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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/04/2020 TO: 28/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	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
28/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	2025 On 07-May-20			Bond Future	134.07	133.7924	134.0673	133.7924	1,865.00
28/04/2020	2025 On 06-August-20			Bond Future	134.19	133.9382	134.1904	133.9382	1,411.00
28/04/2020	2025 On 05-November-20			Bond Future	135.91	135.6487	135.9076	135.6487	0.00
28/04/2020	2025 On 04-February-21			Bond Future	136.13	135.8725	136.1254	135.8725	0.00
28/04/2020	2025 On 06-May-21			Bond Future	137.79	137.5426	137.7899	137.5426	0.00
28/04/2020	2029 On 07-May-20			Bond Future	96.03	96.6236	96.0255	96.6236	1,509.00
28/04/2020	2029 On 06-August-20			Bond Future	97.19	97.8178	97.1934	97.8178	2,817.00
28/04/2020	2029 On 05-November-20			Bond Future	97.29	97.9244	97.2946	97.9244	0.00
28/04/2020	2029 On 04-February-21			Bond Future	98.55	99.1908	98.5461	99.1908	0.00
28/04/2020	2029 On 06-May-21			Bond Future	98.59	99.2539	98.5950	99.2539	0.00
28/04/2020	2030 On 07-May-20			Bond Future	10.82	84.7088	85.5227	84.7088	81,353.00
28/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
28/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
28/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	11605	12	12	12	0.00
28/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	10923	12	11	12	5,820.00
28/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	11668	12	12	12	0.00
28/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	11232	12	11	12	5,820.00
28/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	13755	15	14	15	0.00
28/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	9155	10	9	10	0.00
28/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	11543	12	12	12	0.00
28/04/2020	2030 On 06-August-20			Bond Future	11.07	81.7281	82.5352	81.7281	75,843.00
28/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	108	0	0	0	800.00
28/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	169	0	0	0	0.00
28/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	157	0	0	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	37	0	0	0	800.00
28/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1907	2	2	2	470.00
28/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	766	1	1	1	470.00
28/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	304	0	0	0	0.00
28/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	176	0	0	0	0.00
28/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	207	0	0	0	323.00
28/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	51	0	0	0	323.00
28/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	172	0	0	0	0.00
28/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	2015	2	2	2	0.00
28/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	826	1	1	1	0.00
28/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	517	0	1	0	450.00
28/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9256	10	9	10	800.00
28/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	10954	12	11	12	0.00
28/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6425	7	6	7	0.00
28/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11010	12	11	12	0.00
28/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	14564	15	15	15	0.00
28/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3646	4	4	4	0.00
28/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	10450	11	10	11	0.00
28/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6209	7	6	7	0.00
28/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	7577	8	8	8	0.00
28/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	12394	13	12	13	0.00
28/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	15435	16	15	16	0.00
28/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11067	12	11	12	0.00
28/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	3799	4	4	4	0.00
28/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11294	12	11	12	0.00
28/04/2020	2030 On 05-November-20			Bond Future	11.30	82.7533	83.5729	82.7533	0.00
28/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	868	1	1	1	0.00
28/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	367	0	0	0	3,000.00
28/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	462	0	0	0	1,000.00
28/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	188	0	0	0	1,000.00
28/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	316	0	0	0	3,000.00
28/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	680	1	1	1	0.00
28/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1120	1	1	1	0.00

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28/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	194	0	0	0	14,160.00
28/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	372	0	0	0	14,160.00
28/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	575	0	1	0	3,000.00
28/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	2011	2	2	2	0.00
28/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	456	0	0	0	15,947.00
28/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1839	2	2	2	0.00
28/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	695	1	1	1	0.00
28/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	244	0	0	0	15,947.00
28/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	134	0	0	0	3,000.00
28/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	1369	1	1	1	0.00
28/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	687	1	1	1	0.00
28/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	10906	12	11	12	0.00
