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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/04/2020 TO: 23/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	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
23/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	2025 On 07-May-20			Bond Future	134.08	134.9625	134.0782	134.9625	1,865.00
23/04/2020	2025 On 06-August-20			Bond Future	134.23	135.1253	134.2288	135.1253	1,411.00
23/04/2020	2025 On 05-November-20			Bond Future	135.94	136.8518	135.9434	136.8518	0.00
23/04/2020	2025 On 04-February-21			Bond Future	136.17	137.0914	136.1711	137.0914	0.00
23/04/2020	2025 On 06-May-21			Bond Future	137.84	138.7760	137.8447	138.7760	0.00
23/04/2020	2029 On 07-May-20			Bond Future	96.54	98.7150	96.5386	98.7150	1,509.00
23/04/2020	2029 On 06-August-20			Bond Future	97.73	99.9368	97.7325	99.9368	2,267.00
23/04/2020	2029 On 05-November-20			Bond Future	97.84	100.0712	97.8385	100.0712	0.00
23/04/2020	2029 On 04-February-21			Bond Future	99.10	101.3655	99.1038	101.3655	0.00
23/04/2020	2029 On 06-May-21			Bond Future	99.17	101.4550	99.1657	101.4550	0.00
23/04/2020	2030 On 07-May-20			Bond Future	10.90	86.8801	85.1123	86.8801	82,020.00
23/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	12016	10	12	10	0.00
23/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11334	10	11	10	5,820.00
23/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	12078	10	12	10	0.00
23/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	11643	10	12	10	5,820.00
23/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	14166	12	14	12	0.00
23/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	9565	8	10	8	0.00
23/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	11954	10	12	10	0.00
23/04/2020	2030 On 06-August-20			Bond Future	11.15	83.9274	82.1373	83.9274	75,215.00
23/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	152	0	0	0	450.00
23/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	37	0	0	0	800.00
23/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	106	0	0	0	800.00
23/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	164	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
23/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1813	3	2	3	470.00
23/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	729	1	1	1	470.00
23/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	293	1	0	1	0.00
23/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	170	0	0	0	0.00
23/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	200	0	0	0	323.00
23/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	50	0	0	0	323.00
23/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	167	0	0	0	0.00
23/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1917	3	2	3	0.00
23/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	786	1	1	1	0.00
23/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	494	1	0	1	450.00
23/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9643	8	10	8	800.00
23/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11346	10	11	10	0.00
23/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6787	5	7	5	0.00
23/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11403	10	11	10	0.00
23/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	14961	13	15	13	0.00
23/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3945	3	4	3	0.00
23/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	10841	9	11	9	0.00
23/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6567	5	7	5	0.00
23/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	7951	6	8	6	0.00
23/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11460	10	11	10	0.00
23/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	12790	11	13	11	0.00
23/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	15833	14	16	14	0.00
23/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	4103	3	4	3	0.00
23/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11687	10	12	10	0.00
23/04/2020	2030 On 05-November-20			Bond Future	11.38	84.9806	83.1678	84.9806	0.00
23/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	825	1	1	1	0.00
23/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	350	1	0	1	3,000.00
23/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	180	0	0	0	1,000.00
23/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	440	1	0	1	1,000.00
23/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	301	0	0	0	3,000.00
23/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	646	1	1	1	0.00
23/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	354	1	0	1	14,160.00
23/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	547	1	1	1	3,000.00
23/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1917	3	2	3	0.00

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23/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	434	1	0	1	15,947.00
23/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1752	2	2	2	0.00
23/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	660	1	1	1	0.00
23/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1065	2	1	2	0.00
23/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	185	0	0	0	14,160.00
23/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	233	0	0	0	15,947.00
23/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	128	0	0	0	3,000.00
23/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1302	2	1	2	0.00
23/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	653	1	1	1	0.00
23/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	11278	10	11	10	0.00
23/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6918	6	7	6	15,947.00
23/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	14770	13	15	13	0.00
23/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	12046	11	12	11	0.00
23/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8992	8	9	8	14,160.00
23/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16931	15	17	15	0.00
23/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	13107	12	13	12	0.00
23/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	14039	12	14	12	0.00
23/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	11177	10	11	10	0.00
23/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6554	5	7	5	3,000.00
23/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15924	14	16	14	0.00
23/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	8132	7	8	7	1,000.00
23/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	11228	10	11	10	0.00
23/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18517	17	19	17	0.00
23/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	13053	11	13	11	0.00
23/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	17052	15	17	15	0.00
23/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	10147	9	10	9	3,000.00
23/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	14095	12	14	12	0.00
23/04/2020	2030 On 04-February-21			Bond Future	11.65	82.0549	80.2190	82.0549	0.00
23/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	382	1	0	1	1,000.00
23/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	807	1	1	1	0.00
23/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	773	1	1	1	1,000.00
23/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	378	1	0	1	800.00
23/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	800	1	1	1	0.00
23/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	612	1	1	1	800.00

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23/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1843	2	2	2	0.00
23/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	793	1	1	1	0.00
23/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13983	12	14	12	0.00
23/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	18113	16	18	16	0.00
23/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13780	12	14	12	0.00
23/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	9081	8	9	8	1,800.00
