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1670	1	2	1	0.00
22/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1684	1	2	1	0.00
22/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1698	1	2	1	0.00
22/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	13675	11	14	11	0.00
22/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	13802	11	14	11	0.00
22/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	13738	11	14	11	0.00
22/04/2020	R248 On 06-May-21			Bond Future	12.48	74.6874	72.9653	74.6874	0.00
22/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	1	0	1	0.00
22/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	740	0	1	0	0.00
22/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	682	0	1	0	0.00
22/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	798	0	1	0	0.00