28/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6600	7	7	7	15,947.00
28/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	14380	15	14	15	0.00
28/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	11669	12	12	12	0.00
28/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8642	9	9	9	14,160.00
28/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16535	17	17	17	0.00
28/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	12724	13	13	13	0.00
28/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	10806	12	11	12	0.00
28/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6243	7	6	7	3,000.00
28/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15530	16	16	16	0.00
28/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	13652	14	14	14	0.00
28/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	7794	8	8	8	1,000.00
28/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	10856	12	11	12	0.00
28/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18118	19	18	19	0.00
28/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	12670	13	13	13	0.00
28/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	16655	17	17	17	0.00
28/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	9785	10	10	10	3,000.00
28/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	13707	14	14	14	0.00
28/04/2020	2030 On 04-February-21			Bond Future	11.56	79.7991	80.6234	79.7991	0.00
28/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	401	0	0	0	1,000.00
28/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	847	1	1	1	0.00
28/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	811	1	1	1	1,000.00

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28/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	397	0	0	0	800.00
28/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	839	1	1	1	0.00
28/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	642	1	1	1	800.00
28/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1928	2	2	2	0.00
28/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	832	1	1	1	0.00
28/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13617	14	14	14	0.00
28/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	17727	18	18	18	0.00
28/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13415	14	13	14	0.00
28/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	8762	9	9	9	1,800.00
28/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	14965	16	15	16	0.00
28/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13466	14	13	14	0.00
28/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13365	14	13	14	0.00
28/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	17670	18	18	18	0.00
28/04/2020	2030 On 06-May-21			Bond Future	11.85	80.7597	81.5888	80.7597	0.00
28/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	743	2	1	2	0.00
28/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	651	1	1	1	0.00
28/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	697	2	1	2	0.00
28/04/2020	2032 On 07-May-20			Bond Future	11.29	80.4607	81.3172	80.4607	42,823.00
28/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
28/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
28/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	12969	14	13	14	0.00
28/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	12901	14	13	14	0.00

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28/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	15468	16	15	16	0.00
28/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	12832	14	13	14	0.00
28/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	10557	11	11	11	3,000.00
28/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	12155	13	12	13	0.00
28/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	10821	12	11	12	0.00
28/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	14207	15	14	15	0.00
28/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13037	14	13	14	0.00
28/04/2020	2032 On 06-August-20			Bond Future	11.53	81.4348	82.2858	81.4348	89,589.00
28/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	332	0	0	0	0.00
28/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	142	0	0	0	0.00
28/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	34	0	0	0	800.00
28/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	103	0	0	0	800.00
28/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	145	0	0	0	0.00
28/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	148	0	0	0	0.00
28/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12372	13	12	13	0.00
28/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	12497	13	12	13	0.00
28/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	16866	18	17	18	0.00
28/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	13517	14	14	14	0.00
28/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12434	13	12	13	0.00
28/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	9733	11	10	11	800.00
28/04/2020	2032 On 05-November-20			Bond Future	11.76	78.3072	79.1710	78.3072	0.00
28/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	685	1	1	1	0.00
28/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	2323	2	2	2	0.00
28/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	2504	2	3	2	0.00
28/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	316	0	0	0	3,000.00
28/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	579	0	1	0	3,000.00
28/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	475	0	0	0	1,000.00
28/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	693	1	1	1	0.00
28/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	253	0	0	0	1,000.00
28/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	678	1	1	1	0.00