23/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	15339	14	15	14	0.00
23/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13831	12	14	12	0.00
23/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13730	12	14	12	0.00
23/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	18055	16	18	16	0.00
23/04/2020	2030 On 06-May-21			Bond Future	11.94	83.0424	81.1845	83.0424	0.00
23/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	1148	0	1	0	0.00
23/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	1055	0	1	0	0.00
23/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	1101	0	1	0	0.00
23/04/2020	2032 On 07-May-20			Bond Future	11.36	82.7568	80.8869	82.7568	42,823.00
23/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
23/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
23/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	13399	12	13	12	0.00
23/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	13331	11	13	11	0.00
23/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	15898	14	16	14	0.00
23/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	13263	11	13	11	0.00
23/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	10988	9	11	9	3,000.00
23/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	12586	11	13	11	0.00

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23/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	11251	9	11	9	0.00
23/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	14637	13	15	13	0.00
23/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13467	12	13	12	0.00
23/04/2020	2032 On 06-August-20			Bond Future	11.61	83.7603	81.8670	83.7603	89,467.00
23/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	319	1	0	1	0.00
23/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	139	0	0	0	0.00
23/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	34	0	0	0	800.00
23/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	101	0	0	0	800.00
23/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	142	0	0	0	0.00
23/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	144	0	0	0	0.00
23/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12787	11	13	11	0.00
23/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	12913	11	13	11	0.00
23/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17285	15	17	15	0.00
23/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	13934	12	14	12	0.00
23/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12850	11	13	11	0.00
23/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	10139	8	10	8	800.00
23/04/2020	2032 On 05-November-20			Bond Future	11.84	80.6623	78.7449	80.6623	0.00
23/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	653	1	1	1	0.00
23/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2219	3	2	3	0.00
23/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2393	3	2	3	0.00
23/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	301	0	0	0	3,000.00
23/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	552	1	1	1	3,000.00
23/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	453	1	0	1	1,000.00
23/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	660	1	1	1	0.00
23/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	241	0	0	0	1,000.00
23/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	646	1	1	1	0.00
23/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12632	11	13	11	0.00
23/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16453	15	16	15	0.00
23/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17543	16	18	16	0.00
23/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6497	5	6	5	1,000.00
23/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12520	11	13	11	0.00
23/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14424	13	14	13	0.00
23/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13427	12	13	12	0.00
23/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12576	11	13	11	0.00

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23/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	6826	6	7	6	3,000.00
23/04/2020	2032 On 04-February-21			Bond Future	12.10	81.6869	79.7452	81.6869	0.00
23/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	412	1	0	1	800.00
23/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	889	1	1	1	0.00
23/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	669	1	1	1	800.00
23/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	905	1	1	1	0.00
23/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2299	3	2	3	0.00
23/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	897	1	1	1	0.00
23/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	14884	13	15	13	0.00
23/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	16774	15	17	15	0.00
23/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	14829	13	15	13	0.00
23/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	9117	8	9	8	800.00
23/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	14940	13	15	13	0.00
23/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19855	18	20	18	0.00
23/04/2020	2032 On 06-May-21			Bond Future	12.38	78.5231	76.5581	78.5231	0.00
23/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	0	1	0	1	0.00
23/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	1381	0	1	0	0.00
23/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	1332	0	1	0	0.00
23/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	1282	0	1	0	0.00
23/04/2020	2033 On 07-May-20			Bond Future	94.84	97.1379	94.8372	97.1379	3,611.00
23/04/2020	2033 On 06-August-20			Bond Future	96.01	98.3402	96.0101	98.3402	5,770.00
23/04/2020	2033 On 05-November-20			Bond Future	96.02	98.3782	96.0180	98.3782	0.00
23/04/2020	2033 On 04-February-21			Bond Future	97.26	99.6505	97.2598	99.6505	0.00
23/04/2020	2033 On 06-May-21			Bond Future	97.22	99.6406	97.2206	99.6406	0.00
23/04/2020	2037 On 07-May-20			Bond Future	11.91	79.9252	77.8606	79.9252	48,792.00
23/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
23/04/2020	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
23/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15504	13	16	13	0.00
23/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	15351	13	15	13	0.00
23/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	12430	10	12	10	0.00
23/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14664	13	15	13	0.00
23/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	15428	13	15	13	0.00
23/04/2020	2037 On 06-August-20			Bond Future	12.15	76.6377	74.5474	76.6377	77,315.00
23/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	105	0	0	0	0.00
23/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	103	0	0	0	0.00
23/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	108	0	0	0	0.00
23/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	14861	13	15	13	0.00
23/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	14789	13	15	13	0.00
23/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	14717	13	15	13	0.00
23/04/2020	2037 On 05-November-20			Bond Future	12.37	77.5996	75.4828	77.5996	0.00
23/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	615	1	1	1	0.00
23/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	601	1	1	1	0.00
23/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	608	1	1	1	0.00
23/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	14312	13	14	13	0.00
23/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	14185	12	14	12	0.00
23/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	14248	12	14	12	0.00
23/04/2020	2037 On 04-February-21			Bond Future	12.62	74.3299	72.1862	74.3299	0.00
23/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3823	5	4	5	300.00
23/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	632	1	1	1	72.00
23/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8632	10	9	10	0.00
23/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1179	2	1	2	0.00
23/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1103	2	1	2	0.00
