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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/04/2020 TO: 24/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	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
24/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	2025 On 07-May-20			Bond Future	133.79	134.0782	133.7924	134.0782	1,865.00
24/04/2020	2025 On 06-August-20			Bond Future	133.94	134.2288	133.9382	134.2288	1,411.00
24/04/2020	2025 On 05-November-20			Bond Future	135.65	135.9434	135.6487	135.9434	0.00
24/04/2020	2025 On 04-February-21			Bond Future	135.87	136.1711	135.8725	136.1711	0.00
24/04/2020	2025 On 06-May-21			Bond Future	137.54	137.8447	137.5426	137.8447	0.00
24/04/2020	2029 On 07-May-20			Bond Future	96.62	96.5386	96.6236	96.5386	1,509.00
24/04/2020	2029 On 06-August-20			Bond Future	97.82	97.7325	97.8178	97.7325	2,817.00
24/04/2020	2029 On 05-November-20			Bond Future	97.92	97.8385	97.9244	97.8385	0.00
24/04/2020	2029 On 04-February-21			Bond Future	99.19	99.1038	99.1908	99.1038	0.00
24/04/2020	2029 On 06-May-21			Bond Future	99.25	99.1657	99.2539	99.1657	0.00
24/04/2020	2030 On 07-May-20			Bond Future	10.97	85.1123	84.7088	85.1123	82,720.00
24/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
24/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
24/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	12419	12	12	12	0.00
24/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11737	11	12	11	5,820.00
24/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	12482	12	12	12	0.00
24/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	12046	12	12	12	5,820.00
24/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	14569	14	15	14	0.00
24/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	9969	10	10	10	0.00
24/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	12357	12	12	12	0.00
24/04/2020	2030 On 06-August-20			Bond Future	11.23	82.1373	81.7281	82.1373	75,215.00
24/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	88	0	0	0	800.00
24/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	138	0	0	0	0.00
24/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	128	0	0	0	450.00
24/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	30	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1646	2	2	2	470.00
24/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	642	1	1	1	470.00
24/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	250	0	0	0	0.00
24/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	143	0	0	0	0.00
24/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	169	0	0	0	323.00
24/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	41	0	0	0	323.00
24/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	141	0	0	0	0.00
24/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1744	2	2	2	0.00
24/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	693	1	1	1	0.00
24/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	429	0	0	0	450.00
24/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	10009	10	10	10	800.00
24/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11728	11	12	11	0.00
24/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	7108	7	7	7	0.00
24/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11785	11	12	11	0.00
24/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	15361	15	15	15	0.00
24/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	4182	4	4	4	0.00
24/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	11219	11	11	11	0.00
24/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6883	7	7	7	0.00
24/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	8295	8	8	8	0.00
24/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	13181	13	13	13	0.00
24/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	16234	16	16	16	0.00
24/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11842	11	12	11	0.00
24/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	4345	4	4	4	0.00
24/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	12072	12	12	12	0.00
24/04/2020	2030 On 05-November-20			Bond Future	11.47	83.1678	82.7533	83.1678	0.00
24/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	748	1	1	1	0.00
24/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	311	0	0	0	3,000.00
24/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	393	0	0	0	1,000.00
24/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	158	0	0	0	1,000.00
24/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	267	0	0	0	3,000.00
24/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	583	1	1	1	0.00
24/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	315	0	0	0	14,160.00
24/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	492	1	0	1	3,000.00
24/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1774	2	2	2	0.00

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24/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	389	0	0	0	15,947.00
24/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1618	2	2	2	0.00
24/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	596	1	1	1	0.00
24/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	971	1	1	1	0.00
24/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	163	0	0	0	14,160.00
24/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	205	0	0	0	15,947.00
24/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	112	0	0	0	3,000.00
24/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1193	1	1	1	0.00
24/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	589	1	1	1	0.00
24/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	11629	11	12	11	0.00
24/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	7198	7	7	7	15,947.00
24/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	15151	15	15	15	0.00
24/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	12406	12	12	12	0.00
24/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	9312	9	9	9	14,160.00
24/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	17324	17	17	17	0.00
24/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	13476	13	13	13	0.00
24/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	14415	14	14	14	0.00
24/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	11527	11	12	11	0.00
24/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6826	7	7	7	3,000.00
24/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	16311	16	16	16	0.00
24/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	8438	8	8	8	1,000.00
24/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	11578	11	12	11	0.00
24/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18916	19	19	19	0.00
24/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	13421	13	13	13	0.00
24/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	17444	17	17	17	0.00
24/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	10485	10	10	10	3,000.00
24/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	14471	14	14	14	0.00
24/04/2020	2030 On 04-February-21			Bond Future	11.74	80.2190	79.7991	80.2190	0.00
24/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	346	0	0	0	1,000.00
24/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	741	1	1	1	0.00
24/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	709	1	1	1	1,000.00
24/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	343	0	0	0	800.00
24/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	735	1	1	1	0.00
24/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	559	1	1	1	800.00

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24/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1718	2	2	2	0.00
24/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	728	1	1	1	0.00
24/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	14340	14	14	14	0.00
24/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	18497	18	18	18	0.00
24/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	14135	14	14	14	0.00