28/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12238	13	12	13	0.00
28/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16041	17	16	17	0.00
28/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17128	18	17	18	0.00

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28/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6182	7	6	7	1,000.00
28/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12127	13	12	13	0.00
28/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14020	15	14	15	0.00
28/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13028	14	13	14	0.00
28/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12182	13	12	13	0.00
28/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	6504	7	7	7	3,000.00
28/04/2020	2032 On 04-February-21			Bond Future	12.02	79.3018	80.1711	79.3018	0.00
28/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	432	0	0	0	800.00
28/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	931	1	1	1	0.00
28/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	700	1	1	1	800.00
28/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	948	1	1	1	0.00
28/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	2399	2	2	2	0.00
28/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	939	1	1	1	0.00
28/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	14501	15	15	15	0.00
28/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	16379	17	16	17	0.00
28/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	14446	15	14	15	0.00
28/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	8791	9	9	9	800.00
28/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	14556	15	15	15	0.00
28/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19448	20	19	20	0.00
28/04/2020	2032 On 06-May-21			Bond Future	12.29	76.1094	76.9842	76.1094	0.00
28/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	955	2	1	2	0.00
28/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	905	2	1	2	0.00
28/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	856	2	1	2	0.00
28/04/2020	2033 On 07-May-20			Bond Future	94.22	95.0524	94.2150	95.0524	2,449.00
28/04/2020	2033 On 06-August-20			Bond Future	95.36	96.2271	95.3610	96.2271	11,410.00
28/04/2020	2033 On 05-November-20			Bond Future	95.36	96.2374	95.3627	96.2374	0.00
28/04/2020	2033 On 04-February-21			Bond Future	96.59	97.4819	96.5895	97.4819	0.00
28/04/2020	2033 On 06-May-21			Bond Future	96.54	97.4457	96.5360	97.4457	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
28/04/2020	2037 On 07-May-20			Bond Future	11.83	77.4129	78.3133	77.4129	48,792.00
28/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15052	16	15	16	0.00
28/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	14898	16	15	16	0.00
28/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	11977	13	12	13	0.00
28/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14211	15	14	15	0.00
28/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	14975	16	15	16	0.00
28/04/2020	2037 On 06-August-20			Bond Future	12.07	74.0935	74.9896	74.0935	77,885.00
28/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	108	0	0	0	0.00
28/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	105	0	0	0	0.00
28/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	110	0	0	0	0.00
28/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	14421	15	14	15	0.00
28/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	14349	15	14	15	0.00
28/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	14277	15	14	15	0.00
28/04/2020	2037 On 05-November-20			Bond Future	12.29	75.0230	75.9326	75.0230	0.00
28/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	646	1	1	1	0.00
28/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	631	1	1	1	0.00
28/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	638	1	1	1	0.00
28/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	13892	15	14	15	0.00
28/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	13765	15	14	15	0.00
28/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	13828	15	14	15	0.00
28/04/2020	2037 On 04-February-21			Bond Future	12.53	71.7205	72.6364	71.7205	0.00
28/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3974	4	4	4	300.00
28/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	661	1	1	1	72.00
28/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8903	8	9	8	0.00
28/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1233	1	1	1	0.00
28/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1154	1	1	1	0.00
28/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1820	2	2	2	0.00
28/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3811	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
28/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1163	1	1	1	0.00
28/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1370	1	1	1	240.00
28/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1173	1	1	1	0.00
28/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	14849	16	15	16	0.00
28/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	7316	8	7	8	240.00
28/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	13742	15	14	15	0.00
28/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	14969	16	15	16	0.00
28/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	11735	12	12	12	72.00
28/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	2946	3	3	3	300.00
28/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	14494	15	14	15	72.00
28/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	14909	16	15	16	0.00
28/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	18958	20	19	20	0.00