23/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1741	2	2	2	0.00
23/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3664	5	4	5	0.00
23/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1112	2	1	2	0.00
23/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1310	2	1	2	240.00
23/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1121	2	1	2	0.00
23/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	15248	14	15	14	0.00
23/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	7620	6	8	6	240.00
23/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	14132	12	14	12	0.00
23/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	15368	14	15	14	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
23/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	12106	11	12	11	72.00
23/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	3125	3	3	3	300.00
23/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	14890	13	15	13	72.00
23/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	15308	14	15	14	0.00
23/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	19379	18	19	18	0.00
23/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	7379	6	7	6	0.00
23/04/2020	2037 On 06-May-21			Bond Future	12.89	75.2241	73.0547	75.2241	0.00
23/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	2392	0	2	0	0.00
23/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	2338	0	2	0	0.00
23/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	2446	0	2	0	0.00
23/04/2020	2038 On 07-May-20			Bond Future	108.09	110.7830	108.0915	110.7830	3,602.00
23/04/2020	2038 On 06-August-20			Bond Future	107.73	110.4581	107.7322	110.4581	10,961.00
23/04/2020	2038 On 05-November-20			Bond Future	109.11	111.8696	109.1086	111.8696	0.00
23/04/2020	2038 On 04-February-21			Bond Future	108.80	111.5947	108.7979	111.5947	0.00
23/04/2020	2038 On 06-May-21			Bond Future	110.13	112.9658	110.1348	112.9658	0.00
23/04/2020	2040 On 07-May-20			Bond Future	12.01	82.2505	79.9144	82.2505	32,073.00
23/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	4155	6	4	6	325.00
23/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
23/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
23/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1897	4	2	4	325.00
23/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	22	0	0	0	450.00
23/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	667	2	1	2	450.00
23/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	12858	11	13	11	0.00
23/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	16231	14	16	14	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
23/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1988	1	2	1	0.00
23/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	781	0	1	0	0.00
23/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	5929	4	6	4	0.00
23/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	15247	13	15	13	0.00
23/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	16066	14	16	14	0.00
23/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	18163	16	18	16	0.00
23/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	14040	12	14	12	0.00
23/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	164	0	0	0	0.00
23/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	16148	14	16	14	0.00
23/04/2020	2040 On 06-August-20			Bond Future	12.25	78.7408	76.3756	78.7408	43,979.00
23/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	89	0	0	0	0.00
23/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	522	1	1	1	0.00
23/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	91	0	0	0	0.00
23/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	93	0	0	0	0.00
23/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1085	2	1	2	0.00
23/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	460	1	0	1	0.00
23/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	29	0	0	0	800.00
23/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	100	0	0	0	800.00
23/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	14955	13	15	13	0.00
23/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	9926	8	10	8	800.00
23/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	18950	17	19	17	0.00
23/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	15261	13	15	13	0.00
23/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	9562	8	10	8	12,538.00
23/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	15338	13	15	13	0.00
23/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	7303	6	7	6	517.00
23/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	15185	13	15	13	0.00
23/04/2020	2040 On 05-November-20			Bond Future	12.47	79.7292	77.3341	79.7292	0.00
23/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	270	0	0	0	2,000.00
23/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	392	1	0	1	2,000.00
23/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	192	0	0	0	2,000.00
23/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	576	1	1	1	0.00
23/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	528	1	1	1	2,000.00
23/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	583	1	1	1	0.00
23/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2670	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2240	3	2	3	0.00
23/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	591	1	1	1	0.00
23/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	8164	7	8	7	2,000.00
23/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	14849	13	15	13	0.00
23/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	17058	15	17	15	0.00
23/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	20947	19	21	19	0.00
23/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	14781	13	15	13	0.00
23/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	7316	6	7	6	2,000.00
23/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	14918	13	15	13	0.00
23/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15404	13	15	13	0.00
23/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	19109	17	19	17	0.00
23/04/2020	2040 On 04-February-21			Bond Future	12.72	76.2362	73.8106	76.2362	0.00
23/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3191	4	3	4	0.00
23/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	826	1	1	1	800.00
23/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1124	2	1	2	0.00
23/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	461	1	0	1	500.00
23/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	502	1	1	1	800.00
23/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1134	2	1	2	0.00
23/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2836	4	3	4	0.00
23/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	967	1	1	1	500.00
23/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1115	2	1	2	0.00
23/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	16027	14	16	14	0.00
23/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	9659	8	10	8	500.00
23/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	17086	15	17	15	0.00
23/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	22594	20	23	20	0.00
23/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	21964	20	22	20	0.00
23/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	18256	16	18	16	0.00
23/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	15898	14	16	14	0.00
23/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	15962	14	16	14	0.00
23/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	8938	8	9	8	800.00
23/04/2020	2040 On 06-May-21			Bond Future	12.98	77.1533	74.6985	77.1533	0.00
23/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00

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23/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	3102	1	3	1	0.00
23/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	3045	1	3	1	0.00
23/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	2988	1	3	1	0.00