24/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	9377	9	9	9	1,800.00
24/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	15707	15	16	15	0.00
24/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	14186	14	14	14	0.00
24/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	14084	14	14	14	0.00
24/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	18439	18	18	18	0.00
24/04/2020	2030 On 06-May-21			Bond Future	12.03	81.1845	80.7597	81.1845	0.00
24/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	1573	1	2	1	0.00
24/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	1480	1	1	1	0.00
24/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	1526	1	2	1	0.00
24/04/2020	2032 On 07-May-20			Bond Future	11.44	80.8869	80.4607	80.8869	42,823.00
24/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
24/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
24/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	13825	13	14	13	0.00
24/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	13757	13	14	13	0.00
24/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	16325	16	16	16	0.00
24/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	13689	13	14	13	0.00
24/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	11414	11	11	11	3,000.00
24/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	13012	13	13	13	0.00

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24/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	11678	11	12	11	0.00
24/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	15064	15	15	15	0.00
24/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13893	13	14	13	0.00
24/04/2020	2032 On 06-August-20			Bond Future	11.69	81.8670	81.4348	81.8670	89,467.00
24/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	273	0	0	0	0.00
24/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	116	0	0	0	0.00
24/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	27	0	0	0	800.00
24/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	84	0	0	0	800.00
24/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	118	0	0	0	0.00
24/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	121	0	0	0	0.00
24/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	13195	13	13	13	0.00
24/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	13322	13	13	13	0.00
24/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17710	17	18	17	0.00
24/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	14348	14	14	14	0.00
24/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	13258	13	13	13	0.00
24/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	10525	10	11	10	800.00
24/04/2020	2032 On 05-November-20			Bond Future	11.93	78.7449	78.3072	78.7449	0.00
24/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	589	1	1	1	0.00
24/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2060	2	2	2	0.00
24/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2225	2	2	2	0.00
24/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	268	0	0	0	3,000.00
24/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	496	1	0	1	3,000.00
24/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	405	0	0	0	1,000.00
24/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	595	1	1	1	0.00
24/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	213	0	0	0	1,000.00
24/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	582	1	1	1	0.00
24/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	13006	13	13	13	0.00
24/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16857	16	17	16	0.00
24/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17953	18	18	18	0.00
24/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6767	6	7	6	1,000.00
24/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12893	13	13	13	0.00
24/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14815	14	15	14	0.00
24/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13809	13	14	13	0.00
24/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12949	13	13	13	0.00

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24/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	7104	7	7	7	3,000.00
24/04/2020	2032 On 04-February-21			Bond Future	12.19	79.7452	79.3018	79.7452	0.00
24/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	375	0	0	0	800.00
24/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	818	1	1	1	0.00
24/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	612	1	1	1	800.00
24/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	833	1	1	1	0.00
24/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2153	2	2	2	0.00
24/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	826	1	1	1	0.00
24/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	15256	15	15	15	0.00
24/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	17161	17	17	17	0.00
24/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	15201	15	15	15	0.00
24/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	9414	9	9	9	800.00
24/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	15312	15	15	15	0.00
24/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	20260	20	20	20	0.00
24/04/2020	2032 On 06-May-21			Bond Future	12.47	76.5581	76.1094	76.5581	0.00
24/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	1830	1	2	1	0.00
24/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	1780	1	2	1	0.00
24/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	1730	1	2	1	0.00
24/04/2020	2033 On 07-May-20			Bond Future	95.05	94.8372	95.0524	94.8372	2,449.00
24/04/2020	2033 On 06-August-20			Bond Future	96.23	96.0101	96.2271	96.0101	11,410.00
24/04/2020	2033 On 05-November-20			Bond Future	96.24	96.0180	96.2374	96.0180	0.00
24/04/2020	2033 On 04-February-21			Bond Future	97.48	97.2598	97.4819	97.2598	0.00
24/04/2020	2033 On 06-May-21			Bond Future	97.45	97.2206	97.4457	97.2206	0.00
24/04/2020	2037 On 07-May-20			Bond Future	11.99	77.8606	77.4129	77.8606	48,792.00
24/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
24/04/2020	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
24/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15952	16	16	16	0.00
24/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	15798	15	16	15	0.00
24/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	12878	12	13	12	0.00
24/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	15112	15	15	15	0.00
24/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	15875	15	16	15	0.00
24/04/2020	2037 On 06-August-20			Bond Future	12.23	74.5474	74.0935	74.5474	77,315.00
24/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	87	0	0	0	0.00
24/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	85	0	0	0	0.00
24/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	89	0	0	0	0.00
24/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	15297	15	15	15	0.00
24/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	15225	15	15	15	0.00
24/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	15153	15	15	15	0.00
24/04/2020	2037 On 05-November-20			Bond Future	12.46	75.4828	75.0230	75.4828	0.00
24/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	554	1	1	1	0.00
24/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	541	1	1	1	0.00
24/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	547	1	1	1	0.00
24/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	14712	14	15	14	0.00
24/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	14583	14	15	14	0.00
24/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	14647	14	15	14	0.00
24/04/2020	2037 On 04-February-21			Bond Future	12.71	72.1862	71.7205	72.1862	0.00
24/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3615	4	4	4	300.00
24/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	578	1	1	1	72.00
24/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8304	9	8	9	0.00
24/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1089	1	1	1	0.00
24/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1018	1	1	1	0.00