28/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	7080	8	7	8	0.00
28/04/2020	2037 On 06-May-21			Bond Future	12.80	72.5834	73.5058	72.5834	0.00
28/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	1941	3	2	3	0.00
28/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	1887	3	2	3	0.00
28/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	1995	3	2	3	0.00
28/04/2020	2038 On 07-May-20			Bond Future	107.69	107.9533	107.6903	107.9533	2,602.00
28/04/2020	2038 On 06-August-20			Bond Future	107.30	107.5914	107.3041	107.5914	11,276.00
28/04/2020	2038 On 05-November-20			Bond Future	108.68	108.9655	108.6775	108.9655	0.00
28/04/2020	2038 On 04-February-21			Bond Future	108.35	108.6530	108.3537	108.6530	0.00
28/04/2020	2038 On 06-May-21			Bond Future	109.68	109.9882	109.6783	109.9882	0.00
28/04/2020	2040 On 07-May-20			Bond Future	11.96	79.4435	80.2668	79.4435	32,073.00
28/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	4392	4	4	4	325.00
28/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
28/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
28/04/2020	2040 On 07-May-20	9.74	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
28/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1912	2	2	2	325.00
28/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	7	0	0	0	450.00
28/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	567	0	1	0	450.00
28/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	12506	13	13	13	0.00
28/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	15878	17	16	17	0.00
28/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1536	2	2	2	0.00
28/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	444	1	0	1	0.00
28/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	5561	6	6	6	0.00
28/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	14895	16	15	16	0.00
28/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	15713	17	16	17	0.00
28/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	17810	19	18	19	0.00
28/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	13688	15	14	15	0.00
28/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	49	0	0	0	0.00
28/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	15796	17	16	17	0.00
28/04/2020	2040 On 06-August-20			Bond Future	12.19	75.8983	76.7160	75.8983	44,526.00
28/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	88	0	0	0	0.00
28/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	529	0	1	0	0.00
28/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	90	0	0	0	0.00
28/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	92	0	0	0	0.00
28/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1108	1	1	1	0.00
28/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	466	0	0	0	0.00
28/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	28	0	0	0	800.00
28/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	98	0	0	0	800.00
28/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	14613	15	15	15	0.00
28/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	9591	10	10	10	800.00
28/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	18608	19	19	19	0.00
28/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	14919	16	15	16	0.00
28/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	9229	10	9	10	12,538.00
28/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	14996	16	15	16	0.00
28/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	6986	8	7	8	517.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	14842	16	15	16	0.00
28/04/2020	2040 On 05-November-20			Bond Future	12.41	76.8505	77.6808	76.8505	0.00
28/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	275	0	0	0	2,000.00
28/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	541	0	1	0	2,000.00
28/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	401	0	0	0	2,000.00
28/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	195	0	0	0	2,000.00
28/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	591	1	1	1	0.00
28/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	598	1	1	1	0.00
28/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2746	2	3	2	0.00
28/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2304	2	2	2	0.00
28/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	606	1	1	1	0.00
28/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	7881	8	8	8	2,000.00
28/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	14518	15	15	15	0.00
28/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	16720	17	17	17	0.00
28/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	20603	21	21	21	0.00
28/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	14449	15	14	15	0.00
28/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	7045	8	7	8	2,000.00
28/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	14586	15	15	15	0.00
28/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15070	16	15	16	0.00
28/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	18767	20	19	20	0.00
28/04/2020	2040 On 04-February-21			Bond Future	12.65	73.3209	74.1563	73.3209	0.00
28/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3277	3	3	3	0.00
28/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	848	1	1	1	800.00
28/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1155	1	1	1	0.00
28/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	472	0	0	0	500.00
28/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	514	0	1	0	800.00
28/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1165	1	1	1	0.00
28/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2913	3	3	3	0.00
28/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	993	1	1	1	500.00