23/04/2020	2044 On 07-May-20			Bond Future	12.05	78.9489	76.7518	78.9489	39,225.00
23/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	2	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
23/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
23/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
23/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
23/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	10	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
23/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
23/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	17	0	0	0	0.00
23/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	20812	19	21	19	0.00
23/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	15149	13	15	13	0.00
23/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	14572	12	15	12	0.00
23/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	16068	14	16	14	0.00
23/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	6700	5	7	5	556.00
23/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	6219	4	6	4	100.00
23/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	16152	14	16	14	0.00
23/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	19097	17	19	17	0.00
23/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	14654	12	15	12	0.00
23/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	8186	6	8	6	129.00
23/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	20174	18	20	18	0.00
23/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	15983	14	16	14	0.00
23/04/2020	2044 On 06-August-20			Bond Future	12.28	75.5244	73.3000	75.5244	52,496.00
23/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	15	0	0	0	602.00
23/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	57	0	0	0	0.00
23/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	76	0	0	0	602.00
23/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	5	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
23/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	34	0	0	0	140.00
23/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	60	0	0	0	0.00
23/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	541	1	1	1	0.00
23/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	59	0	0	0	0.00
23/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	733	1	1	1	0.00
23/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	24464	22	24	22	0.00
23/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	18622	16	19	16	0.00
23/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	16791	15	17	15	0.00
23/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	16873	15	17	15	0.00
23/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	9215	7	9	7	140.00
23/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8287	7	8	7	602.00
23/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	16955	15	17	15	0.00
23/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	15984	14	16	14	0.00
23/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21239	19	21	19	0.00
23/04/2020	2044 On 05-November-20			Bond Future	12.49	76.4724	74.2198	76.4724	0.00
23/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	255	0	0	0	1,815.00
23/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	591	1	1	1	0.00
23/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	360	1	0	1	0.00
23/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1974	3	2	3	0.00
23/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	606	1	1	1	0.00
23/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2073	3	2	3	0.00
23/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	365	1	0	1	568.00
23/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	401	1	0	1	525.00
23/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	141	0	0	0	525.00
23/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1586	2	2	2	0.00
23/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	62	0	0	0	1,815.00
23/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	390	1	0	1	1,815.00
23/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	599	1	1	1	0.00
23/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	130	0	0	0	568.00
23/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1401	2	1	2	0.00
23/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	17052	15	17	15	0.00
23/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	9833	8	10	8	1,815.00
23/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	8575	7	9	7	1,815.00
23/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	27071	25	27	25	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
23/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	14732	13	15	13	0.00
23/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	14802	13	15	13	0.00
23/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	17204	15	17	15	0.00
23/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	22763	21	23	21	0.00
23/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	23204	21	23	21	0.00
23/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	17661	16	18	16	0.00
23/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	19557	17	20	17	0.00
23/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	10406	9	10	9	525.00
23/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	8807	7	9	7	568.00
23/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	14872	13	15	13	0.00
23/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	17585	16	18	16	0.00
23/04/2020	2044 On 04-February-21			Bond Future	12.73	73.0632	70.7820	73.0632	0.00
23/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1052	1	1	1	0.00
23/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1071	2	1	2	0.00
23/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	536	1	1	1	405.00
23/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1062	1	1	1	0.00
23/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	997	1	1	1	0.00
23/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	788	1	1	1	0.00
23/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1592	2	2	2	0.00
23/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	16478	15	16	15	0.00
23/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	16954	15	17	15	405.00
23/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	21624	20	22	20	0.00
23/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	13447	12	13	12	405.00
23/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	16545	15	17	15	0.00
23/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	18723	17	19	17	0.00
23/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	16411	15	16	15	0.00
23/04/2020	2044 On 06-May-21			Bond Future	12.99	73.9421	71.6334	73.9421	0.00
23/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
23/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	2999	1	3	1	0.00
23/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	3056	1	3	1	0.00
23/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	2942	1	3	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
23/04/2020	2046 On 07-May-20			Bond Future	95.97	99.3311	95.9703	99.3311	9,794.00
23/04/2020	2046 On 06-August-20			Bond Future	97.16	100.5606	97.1573	100.5606	11,921.00
23/04/2020	2046 On 05-November-20			Bond Future	96.60	100.0504	96.6033	100.0504	0.00
23/04/2020	2046 On 04-February-21			Bond Future	97.85	101.3445	97.8527	101.3445	0.00
23/04/2020	2046 On 06-May-21			Bond Future	97.24	100.7727	97.2383	100.7727	0.00
23/04/2020	2050 On 07-May-20			Bond Future	99.04	102.4224	99.0443	102.4224	10,560.00
23/04/2020	2050 On 06-August-20			Bond Future	98.39	101.8115	98.3906	101.8115	14,874.00
23/04/2020	2050 On 05-November-20			Bond Future	99.65	103.1125	99.6474	103.1125	0.00
23/04/2020	2050 On 04-February-21			Bond Future	99.02	102.5267	99.0167	102.5267	0.00
23/04/2020	2050 On 06-May-21			Bond Future	100.23	103.7862	100.2334	103.7862	0.00
23/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	AL37 On 07-May-20			Index Future	667.01	673.2940	667.0100	673.2940	0.00