24/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1620	2	2	2	0.00
24/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3462	4	3	4	0.00
24/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1027	1	1	1	0.00
24/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1213	1	1	1	240.00
24/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1036	1	1	1	0.00
24/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	15628	15	16	15	0.00
24/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	7884	8	8	8	240.00
24/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	14501	14	15	14	0.00
24/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	15749	15	16	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
24/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	12452	12	12	12	72.00
24/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	3263	3	3	3	300.00
24/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	15266	15	15	15	72.00
24/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	15688	15	16	15	0.00
24/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	19791	19	20	19	0.00
24/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	7637	7	8	7	0.00
24/04/2020	2037 On 06-May-21			Bond Future	12.98	73.0547	72.5834	73.0547	0.00
24/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	2863	2	3	2	0.00
24/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	2809	2	3	2	0.00
24/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	2917	2	3	2	0.00
24/04/2020	2038 On 07-May-20			Bond Future	107.95	108.0915	107.9533	108.0915	2,602.00
24/04/2020	2038 On 06-August-20			Bond Future	107.59	107.7322	107.5914	107.7322	11,276.00
24/04/2020	2038 On 05-November-20			Bond Future	108.97	109.1086	108.9655	109.1086	0.00
24/04/2020	2038 On 04-February-21			Bond Future	108.65	108.7979	108.6530	108.7979	0.00
24/04/2020	2038 On 06-May-21			Bond Future	109.99	110.1348	109.9882	110.1348	0.00
24/04/2020	2040 On 07-May-20			Bond Future	12.09	79.9144	79.4435	79.9144	32,073.00
24/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	3714	4	4	4	325.00
24/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
24/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
24/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1561	2	2	2	325.00
24/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	11	0	0	0	450.00
24/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	483	1	0	1	450.00
24/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	13329	13	13	13	0.00
24/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	16702	16	17	16	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
24/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	2275	2	2	2	0.00
24/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	916	1	1	1	0.00
24/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	6388	6	6	6	0.00
24/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	15718	15	16	15	0.00
24/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	16537	16	17	16	0.00
24/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	18634	18	19	18	0.00
24/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	14511	14	15	14	0.00
24/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	194	0	0	0	0.00
24/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	16619	16	17	16	0.00
24/04/2020	2040 On 06-August-20			Bond Future	12.33	76.3756	75.8983	76.3756	43,979.00
24/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	73	0	0	0	0.00
24/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	451	1	0	1	0.00
24/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	75	0	0	0	0.00
24/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	76	0	0	0	0.00
24/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	962	1	1	1	0.00
24/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	395	0	0	0	0.00
24/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	23	0	0	0	800.00
24/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	82	0	0	0	800.00
24/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	15414	15	15	15	0.00
24/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	10339	10	10	10	800.00
24/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	19421	19	19	19	0.00
24/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	15722	15	16	15	0.00
24/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	9968	10	10	10	12,538.00
24/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	15799	15	16	15	0.00
24/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	7658	7	8	7	517.00
24/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	15645	15	16	15	0.00
24/04/2020	2040 On 05-November-20			Bond Future	12.56	77.3341	76.8505	77.3341	0.00
24/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	238	0	0	0	2,000.00
24/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	348	0	0	0	2,000.00
24/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	168	0	0	0	2,000.00
24/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	516	1	1	1	0.00
24/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	472	1	0	1	2,000.00
24/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	523	1	1	1	0.00
24/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2484	3	2	3	0.00

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24/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2074	2	2	2	0.00
24/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	529	1	1	1	0.00
24/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	8482	8	8	8	2,000.00
24/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	15272	15	15	15	0.00
24/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	17498	17	17	17	0.00
24/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	21407	21	21	21	0.00
24/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	15203	15	15	15	0.00
24/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	7613	7	8	7	2,000.00
24/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	15342	15	15	15	0.00
24/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15832	15	16	15	0.00
24/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	19561	19	20	19	0.00
24/04/2020	2040 On 04-February-21			Bond Future	12.81	73.8106	73.3209	73.8106	0.00
24/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3002	3	3	3	0.00
24/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	758	1	1	1	800.00
24/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1036	1	1	1	0.00
24/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	418	0	0	0	500.00
24/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	456	1	0	1	800.00
24/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1046	1	1	1	0.00
24/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2661	3	3	3	0.00
24/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	889	1	1	1	500.00
24/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1027	1	1	1	0.00
24/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	16429	16	16	16	0.00
24/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	9974	10	10	10	500.00
24/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	17498	17	17	17	0.00
24/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	23042	23	23	23	0.00
24/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	22409	22	22	22	0.00
24/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	18677	18	19	18	0.00
24/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	16299	16	16	16	0.00
24/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	16364	16	16	16	0.00
24/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	9239	9	9	9	800.00
24/04/2020	2040 On 06-May-21			Bond Future	13.07	74.6985	74.2030	74.6985	0.00
24/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00

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24/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	3598	3	4	3	0.00
24/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	3541	3	4	3	0.00