28/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1145	1	1	1	0.00
28/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	15712	16	16	16	0.00
28/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	9391	10	9	10	500.00
28/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	16766	17	17	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
28/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	22260	23	22	23	0.00
28/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	21631	22	22	22	0.00
28/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	17932	19	18	19	0.00
28/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	15583	16	16	16	0.00
28/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	15647	16	16	16	0.00
28/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	8679	9	9	9	800.00
28/04/2020	2040 On 06-May-21			Bond Future	12.92	74.2030	75.0438	74.2030	0.00
28/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	2757	4	3	4	0.00
28/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	2700	4	3	4	0.00
28/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	2643	3	3	3	0.00
28/04/2020	2044 On 07-May-20			Bond Future	12.01	76.1941	76.9777	76.1941	39,294.00
28/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
28/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
28/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
28/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
28/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	2	0	0	0	0.00
28/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
28/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
28/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	4	0	0	0	0.00
28/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	20586	21	21	21	0.00
28/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	14923	16	15	16	0.00
28/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	14347	15	14	15	0.00
28/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	15842	17	16	17	0.00
28/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	5980	7	6	7	100.00
28/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	6466	7	6	7	556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	15926	17	16	17	0.00
28/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	18871	20	19	20	0.00
28/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	14429	15	14	15	0.00
28/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	7958	9	8	9	129.00
28/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	19948	21	20	21	0.00
28/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	15758	17	16	17	0.00
28/04/2020	2044 On 06-August-20			Bond Future	12.24	72.7348	73.5128	72.7348	51,273.00
28/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	53	0	0	0	0.00
28/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	13	0	0	0	602.00
28/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	71	0	0	0	602.00
28/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	4	0	0	0	140.00
28/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	31	0	0	0	140.00
28/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	55	0	0	0	0.00
28/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	530	0	1	0	0.00
28/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	54	0	0	0	0.00
28/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	723	1	1	1	0.00
28/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	24250	25	24	25	0.00
28/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	18406	19	18	19	0.00
28/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	16574	17	17	17	0.00
28/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	16656	17	17	17	0.00
28/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	8992	10	9	10	140.00
28/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8064	9	8	9	602.00
28/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	15766	17	16	17	0.00
28/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	16737	18	17	18	0.00
28/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21024	22	21	22	0.00
28/04/2020	2044 On 05-November-20			Bond Future	12.46	73.6473	74.4374	73.6473	0.00
28/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	252	0	0	0	1,815.00
28/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	357	0	0	0	0.00
28/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1990	2	2	2	0.00
28/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	590	1	1	1	0.00
28/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2091	2	2	2	0.00
28/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	362	0	0	0	568.00
28/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	605	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
28/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	399	0	0	0	525.00
28/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	138	0	0	0	525.00
28/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1597	1	2	1	0.00
28/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	60	0	0	0	1,815.00
28/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	388	0	0	0	1,815.00
28/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	598	1	1	1	0.00
28/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1410	1	1	1	0.00
28/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	127	0	0	0	568.00
28/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	14514	15	15	15	0.00
28/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	16832	18	17	18	0.00
28/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	9627	10	10	10	1,815.00
28/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	8376	9	8	9	1,815.00