23/04/2020	AL37 On 06-August-20			Index Future	675.01	681.3770	675.0120	681.3770	0.00
23/04/2020	AL37 On 05-November-20			Index Future	683.56	690.0090	683.5600	690.0090	0.00
23/04/2020	AL37 On 04-February-21			Index Future	692.24	698.7700	692.2390	698.7700	0.00
23/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
23/04/2020	AL7T On 07-May-20			Index Future	717.07	732.7340	717.0660	732.7340	0.00
23/04/2020	AL7T On 06-August-20			Index Future	725.67	741.5310	725.6680	741.5310	0.00
23/04/2020	AL7T On 05-November-20			Index Future	734.86	750.9240	734.8580	750.9240	0.00
23/04/2020	AL7T On 04-February-21			Index Future	744.19	760.4590	744.1880	760.4590	0.00
23/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
23/04/2020	ALBI On 07-May-20			Index Future	644.19	657.5640	644.1920	657.5640	209.00
23/04/2020	ALBI On 06-August-20			Index Future	651.92	665.4580	651.9200	665.4580	165.00
23/04/2020	ALBI On 05-November-20			Index Future	660.18	673.8880	660.1760	673.8880	0.00
23/04/2020	ALBI On 04-February-21			Index Future	668.56	682.4450	668.5580	682.4450	0.00
23/04/2020	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
23/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	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
23/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2020	ES33 On 07-May-20			Bond Future	12.83	69.1806	67.5157	69.1806	0.00
23/04/2020	ES33 On 06-August-20			Bond Future	13.12	70.0195	68.3338	70.0195	350.00
23/04/2020	ES33 On 05-November-20			Bond Future	13.40	67.1187	65.4116	67.1187	0.00
23/04/2020	ES33 On 04-February-21			Bond Future	13.71	67.9713	66.2425	67.9713	0.00
23/04/2020	ES33 On 06-May-21			Bond Future	14.04	65.0110	63.2615	65.0110	0.00
23/04/2020	ES42 On 07-May-20			Bond Future	13.13	69.2367	67.2872	69.2367	0.00
23/04/2020	ES42 On 06-August-20			Bond Future	13.40	70.0763	68.1025	70.0763	4,919.00
23/04/2020	ES42 On 05-November-20			Bond Future	13.68	66.6955	64.6966	66.6955	0.00
23/04/2020	ES42 On 04-February-21			Bond Future	13.98	67.5429	65.5186	67.5429	0.00
23/04/2020	ES42 On 06-May-21			Bond Future	14.30	64.0972	62.0486	64.0972	0.00
23/04/2020	GOVI On 07-May-20			GOVI	636.48	649.6600	636.4830	649.6600	446.00
23/04/2020	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
23/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	835070	70	84	70	0.00
23/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	835170	70	84	70	0.00
23/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	834970	70	83	70	0.00
23/04/2020	GOVI On 06-August-20			GOVI	644.12	657.4590	644.1190	657.4590	984.00
23/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	840110	71	84	71	0.00
23/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	840010	71	84	71	0.00
23/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	840210	71	84	71	0.00
23/04/2020	GOVI On 05-November-20			GOVI	652.28	665.7880	652.2760	665.7880	0.00
23/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	855740	72	86	72	0.00
23/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	855540	72	86	72	0.00
23/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	855640	72	86	72	0.00
23/04/2020	GOVI On 04-February-21			GOVI	660.56	674.2410	660.5580	674.2410	0.00
23/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	903820	77	90	77	0.00
23/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	903920	77	90	77	0.00
23/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	904020	77	90	77	0.00
23/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
23/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00

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23/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2020	IGOV On 07-May-20			Index Future	250.97	254.3960	250.9720	254.3960	567.00
23/04/2020	IGOV On 06-August-20			Index Future	254.05	257.5130	254.0450	257.5130	0.00
23/04/2020	IGOV On 05-November-20			Index Future	257.32	260.8380	257.3230	260.8380	47.00
23/04/2020	IGOV On 04-February-21			Index Future	260.65	264.2110	260.6510	264.2110	0.00
23/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
23/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
23/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
23/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.12	94.1300	94.1200	94.1300	0.00
23/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.49	92.5000	92.4900	92.5000	0.00
23/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.90	90.9100	90.9000	90.9100	0.00
23/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.13	90.1200	90.1300	90.1200	0.00
23/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.73	91.7000	91.7300	91.7000	51.00
23/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.53	91.4600	91.5300	91.4600	0.00
23/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.05	91.9500	92.0500	91.9500	0.00
23/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.58	95.4800	95.5800	95.4800	0.00
23/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.49	96.4000	96.4900	96.4000	0.00
23/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.36	89.2900	89.3600	89.2900	0.00
23/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	0.00
23/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
23/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.56	87.3400	87.5600	87.3400	0.00
23/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.60	84.3600	84.6000	84.3600	0.00
23/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.50	83.2400	83.5000	83.2400	0.00
23/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.92	85.6500	85.9200	85.6500	0.00
23/04/2020	IS10 On 21-December-26			Interest Rate Swap	90.24	89.9700	90.2400	89.9700	0.00
23/04/2020	IS10 On 15-March-27			Interest Rate Swap	89.20	88.9300	89.2000	88.9300	0.00
23/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.59	91.3000	91.5900	91.3000	0.00
23/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.61	97.2900	97.6100	97.2900	0.00
23/04/2020	IS10 On 20-December-27			Interest Rate Swap	98.34	98.0000	98.3400	98.0000	0.00
23/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.93	91.5600	91.9300	91.5600	0.00
23/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.79	99.4200	99.7900	99.4200	0.00

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23/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
23/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/04/2020	R023 On 07-May-20			Bond Future	6.04	106.0317	105.8770	106.0317	43,212.00
23/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2213	2	2	2	0.00
23/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2188	2	2	2	0.00
23/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2239	2	2	2	0.00
23/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	2	0	0	0	0.00
23/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	2	0	0	0	0.00
23/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	2	0	0	0	0.00
23/04/2020	R023 On 06-August-20			Bond Future	6.17	107.3175	107.1598	107.3175	17,478.00
23/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2723	3	3	3	0.00
23/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2763	3	3	3	0.00
23/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2743	3	3	3	0.00
23/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	150	0	0	0	0.00
23/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	153	0	0	0	0.00
23/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	157	0	0	0	0.00
23/04/2020	R023 On 05-November-20			Bond Future	6.29	104.7504	104.5904	104.7504	0.00
23/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2776	3	3	3	0.00
23/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2759	3	3	3	0.00
23/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2793	3	3	3	0.00
23/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	297	0	0	0	0.00
23/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	293	0	0	0	0.00