24/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	3483	3	3	3	0.00
24/04/2020	2044 On 07-May-20			Bond Future	12.14	76.7518	76.1941	76.7518	39,228.00
24/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	1	0	0	0	0.00
24/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
24/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
24/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
24/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
24/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	4	0	0	0	0.00
24/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
24/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
24/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	7	0	0	0	0.00
24/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	21369	21	21	21	0.00
24/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	15707	15	16	15	0.00
24/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	15130	15	15	15	0.00
24/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	16625	16	17	16	0.00
24/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	7251	7	7	7	556.00
24/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	6767	6	7	6	100.00
24/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	16710	16	17	16	0.00
24/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	19654	19	20	19	0.00
24/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	15212	15	15	15	0.00
24/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	8742	8	9	8	129.00
24/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	20732	20	21	20	0.00
24/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	16541	16	17	16	0.00
24/04/2020	2044 On 06-August-20			Bond Future	12.37	73.3000	72.7348	73.3000	52,811.00
24/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	11	0	0	0	602.00
24/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	44	0	0	0	0.00
24/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	60	0	0	0	602.00
24/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	4	0	0	0	140.00

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24/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	26	0	0	0	140.00
24/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	47	0	0	0	0.00
24/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	455	1	0	1	0.00
24/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	46	0	0	0	0.00
24/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	625	1	1	1	0.00
24/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	25027	24	25	24	0.00
24/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	19180	19	19	19	0.00
24/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	17343	17	17	17	0.00
24/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	17425	17	17	17	0.00
24/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	9695	9	10	9	140.00
24/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8744	8	9	8	602.00
24/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	17507	17	18	17	0.00
24/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	16533	16	17	16	0.00
24/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21800	21	22	21	0.00
24/04/2020	2044 On 05-November-20			Bond Future	12.60	74.2198	73.6473	74.2198	0.00
24/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	220	0	0	0	1,815.00
24/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	313	0	0	0	0.00
24/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1796	2	2	2	0.00
24/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	520	1	1	1	0.00
24/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	533	1	1	1	0.00
24/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1889	2	2	2	0.00
24/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	317	0	0	0	568.00
24/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	350	0	0	0	525.00
24/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	120	0	0	0	525.00
24/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1434	2	1	2	0.00
24/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	52	0	0	0	1,815.00
24/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	340	0	0	0	1,815.00
24/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	527	1	1	1	0.00
24/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	110	0	0	0	568.00
24/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1262	1	1	1	0.00
24/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	17573	17	18	17	0.00
24/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	10253	10	10	10	1,815.00
24/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	8964	9	9	9	1,815.00
24/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	27634	27	28	27	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
24/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	15232	15	15	15	0.00
24/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	15302	15	15	15	0.00
24/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	17726	17	18	17	0.00
24/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	23315	23	23	23	0.00
24/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	23757	23	24	23	0.00
24/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	18187	18	18	18	0.00
24/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	20094	20	20	20	0.00
24/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	10839	10	11	10	525.00
24/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	15373	15	15	15	0.00
24/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	9202	9	9	9	568.00
24/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	18110	18	18	18	0.00
24/04/2020	2044 On 04-February-21			Bond Future	12.84	70.7820	70.2021	70.7820	0.00
24/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	955	1	1	1	0.00
24/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	972	1	1	1	0.00
24/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	480	1	0	1	405.00
24/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	963	1	1	1	0.00
24/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	903	1	1	1	0.00
24/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	711	1	1	1	0.00
24/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1456	2	1	2	0.00
24/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	16959	16	17	16	0.00
24/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	17440	17	17	17	405.00
24/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	22148	22	22	22	0.00
24/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	13891	13	14	13	405.00
24/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	17027	17	17	17	0.00
24/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	19226	19	19	19	0.00
24/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	16891	16	17	16	0.00
24/04/2020	2044 On 06-May-21			Bond Future	13.10	71.6334	71.0467	71.6334	0.00
24/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
24/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	3586	3	4	3	0.00
24/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	3643	3	4	3	0.00
24/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	3529	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
24/04/2020	2046 On 07-May-20			Bond Future	95.16	95.9703	95.1600	95.9703	9,794.00
24/04/2020	2046 On 06-August-20			Bond Future	96.34	97.1573	96.3360	97.1573	11,921.00
24/04/2020	2046 On 05-November-20			Bond Future	95.77	96.6033	95.7712	96.6033	0.00
24/04/2020	2046 On 04-February-21			Bond Future	97.01	97.8527	97.0100	97.8527	0.00
24/04/2020	2046 On 06-May-21			Bond Future	96.39	97.2383	96.3852	97.2383	0.00
24/04/2020	2050 On 07-May-20			Bond Future	97.42	99.0443	97.4175	99.0443	10,560.00
24/04/2020	2050 On 06-August-20			Bond Future	96.74	98.3906	96.7428	98.3906	14,849.00
24/04/2020	2050 On 05-November-20			Bond Future	97.98	99.6474	97.9784	99.6474	0.00
24/04/2020	2050 On 04-February-21			Bond Future	97.33	99.0167	97.3259	99.0167	0.00
24/04/2020	2050 On 06-May-21			Bond Future	98.52	100.2334	98.5221	100.2334	0.00