28/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	26852	28	27	28	0.00
28/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	14584	15	15	15	0.00
28/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	16983	18	17	18	0.00
28/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	22543	23	23	23	0.00
28/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	22983	24	23	24	0.00
28/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	17441	18	17	18	0.00
28/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	19336	20	19	20	0.00
28/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	10197	11	10	11	525.00
28/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	14653	15	15	15	0.00
28/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	8606	9	9	9	568.00
28/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	17364	18	17	18	0.00
28/04/2020	2044 On 04-February-21			Bond Future	12.69	70.2021	70.9971	70.2021	0.00
28/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1059	1	1	1	0.00
28/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1078	1	1	1	0.00
28/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	537	0	1	0	405.00
28/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1069	1	1	1	0.00
28/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	1003	1	1	1	0.00
28/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	792	1	1	1	0.00
28/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1606	1	2	1	0.00
28/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	16270	17	16	17	0.00
28/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	16745	17	17	17	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	21410	22	21	22	0.00
28/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	13246	14	13	14	405.00
28/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	16337	17	16	17	0.00
28/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	18512	19	19	19	0.00
28/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	16203	17	16	17	0.00
28/04/2020	2044 On 06-May-21			Bond Future	12.95	71.0467	71.8467	71.0467	0.00
28/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
28/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	2786	4	3	4	0.00
28/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	2843	4	3	4	0.00
28/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	2729	4	3	4	0.00
28/04/2020	2046 On 07-May-20			Bond Future	96.57	95.1600	96.5687	95.1600	9,794.00
28/04/2020	2046 On 06-August-20			Bond Future	97.74	96.3360	97.7432	96.3360	11,921.00
28/04/2020	2046 On 05-November-20			Bond Future	97.20	95.7712	97.1990	95.7712	0.00
28/04/2020	2046 On 04-February-21			Bond Future	98.45	97.0100	98.4493	97.0100	0.00
28/04/2020	2046 On 06-May-21			Bond Future	97.84	96.3852	97.8360	96.3852	0.00
28/04/2020	2050 On 07-May-20			Bond Future	97.51	97.4175	97.5137	97.4175	10,560.00
28/04/2020	2050 On 06-August-20			Bond Future	96.82	96.7428	96.8215	96.7428	14,849.00
28/04/2020	2050 On 05-November-20			Bond Future	98.06	97.9784	98.0605	97.9784	0.00
28/04/2020	2050 On 04-February-21			Bond Future	97.40	97.3259	97.4025	97.3259	0.00
28/04/2020	2050 On 06-May-21			Bond Future	98.59	98.5221	98.5932	98.5221	0.00
28/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	AL37 On 07-May-20			Index Future	674.23	666.7750	674.2320	666.7750	0.00
28/04/2020	AL37 On 06-August-20			Index Future	682.19	674.7670	682.1860	674.7670	0.00
28/04/2020	AL37 On 05-November-20			Index Future	690.84	683.3100	690.8400	683.3100	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
28/04/2020	AL37 On 04-February-21			Index Future	699.56	691.9850	699.5630	691.9850	0.00
28/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
28/04/2020	AL7T On 07-May-20			Index Future	720.72	713.5130	720.7200	713.5130	0.00
28/04/2020	AL7T On 06-August-20			Index Future	729.22	722.0650	729.2220	722.0650	0.00
28/04/2020	AL7T On 05-November-20			Index Future	738.47	731.2080	738.4720	731.2080	0.00
28/04/2020	AL7T On 04-February-21			Index Future	747.80	740.4910	747.7970	740.4910	0.00
28/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
28/04/2020	ALBI On 07-May-20			Index Future	647.85	641.3960	647.8470	641.3960	44.00
28/04/2020	ALBI On 06-August-20			Index Future	655.49	649.0840	655.4900	649.0840	165.00
28/04/2020	ALBI On 05-November-20			Index Future	663.81	657.3030	663.8050	657.3030	0.00
28/04/2020	ALBI On 04-February-21			Index Future	672.19	665.6470	672.1860	665.6470	0.00
28/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
28/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C048 On 28-February-48			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
28/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	CS26 On 02-April-26			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
28/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2020	ES33 On 07-May-20			Bond Future	12.75	67.2019	67.9168	67.2019	0.00
28/04/2020	ES33 On 06-August-20			Bond Future	13.03	68.0155	68.7258	68.0155	350.00
28/04/2020	ES33 On 05-November-20			Bond Future	13.31	65.0891	65.8103	65.0891	0.00
28/04/2020	ES33 On 04-February-21			Bond Future	13.62	65.9159	66.6416	65.9159	0.00
28/04/2020	ES33 On 06-May-21			Bond Future	13.95	62.9311	63.6614	62.9311	0.00
28/04/2020	ES42 On 07-May-20			Bond Future	13.07	66.8960	67.5910	66.8960	0.00
28/04/2020	ES42 On 06-August-20			Bond Future	13.34	67.7059	68.3961	67.7059	4,919.00
28/04/2020	ES42 On 05-November-20			Bond Future	13.62	64.2949	64.9956	64.2949	0.00
28/04/2020	ES42 On 04-February-21			Bond Future	13.91	65.1117	65.8168	65.1117	0.00
28/04/2020	ES42 On 06-May-21			Bond Future	14.23	61.6368	62.3463	61.6368	0.00