23/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	289	0	0	0	0.00
23/04/2020	R023 On 04-February-21			Bond Future	6.45	106.0808	105.9186	106.0808	0.00
23/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	948	1	1	1	0.00
23/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	968	1	1	1	0.00
23/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	958	1	1	1	0.00
23/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1195	1	1	1	0.00
23/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1205	1	1	1	0.00
23/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1186	1	1	1	0.00
23/04/2020	R023 On 06-May-21			Bond Future	6.69	103.4464	103.2825	103.4464	0.00
23/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1468	2	1	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
23/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1502	2	2	2	0.00
23/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1485	2	1	2	0.00
23/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20			Bond Future	11.79	83.6469	81.5322	83.6469	53,149.00
23/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
23/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	3	0	0	0	0.00
23/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	10	0	0	0	0.00
23/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
23/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
23/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
23/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17777	16	18	16	0.00
23/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	15381	13	15	13	0.00
23/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14927	13	15	13	0.00
23/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	13216	11	13	11	0.00
23/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	13436	11	13	11	0.00
23/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15533	13	16	13	0.00
23/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	12704	11	13	11	0.00
23/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	6486	4	6	4	5,000.00
23/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	7674	6	8	6	3,530.00
23/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	15457	13	15	13	0.00
23/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	18330	16	18	16	0.00
23/04/2020	R035 On 06-August-20			Bond Future	12.03	84.6612	82.5201	84.6612	105,093.00
23/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	20	0	0	0	500.00
23/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	16	0	0	0	24,761.00
23/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	138	0	0	0	0.00
23/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	81	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
23/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	372	1	0	1	0.00
23/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	141	0	0	0	0.00
23/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	8	0	0	0	3,000.00
23/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	136	0	0	0	0.00
23/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	13562	12	14	12	0.00
23/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	22479	20	22	20	0.00
23/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	13700	12	14	12	0.00
23/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	10175	8	10	8	500.00
23/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	20465	18	20	18	0.00
23/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	13631	12	14	12	0.00
23/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	15393	13	15	13	0.00
23/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	19756	18	20	18	0.00
23/04/2020	R035 On 05-November-20			Bond Future	12.27	81.2423	79.0740	81.2423	0.00
23/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	788	1	1	1	0.00
23/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	797	1	1	1	0.00
23/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	780	1	1	1	0.00
23/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	12738	11	13	11	0.00
23/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	12678	11	13	11	0.00
23/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12619	11	13	11	0.00
23/04/2020	R035 On 04-February-21			Bond Future	12.53	82.2742	80.0784	82.2742	0.00
23/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1043	1	1	1	0.00
23/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	973	1	1	1	0.00
23/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	965	1	1	1	0.00
23/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	956	1	1	1	0.00
23/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2273	3	2	3	0.00
23/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	16103	14	16	14	0.00
23/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	16165	14	16	14	0.00
23/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15558	14	16	14	650.00
23/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	10255	9	10	9	650.00
23/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	16042	14	16	14	0.00
23/04/2020	R035 On 06-May-21			Bond Future	12.80	78.7844	76.5622	78.7844	0.00
23/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R035 On 06-May-21	12.36	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
23/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	2332	0	2	0	0.00
23/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	2386	0	2	0	0.00
23/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	2278	0	2	0	0.00
23/04/2020	R186 On 07-May-20			Bond Future	9.26	111.1941	110.1314	111.1941	40,729.00
23/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	24	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	258	1	0	1	0.00
23/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	0	0	0.00
23/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	1618	2	2	2	1,120.00
23/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	5	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	0	0	0	0.00
23/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	3726	5	4	5	1,120.00
23/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	8806	8	9	8	0.00
23/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	6215	5	6	5	0.00
23/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	52	0	0	0	0.00
23/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1922	1	2	1	0.00
23/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	5086	4	5	4	0.00
23/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	6107	5	6	5	0.00
23/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	394	0	0	0	0.00
23/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	7143	6	7	6	2,500.00
23/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	3933	3	4	3	23,160.00
23/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	6161	5	6	5	0.00
23/04/2020	R186 On 06-August-20			Bond Future	9.50	107.2568	106.1802	107.2568	63,449.00
23/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	522	1	1	1	0.00
23/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	281	0	0	0	900.00
23/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1311	2	1	2	900.00
23/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	433	1	0	1	0.00
23/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	530	1	1	1	0.00
23/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	514	1	1	1	0.00
23/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	6194	5	6	5	0.00
23/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	7844	7	8	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
23/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	6684	6	7	6	0.00
23/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	6107	5	6	5	0.00
23/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	6151	5	6	5	0.00
23/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	3743	3	4	3	0.00
23/04/2020	R186 On 05-November-20			Bond Future	9.74	108.6022	107.5117	108.6022	0.00
23/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1195	2	1	2	0.00