24/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	AL37 On 07-May-20			Index Future	666.78	667.0100	666.7750	667.0100	0.00
24/04/2020	AL37 On 06-August-20			Index Future	674.77	675.0120	674.7670	675.0120	0.00
24/04/2020	AL37 On 05-November-20			Index Future	683.31	683.5600	683.3100	683.5600	0.00
24/04/2020	AL37 On 04-February-21			Index Future	691.99	692.2390	691.9850	692.2390	0.00
24/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
24/04/2020	AL7T On 07-May-20			Index Future	713.51	717.0660	713.5130	717.0660	0.00
24/04/2020	AL7T On 06-August-20			Index Future	722.07	725.6680	722.0650	725.6680	0.00
24/04/2020	AL7T On 05-November-20			Index Future	731.21	734.8580	731.2080	734.8580	0.00
24/04/2020	AL7T On 04-February-21			Index Future	740.49	744.1880	740.4910	744.1880	0.00
24/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
24/04/2020	ALBI On 07-May-20			Index Future	641.40	644.1920	641.3960	644.1920	56.00
24/04/2020	ALBI On 06-August-20			Index Future	649.08	651.9200	649.0840	651.9200	165.00
24/04/2020	ALBI On 05-November-20			Index Future	657.30	660.1760	657.3030	660.1760	0.00
24/04/2020	ALBI On 04-February-21			Index Future	665.65	668.5580	665.6470	668.5580	0.00
24/04/2020	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
24/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	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
24/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2020	ES33 On 07-May-20			Bond Future	12.90	67.5157	67.2019	67.5157	0.00
24/04/2020	ES33 On 06-August-20			Bond Future	13.19	68.3338	68.0155	68.3338	350.00
24/04/2020	ES33 On 05-November-20			Bond Future	13.48	65.4116	65.0891	65.4116	0.00
24/04/2020	ES33 On 04-February-21			Bond Future	13.79	66.2425	65.9159	66.2425	0.00
24/04/2020	ES33 On 06-May-21			Bond Future	14.12	63.2615	62.9311	63.2615	0.00
24/04/2020	ES42 On 07-May-20			Bond Future	13.21	67.2872	66.8960	67.2872	0.00
24/04/2020	ES42 On 06-August-20			Bond Future	13.49	68.1025	67.7059	68.1025	4,919.00
24/04/2020	ES42 On 05-November-20			Bond Future	13.77	64.6966	64.2949	64.6966	0.00
24/04/2020	ES42 On 04-February-21			Bond Future	14.07	65.5186	65.1117	65.5186	0.00
24/04/2020	ES42 On 06-May-21			Bond Future	14.39	62.0486	61.6368	62.0486	0.00
24/04/2020	GOVI On 07-May-20			GOVI	633.68	636.4830	633.6800	636.4830	446.00
24/04/2020	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
24/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	863100	84	86	84	0.00
24/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	863200	84	86	84	0.00
24/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	863000	83	86	83	0.00
24/04/2020	GOVI On 06-August-20			GOVI	641.28	644.1190	641.2760	644.1190	984.00
24/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	868540	84	87	84	0.00
24/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	868440	84	87	84	0.00
24/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	868640	84	87	84	0.00
24/04/2020	GOVI On 05-November-20			GOVI	649.40	652.2760	649.3950	652.2760	0.00
24/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	884550	86	88	86	0.00
24/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	884350	86	88	86	0.00
24/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	884450	86	88	86	0.00
24/04/2020	GOVI On 04-February-21			GOVI	657.64	660.5580	657.6400	660.5580	0.00
24/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	933000	90	93	90	0.00
24/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	933100	90	93	90	0.00
24/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	933200	90	93	90	0.00
24/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
24/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
24/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
24/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
24/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/04/2020	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
24/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2020	IGOV On 07-May-20			Index Future	249.64	250.9720	249.6410	250.9720	567.00
24/04/2020	IGOV On 06-August-20			Index Future	252.70	254.0450	252.6960	254.0450	0.00
24/04/2020	IGOV On 05-November-20			Index Future	255.96	257.3230	255.9560	257.3230	47.00
24/04/2020	IGOV On 04-February-21			Index Future	259.27	260.6510	259.2660	260.6510	0.00
24/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
24/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
24/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.11	94.1200	94.1100	94.1200	0.00
24/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.48	92.4900	92.4800	92.4900	0.00
24/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.90	90.9000	90.9000	90.9000	0.00
24/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.73	91.7300	91.7300	91.7300	51.00
24/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.54	91.5300	91.5400	91.5300	0.00
24/04/2020	IS05 On 21-June-22			Interest Rate Swap	92.07	92.0500	92.0700	92.0500	0.00
24/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.62	95.5800	95.6200	95.5800	0.00
24/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.53	96.4900	96.5300	96.4900	0.00
24/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.40	89.3600	89.4000	89.3600	0.00
24/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.33	95.2900	95.3300	95.2900	0.00
24/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
24/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.48	87.5600	87.4800	87.5600	0.00
24/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.52	84.6000	84.5200	84.6000	0.00
24/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.40	83.5000	83.4000	83.5000	0.00
24/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.80	85.9200	85.8000	85.9200	0.00
24/04/2020	IS10 On 21-December-26			Interest Rate Swap	90.11	90.2400	90.1100	90.2400	0.00
24/04/2020	IS10 On 15-March-27			Interest Rate Swap	89.06	89.2000	89.0600	89.2000	0.00
24/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.45	91.5900	91.4500	91.5900	0.00
24/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.47	97.6100	97.4700	97.6100	0.00
24/04/2020	IS10 On 20-December-27			Interest Rate Swap	98.22	98.3400	98.2200	98.3400	0.00
24/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.82	91.9300	91.8200	91.9300	0.00
24/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.69	99.7900	99.6900	99.7900	0.00

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24/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
24/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2020	R023 On 07-May-20			Bond Future	6.09	105.8770	105.7492	105.8770	43,212.00
24/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2086	2	2	2	0.00
24/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2061	2	2	2	0.00
24/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2111	2	2	2	0.00
24/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	2	0	0	0	0.00
24/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	2	0	0	0	0.00
24/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	2	0	0	0	0.00
24/04/2020	R023 On 06-August-20			Bond Future	6.22	107.1598	107.0295	107.1598	17,478.00
24/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2608	3	3	3	0.00
24/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2647	3	3	3	0.00
24/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2628	3	3	3	0.00
24/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	165	0	0	0	0.00
24/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	169	0	0	0	0.00
24/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	172	0	0	0	0.00
24/04/2020	R023 On 05-November-20			Bond Future	6.35	104.5904	104.4581	104.5904	0.00
24/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2667	3	3	3	0.00
24/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2651	3	3	3	0.00
24/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2684	3	3	3	0.00