23/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1183	2	1	2	0.00
23/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1171	1	1	1	0.00
23/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	852	1	1	1	3,500.00
23/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2132	3	2	3	0.00
23/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	475	1	0	1	3,500.00
23/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	7576	7	8	7	0.00
23/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	9743	9	10	9	0.00
23/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	6367	6	6	6	0.00
23/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	4364	4	4	4	3,500.00
23/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	6404	6	6	6	0.00
23/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	6330	6	6	6	0.00
23/04/2020	R186 On 04-February-21			Bond Future	10.00	104.6951	103.5907	104.6951	0.00
23/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	941	1	1	1	0.00
23/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	949	1	1	1	0.00
23/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	957	1	1	1	0.00
23/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	9513	9	10	9	0.00
23/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	9473	9	9	9	0.00
23/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	9554	9	10	9	0.00
23/04/2020	R186 On 06-May-21			Bond Future	10.31	105.9557	104.8382	105.9557	0.00
23/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	1952	3	2	3	0.00
23/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	1911	3	2	3	0.00
23/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	1870	3	2	3	0.00
23/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R197 On 07-May-20			Bond Future	311.55	311.5430	311.5540	311.5430	2,556.00
23/04/2020	R197 On 06-August-20			Bond Future	307.63	307.6244	307.6324	307.6244	2,350.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2020	R197 On 05-November-20			Bond Future	311.56	311.5549	311.5621	311.5549	0.00
23/04/2020	R197 On 04-February-21			Bond Future	307.61	307.6050	307.6120	307.6050	0.00
23/04/2020	R197 On 06-May-21			Bond Future	311.39	311.3837	311.3913	311.3837	0.00
23/04/2020	R202 On 07-May-20			Bond Future	215.05	217.0607	215.0517	217.0607	5,856.00
23/04/2020	R202 On 06-August-20			Bond Future	213.58	215.6178	213.5817	215.6178	7,355.00
23/04/2020	R202 On 05-November-20			Bond Future	216.31	218.3726	216.3098	218.3726	0.00
23/04/2020	R202 On 04-February-21			Bond Future	214.87	216.9587	214.8691	216.9587	0.00
23/04/2020	R202 On 06-May-21			Bond Future	217.51	219.6245	217.5094	219.6245	0.00
23/04/2020	R208 On 07-May-20			Bond Future	4.09	103.0615	103.0607	103.0615	21,664.00
23/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	640	1	1	1	0.00
23/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	631	1	1	1	0.00
23/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	623	1	1	1	0.00
23/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 06-August-20			Bond Future	3.78	104.3113	104.3094	104.3113	7,850.00
23/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1116	1	1	1	0.00
23/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1122	1	1	1	0.00
23/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1110	1	1	1	0.00
23/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20			Bond Future	2.92	102.2250	102.2228	102.2250	0.00
23/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	726	1	1	1	0.00
23/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	722	1	1	1	0.00
23/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	718	1	1	1	0.00
23/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20			Bond Future	11.75	63.2820	61.5194	63.2820	55,961.00
23/04/2020	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
23/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	13068	11	13	11	0.00
23/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	13002	11	13	11	0.00
23/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	13134	11	13	11	0.00
23/04/2020	R209 On 06-August-20			Bond Future	11.97	64.0494	62.2648	64.0494	47,937.00
23/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	47160	45	47	45	0.00
23/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	47268	45	47	45	0.00
23/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	47052	45	47	45	0.00
23/04/2020	R209 On 05-November-20			Bond Future	12.18	61.7099	59.9027	61.7099	0.00
23/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	667	1	1	1	0.00
23/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	681	1	1	1	0.00
23/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	674	1	1	1	0.00
23/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	12256	11	12	11	0.00
23/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	12202	11	12	11	0.00
23/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	12310	11	12	11	0.00
23/04/2020	R209 On 04-February-21			Bond Future	12.40	62.4937	60.6635	62.4937	0.00
23/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1120	2	1	2	0.00
23/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1129	2	1	2	0.00
23/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1111	2	1	2	0.00
23/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	13158	12	13	12	0.00
23/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	13107	12	13	12	0.00
23/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	13056	12	13	12	0.00
23/04/2020	R209 On 06-May-21			Bond Future	12.65	60.1043	58.2521	60.1043	0.00
23/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	1933	0	2	0	0.00
23/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	1841	0	2	0	0.00
23/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	1887	0	2	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
23/04/2020	R210 On 07-May-20			Bond Future	182.03	183.5563	182.0336	183.5563	775.00
23/04/2020	R210 On 06-August-20			Bond Future	184.28	185.8283	184.2849	185.8283	1,199.00
23/04/2020	R210 On 05-November-20			Bond Future	183.92	185.4813	183.9175	185.4813	0.00
23/04/2020	R210 On 04-February-21			Bond Future	186.30	187.8804	186.2963	187.8804	0.00
23/04/2020	R210 On 06-May-21			Bond Future	185.83	187.4347	185.8315	187.4347	0.00
23/04/2020	R212 On 07-May-20			Bond Future	165.60	165.5919	165.5964	165.5919	5,193.00
23/04/2020	R212 On 06-August-20			Bond Future	165.35	165.3443	165.3473	165.3443	1,551.00
23/04/2020	R212 On 05-November-20			Bond Future	167.46	167.4571	167.4596	167.4571	0.00
23/04/2020	R212 On 04-February-21			Bond Future	167.29	167.2910	167.2934	167.2910	0.00
23/04/2020	R212 On 06-May-21			Bond Future	169.35	169.3465	169.3492	169.3465	0.00
23/04/2020	R213 On 07-May-20			Bond Future	11.13	77.4959	75.7718	77.4959	9,714.00
23/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	11975	10	12	10	0.00
23/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	11852	10	12	10	0.00
23/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	11913	10	12	10	0.00
23/04/2020	R213 On 06-August-20			Bond Future	11.36	78.4357	76.6899	78.4357	12,747.00
23/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	181	0	0	0	0.00
23/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	188	0	0	0	0.00
23/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	185	0	0	0	0.00
23/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11374	10	11	10	0.00
23/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11318	10	11	10	0.00
23/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11430	10	11	10	0.00
23/04/2020	R213 On 05-November-20			Bond Future	11.60	75.8852	74.1172	75.8852	0.00
23/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	690	1	1	1	0.00
23/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	698	1	1	1	0.00
23/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	705	1	1	1	0.00
23/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	11107	10	11	10	0.00
23/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	11207	10	11	10	0.00
23/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	11157	10	11	10	0.00
23/04/2020	R213 On 04-February-21			Bond Future	11.85	76.8490	75.0586	76.8490	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
23/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	881	1	1	1	0.00
23/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	874	1	1	1	0.00
23/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	866	1	1	1	0.00
23/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13549	12	14	12	0.00
23/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13599	12	14	12	0.00
23/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13498	12	13	12	0.00
23/04/2020	R213 On 06-May-21			Bond Future	12.12	74.2407	72.4288	74.2407	0.00
23/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	0	1	0	1	0.00
23/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	1043	0	1	0	0.00
23/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	997	0	1	0	0.00
23/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	952	0	1	0	0.00
23/04/2020	R214 On 07-May-20			Bond Future	11.92	61.8103	59.8975	61.8103	11,591.00
23/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
23/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
23/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	4	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	15749	14	16	14	0.00
23/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	6862	5	7	5	1,250.00
23/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	11576	10	12	10	0.00
23/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	12652	11	13	11	0.00
23/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	12584	11	13	11	0.00
23/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	12516	11	13	11	0.00
23/04/2020	R214 On 06-August-20			Bond Future	12.13	62.5598	60.6232	62.5598	10,666.00
23/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	190	0	0	0	0.00
23/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	197	0	0	0	0.00
23/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	194	0	0	0	0.00
23/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	12384	11	12	11	0.00
23/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	12259	10	12	10	0.00
23/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12321	11	12	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
23/04/2020	R214 On 05-November-20			Bond Future	12.34	60.0627	58.1017	60.0627	0.00
23/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	740	1	1	1	0.00
23/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	732	1	1	1	0.00
23/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	747	1	1	1	0.00
23/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	12171	11	12	11	0.00
23/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	12115	11	12	11	0.00
23/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	12060	10	12	10	0.00
23/04/2020	R214 On 04-February-21			Bond Future	12.56	60.8256	58.8397	60.8256	0.00
23/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1170	2	1	2	0.00
23/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1188	2	1	2	0.00
23/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1179	2	1	2	0.00
23/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	13146	12	13	12	0.00
23/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	13093	12	13	12	0.00
23/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	13199	12	13	12	0.00
23/04/2020	R214 On 06-May-21			Bond Future	12.80	58.2766	56.2667	58.2766	0.00
23/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	2452	0	2	0	0.00
23/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	2499	0	2	0	0.00
23/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	2404	0	2	0	0.00
23/04/2020	R248 On 07-May-20			Bond Future	12.02	77.9850	75.5660	77.9850	54,590.00
23/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	0	0	0.00
23/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
23/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16368	14	16	14	0.00
23/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	12837	10	13	10	300.00
23/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	17157	15	17	15	0.00
23/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	16455	14	16	14	0.00
23/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	8938	7	9	7	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
23/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	16281	14	16	14	0.00
23/04/2020	R248 On 06-August-20			Bond Future	12.24	78.9307	76.4816	78.9307	75,514.00
23/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2347	4	2	4	0.00
23/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	904	2	1	2	0.00
23/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	9	0	0	0	20,640.00
23/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	113	0	0	0	0.00
23/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	506	1	1	1	640.00
23/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2214	3	2	3	470.00
23/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5192	7	5	7	814.00
23/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	165	0	0	0	640.00
23/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	118	0	0	0	0.00
23/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	4	0	0	0	3,000.00
23/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3544	5	4	5	814.00
23/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	829	1	1	1	470.00
23/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	115	0	0	0	0.00
23/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14332	12	14	12	0.00
23/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	8170	6	8	6	0.00
23/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	3484	2	3	2	0.00
23/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14253	12	14	12	0.00
23/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4897	4	5	4	0.00
23/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	2292	2	2	2	0.00
23/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	4716	3	5	3	0.00
23/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	24907	22	25	22	0.00
23/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	22486	20	22	20	0.00
23/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14411	12	14	12	0.00
23/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	9638	8	10	8	0.00
23/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	7896	6	8	6	0.00
23/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	13099	11	13	11	0.00
23/04/2020	R248 On 05-November-20			Bond Future	12.46	75.5030	73.0230	75.5030	0.00
23/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	390	1	0	1	0.00
23/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	385	1	0	1	0.00
23/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	379	1	0	1	0.00
23/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	17173	15	17	15	0.00
23/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	17251	15	17	15	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
23/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	17095	15	17	15	0.00
23/04/2020	R248 On 04-February-21			Bond Future	12.69	76.4620	73.9505	76.4620	0.00
23/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1154	2	1	2	0.00
23/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1165	2	1	2	0.00
23/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1175	2	1	2	0.00
23/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	15664	14	16	14	0.00
23/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	15798	14	16	14	0.00
23/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	15731	14	16	14	0.00
23/04/2020	R248 On 06-May-21			Bond Future	12.94	72.9653	70.4235	72.9653	0.00
23/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
23/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	3281	1	3	1	0.00
23/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	3223	1	3	1	0.00
23/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	3339	1	3	1	0.00