24/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	320	0	0	0	0.00
24/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	316	0	0	0	0.00
24/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	312	0	0	0	0.00
24/04/2020	R023 On 04-February-21			Bond Future	6.52	105.9186	105.7845	105.9186	0.00
24/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	885	1	1	1	0.00
24/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	904	1	1	1	0.00
24/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	894	1	1	1	0.00
24/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1266	1	1	1	0.00
24/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1276	1	1	1	0.00
24/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1256	1	1	1	0.00
24/04/2020	R023 On 06-May-21			Bond Future	6.77	103.2825	103.1470	103.2825	0.00
24/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1333	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1366	2	1	2	0.00
24/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1349	1	1	1	0.00
24/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R035 On 07-May-20			Bond Future	11.86	81.5322	81.1376	81.5322	53,172.00
24/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
24/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
24/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	0	0	0.00
24/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	5	0	0	0	0.00
24/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
24/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
24/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
24/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	18171	18	18	18	0.00
24/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	15775	15	16	15	0.00
24/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	15322	15	15	15	0.00
24/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	13611	13	14	13	0.00
24/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	13831	13	14	13	0.00
24/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15927	16	16	16	0.00
24/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	13099	13	13	13	0.00
24/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	8067	8	8	8	3,530.00
24/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	6875	6	7	6	5,000.00
24/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	15851	15	16	15	0.00
24/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	18724	18	19	18	0.00
24/04/2020	R035 On 06-August-20			Bond Future	12.10	82.5201	82.1199	82.5201	105,093.00
24/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	16	0	0	0	500.00
24/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	13	0	0	0	24,761.00
24/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	117	0	0	0	0.00
24/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	68	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
24/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	324	0	0	0	0.00
24/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	120	0	0	0	0.00
24/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	6	0	0	0	3,000.00
24/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	115	0	0	0	0.00
24/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	13941	14	14	14	0.00
24/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	22877	22	23	22	0.00
24/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	14079	14	14	14	0.00
24/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	10527	10	11	10	500.00
24/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	20862	20	21	20	0.00
24/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	14010	14	14	14	0.00
24/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	15779	15	16	15	0.00
24/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	20153	20	20	20	0.00
24/04/2020	R035 On 05-November-20			Bond Future	12.34	79.0740	78.6686	79.0740	0.00
24/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	721	1	1	1	0.00
24/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	729	1	1	1	0.00
24/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	713	1	1	1	0.00
24/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	13076	13	13	13	0.00
24/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	13016	13	13	13	0.00
24/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12956	13	13	13	0.00
24/04/2020	R035 On 04-February-21			Bond Future	12.61	80.0784	79.6677	80.0784	0.00
24/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	971	1	1	1	0.00
24/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	905	1	1	1	0.00
24/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	897	1	1	1	0.00
24/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	889	1	1	1	0.00
24/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2144	2	2	2	0.00
24/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	16447	16	16	16	0.00
24/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	16508	16	17	16	0.00
24/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15896	16	16	16	650.00
24/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	10536	10	11	10	650.00
24/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	16385	16	16	16	0.00
24/04/2020	R035 On 06-May-21			Bond Future	12.88	76.5622	76.1467	76.5622	0.00
24/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	0	0	0	0.00
24/04/2020	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
24/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	2747	2	3	2	0.00
24/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	2801	2	3	2	0.00
24/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	2693	2	3	2	0.00
24/04/2020	R186 On 07-May-20			Bond Future	9.26	110.1314	110.0946	110.1314	40,778.00
24/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	18	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	229	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	0	0	0.00
24/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	1564	2	2	2	1,120.00
24/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	3	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	0	0	0	0.00
24/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	3682	4	4	4	1,120.00
24/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	8842	9	9	9	0.00
24/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	6252	6	6	6	0.00
24/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	45	0	0	0	0.00
24/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1929	2	2	2	0.00
24/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	5121	5	5	5	0.00
24/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	6143	6	6	6	0.00
24/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	377	0	0	0	0.00
24/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	7180	7	7	7	2,500.00
24/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	3964	4	4	4	23,160.00
24/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	6198	6	6	6	0.00
24/04/2020	R186 On 06-August-20			Bond Future	9.50	106.1802	106.1418	106.1802	63,449.00
24/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	509	1	1	1	0.00
24/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	272	0	0	0	900.00
24/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1287	1	1	1	900.00
24/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	421	0	0	0	0.00
24/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	517	1	1	1	0.00
24/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	501	1	1	1	0.00
24/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	6219	6	6	6	0.00
24/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	7873	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	6711	7	7	7	0.00
24/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	6132	6	6	6	0.00
24/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	6175	6	6	6	0.00
24/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	3758	4	4	4	0.00
24/04/2020	R186 On 05-November-20			Bond Future	9.74	107.5117	107.4725	107.5117	0.00
24/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1178	1	1	1	0.00
24/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1166	1	1	1	0.00
24/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1154	1	1	1	0.00
24/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	838	1	1	1	3,500.00
24/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2109	2	2	2	0.00
24/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	466	0	0	0	3,500.00
24/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	7602	8	8	8	0.00
24/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	9773	10	10	10	0.00
24/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	6389	6	6	6	0.00
24/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	4380	4	4	4	3,500.00
24/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	6427	6	6	6	0.00
24/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	6352	6	6	6	0.00
24/04/2020	R186 On 04-February-21			Bond Future	10.01	103.5907	103.5509	103.5907	0.00
24/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	928	1	1	1	0.00
24/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	937	1	1	1	0.00
24/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	945	1	1	1	0.00
24/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	9541	10	10	10	0.00
24/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	9500	9	10	9	0.00
24/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	9582	10	10	10	0.00
24/04/2020	R186 On 06-May-21			Bond Future	10.32	104.8382	104.7981	104.8382	0.00
24/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	1912	2	2	2	0.00
24/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	1871	2	2	2	0.00
24/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	1829	2	2	2	0.00
24/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R197 On 07-May-20			Bond Future	311.06	311.5540	311.0622	311.5540	2,556.00
24/04/2020	R197 On 06-August-20			Bond Future	307.13	307.6324	307.1317	307.6324	2,500.00

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24/04/2020	R197 On 05-November-20			Bond Future	311.05	311.5621	311.0540	311.5621	0.00
24/04/2020	R197 On 04-February-21			Bond Future	307.10	307.6120	307.0972	307.6120	0.00
24/04/2020	R197 On 06-May-21			Bond Future	310.87	311.3913	310.8707	311.3913	0.00
24/04/2020	R202 On 07-May-20			Bond Future	213.84	215.0517	213.8428	215.0517	5,456.00
24/04/2020	R202 On 06-August-20			Bond Future	212.36	213.5817	212.3560	213.5817	7,718.00
24/04/2020	R202 On 05-November-20			Bond Future	215.07	216.3098	215.0677	216.3098	0.00
24/04/2020	R202 On 04-February-21			Bond Future	213.61	214.8691	213.6106	214.8691	0.00
24/04/2020	R202 On 06-May-21			Bond Future	216.24	217.5094	216.2360	217.5094	0.00
24/04/2020	R208 On 07-May-20			Bond Future	4.09	103.0607	103.0598	103.0607	21,664.00
24/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	639	1	1	1	0.00
24/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	630	1	1	1	0.00
24/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	622	1	1	1	0.00
24/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 06-August-20			Bond Future	3.78	104.3094	104.3076	104.3094	7,850.00
24/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1114	1	1	1	0.00
24/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1120	1	1	1	0.00
24/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1108	1	1	1	0.00
24/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 05-November-20			Bond Future	2.92	102.2228	102.2206	102.2228	0.00
24/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	724	1	1	1	0.00
24/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	720	1	1	1	0.00
24/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	716	1	1	1	0.00
24/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 07-May-20			Bond Future	11.82	61.5194	61.1854	61.5194	55,961.00
24/04/2020	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
24/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	13402	13	13	13	0.00
24/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	13336	13	13	13	0.00
24/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	13468	13	13	13	0.00
24/04/2020	R209 On 06-August-20			Bond Future	12.04	62.2648	61.9262	62.2648	47,937.00
24/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	47498	47	47	47	0.00
24/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	47607	47	48	47	0.00
24/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	47390	47	47	47	0.00
24/04/2020	R209 On 05-November-20			Bond Future	12.25	59.9027	59.5597	59.9027	0.00
24/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	613	1	1	1	0.00
24/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	626	1	1	1	0.00
24/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	619	1	1	1	0.00
24/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	12544	12	13	12	0.00
24/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	12490	12	12	12	0.00
24/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	12599	12	13	12	0.00
24/04/2020	R209 On 04-February-21			Bond Future	12.48	60.6635	60.3161	60.6635	0.00
24/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1049	1	1	1	0.00
24/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1057	1	1	1	0.00
24/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1041	1	1	1	0.00
24/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	13435	13	13	13	0.00
24/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	13383	13	13	13	0.00
24/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	13332	13	13	13	0.00
24/04/2020	R209 On 06-May-21			Bond Future	12.73	58.2521	57.9006	58.2521	0.00
24/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	2285	2	2	2	0.00
24/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	2192	2	2	2	0.00
24/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	2239	2	2	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
24/04/2020	R210 On 07-May-20			Bond Future	179.14	182.0336	179.1443	182.0336	775.00
24/04/2020	R210 On 06-August-20			Bond Future	181.36	184.2849	181.3583	184.2849	1,199.00
24/04/2020	R210 On 05-November-20			Bond Future	180.95	183.9175	180.9530	183.9175	0.00
24/04/2020	R210 On 04-February-21			Bond Future	183.29	186.2963	183.2932	186.2963	0.00
24/04/2020	R210 On 06-May-21			Bond Future	182.79	185.8315	182.7919	185.8315	0.00
24/04/2020	R212 On 07-May-20			Bond Future	165.60	165.5964	165.6009	165.5964	5,193.00
24/04/2020	R212 On 06-August-20			Bond Future	165.35	165.3473	165.3503	165.3473	1,551.00
24/04/2020	R212 On 05-November-20			Bond Future	167.46	167.4596	167.4620	167.4596	0.00
24/04/2020	R212 On 04-February-21			Bond Future	167.30	167.2934	167.2958	167.2934	0.00
24/04/2020	R212 On 06-May-21			Bond Future	169.35	169.3492	169.3519	169.3492	0.00
24/04/2020	R213 On 07-May-20			Bond Future	11.21	75.7718	75.3781	75.7718	9,714.00
24/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	12369	12	12	12	0.00
24/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	12245	12	12	12	0.00
24/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	12307	12	12	12	0.00
24/04/2020	R213 On 06-August-20			Bond Future	11.45	76.6899	76.2907	76.6899	12,747.00
24/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	153	0	0	0	0.00
24/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	159	0	0	0	0.00
24/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	156	0	0	0	0.00
24/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11745	11	12	11	0.00
24/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11689	11	12	11	0.00
24/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11802	11	12	11	0.00
24/04/2020	R213 On 05-November-20			Bond Future	11.68	74.1172	73.7128	74.1172	0.00
24/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	625	1	1	1	0.00
24/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	632	1	1	1	0.00
24/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	639	1	1	1	0.00
24/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	11445	11	11	11	0.00
24/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	11546	11	12	11	0.00
24/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	11495	11	11	11	0.00
24/04/2020	R213 On 04-February-21			Bond Future	11.94	75.0586	74.6489	75.0586	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
24/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	812	1	1	1	0.00
24/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	805	1	1	1	0.00
24/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	798	1	1	1	0.00
24/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13890	14	14	14	0.00
24/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13940	14	14	14	0.00
24/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13839	13	14	13	0.00
24/04/2020	R213 On 06-May-21			Bond Future	12.21	72.4288	72.0144	72.4288	0.00
24/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	1458	1	1	1	0.00
24/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	1412	1	1	1	0.00
24/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	1366	1	1	1	0.00
24/04/2020	R214 On 07-May-20			Bond Future	12.00	59.8975	59.5116	59.8975	11,459.00
24/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
24/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
24/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	2	0	0	0	0.00
24/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	16135	16	16	16	0.00
24/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	7245	7	7	7	1,250.00
24/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	11962	12	12	12	0.00
24/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	13038	13	13	13	0.00
24/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	12970	13	13	13	0.00
24/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	12902	13	13	13	0.00
24/04/2020	R214 On 06-August-20			Bond Future	12.21	60.6232	60.2321	60.6232	10,666.00
24/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	162	0	0	0	0.00
24/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	168	0	0	0	0.00
24/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	165	0	0	0	0.00
24/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	12747	12	13	12	0.00
24/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	12622	12	13	12	0.00
24/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12684	12	13	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
24/04/2020	R214 On 05-November-20			Bond Future	12.42	58.1017	57.7055	58.1017	0.00
24/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	673	1	1	1	0.00
24/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	666	1	1	1	0.00
24/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	680	1	1	1	0.00
24/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	12501	12	13	12	0.00
24/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	12445	12	12	12	0.00
24/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	12389	12	12	12	0.00
24/04/2020	R214 On 04-February-21			Bond Future	12.65	58.8397	58.4384	58.8397	0.00
24/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1087	1	1	1	0.00
24/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1104	1	1	1	0.00
24/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1095	1	1	1	0.00
24/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	13464	13	13	13	0.00
24/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	13410	13	13	13	0.00
24/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	13517	13	14	13	0.00
24/04/2020	R214 On 06-May-21			Bond Future	12.89	56.2667	55.8607	56.2667	0.00
24/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	2858	2	3	2	0.00
24/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	2905	2	3	2	0.00
24/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	2810	2	3	2	0.00
24/04/2020	R248 On 07-May-20			Bond Future	12.12	75.5660	74.9717	75.5660	54,633.00
24/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
24/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16962	16	17	16	0.00
24/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	13431	13	13	13	300.00
24/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	17752	17	18	17	0.00
24/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	17049	16	17	16	0.00
24/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	9532	9	10	9	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
24/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	16875	16	17	16	0.00
24/04/2020	R248 On 06-August-20			Bond Future	12.34	76.4816	75.8794	76.4816	75,514.00
24/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	422	1	0	1	640.00
24/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2092	2	2	2	0.00
24/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	773	1	1	1	0.00
24/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	6	0	0	0	20,640.00
24/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	88	0	0	0	0.00
24/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	1969	2	2	2	470.00
24/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	4791	5	5	5	814.00
24/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	131	0	0	0	640.00
24/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	93	0	0	0	0.00
24/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	3	0	0	0	3,000.00
24/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3219	4	3	4	814.00
24/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	705	1	1	1	470.00
24/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	90	0	0	0	0.00
24/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14909	14	15	14	0.00
24/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	8649	8	9	8	0.00
24/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	3761	3	4	3	0.00
24/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14830	14	15	14	0.00
24/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	5254	5	5	5	0.00
24/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	2494	2	2	2	0.00
24/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	5063	5	5	5	0.00
24/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	25508	25	26	25	0.00
24/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14988	14	15	14	0.00
24/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	10155	10	10	10	0.00
24/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	8366	8	8	8	0.00
24/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	23085	22	23	22	0.00
24/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	13667	13	14	13	0.00
24/04/2020	R248 On 05-November-20			Bond Future	12.56	73.0230	72.4130	73.0230	0.00
24/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	337	0	0	0	0.00
24/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	332	0	0	0	0.00
24/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	327	0	0	0	0.00
24/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	17730	17	18	17	0.00
24/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	17808	17	18	17	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
24/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	17651	17	18	17	0.00
24/04/2020	R248 On 04-February-21			Bond Future	12.81	73.9505	73.3327	73.9505	0.00
24/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1044	1	1	1	0.00
24/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1053	1	1	1	0.00
24/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1063	1	1	1	0.00
24/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	16169	16	16	16	0.00
24/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	16305	16	16	16	0.00
24/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	16237	16	16	16	0.00
24/04/2020	R248 On 06-May-21			Bond Future	13.06	70.4235	69.7984	70.4235	0.00
24/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
24/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	3907	3	4	3	0.00
24/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	3849	3	4	3	0.00
24/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	3965	3	4	3	0.00