28/04/2020	GOVI On 07-May-20			GOVI	640.05	633.6800	640.0470	633.6800	405.00
28/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	799430	86	80	86	0.00
28/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	799530	86	80	86	0.00
28/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	799330	86	80	86	0.00
28/04/2020	GOVI On 06-August-20			GOVI	647.60	641.2760	647.5980	641.2760	1,023.00
28/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	805320	87	81	87	0.00
28/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	805220	87	81	87	0.00
28/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	805420	87	81	87	0.00
28/04/2020	GOVI On 05-November-20			GOVI	655.81	649.3950	655.8130	649.3950	0.00
28/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	820370	88	82	88	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
28/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	820170	88	82	88	0.00
28/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	820270	88	82	88	0.00
28/04/2020	GOVI On 04-February-21			GOVI	664.09	657.6400	664.0930	657.6400	0.00
28/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	868470	93	87	93	0.00
28/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	868570	93	87	93	0.00
28/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	868670	93	87	93	0.00
28/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
28/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
28/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
28/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2020	IGOV On 07-May-20			Index Future	249.81	249.6410	249.8060	249.6410	231.00
28/04/2020	IGOV On 06-August-20			Index Future	252.82	252.6960	252.8150	252.6960	336.00
28/04/2020	IGOV On 05-November-20			Index Future	256.08	255.9560	256.0830	255.9560	47.00
28/04/2020	IGOV On 04-February-21			Index Future	259.38	259.2660	259.3770	259.2660	0.00
28/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
28/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
28/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
28/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.10	94.1100	94.1000	94.1100	0.00
28/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.46	92.4800	92.4600	92.4800	0.00
28/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.87	90.9000	90.8700	90.9000	0.00
28/04/2020	IS05 On 21-September-21			Interest Rate Swap	90.09	90.1300	90.0900	90.1300	0.00
28/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.68	91.7300	91.6800	91.7300	51.00
28/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.46	91.5400	91.4600	91.5400	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
28/04/2020	IS05 On 21-June-22			Interest Rate Swap	91.97	92.0700	91.9700	92.0700	0.00
28/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.48	95.6200	95.4800	95.6200	0.00
28/04/2020	IS05 On 20-December-22			Interest Rate Swap	96.36	96.5300	96.3600	96.5300	0.00
28/04/2020	IS05 On 22-March-23			Interest Rate Swap	89.20	89.4000	89.2000	89.4000	0.00
28/04/2020	IS05 On 20-June-23			Interest Rate Swap	95.12	95.3300	95.1200	95.3300	0.00
28/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
28/04/2020	IS10 On 17-December-25			Interest Rate Swap	87.18	87.4800	87.1800	87.4800	0.00
28/04/2020	IS10 On 16-March-26			Interest Rate Swap	84.23	84.5200	84.2300	84.5200	0.00
28/04/2020	IS10 On 15-June-26			Interest Rate Swap	83.09	83.4000	83.0900	83.4000	0.00
28/04/2020	IS10 On 21-September-26			Interest Rate Swap	85.47	85.8000	85.4700	85.8000	0.00
28/04/2020	IS10 On 21-December-26			Interest Rate Swap	89.75	90.1100	89.7500	90.1100	0.00
28/04/2020	IS10 On 15-March-27			Interest Rate Swap	88.67	89.0600	88.6700	89.0600	0.00
28/04/2020	IS10 On 21-June-27			Interest Rate Swap	91.05	91.4500	91.0500	91.4500	0.00
28/04/2020	IS10 On 20-September-27			Interest Rate Swap	97.08	97.4700	97.0800	97.4700	0.00
28/04/2020	IS10 On 20-December-27			Interest Rate Swap	97.82	98.2200	97.8200	98.2200	0.00
28/04/2020	IS10 On 22-March-28			Interest Rate Swap	91.41	91.8200	91.4100	91.8200	0.00
28/04/2020	IS10 On 20-June-28			Interest Rate Swap	99.29	99.6900	99.2900	99.6900	0.00
28/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
28/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/04/2020	R023 On 07-May-20			Bond Future	5.94	105.7492	106.1444	105.7492	43,220.00
28/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	2479	2	2	2	0.00
28/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	2454	2	2	2	0.00
28/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	2505	2	3	2	0.00
28/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R023 On 06-August-20			Bond Future	6.06	107.0295	107.4088	107.0295	17,424.00
28/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	2931	3	3	3	0.00
28/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	2973	3	3	3	0.00
28/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	2952	3	3	3	0.00
28/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	111	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
28/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	114	0	0	0	0.00
28/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	116	0	0	0	0.00
28/04/2020	R023 On 05-November-20			Bond Future	6.17	104.4581	104.8451	104.4581	0.00
28/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	2978	3	3	3	0.00
28/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	2960	3	3	3	0.00
28/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	2995	3	3	3	0.00
28/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	243	0	0	0	0.00
28/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	239	0	0	0	0.00
28/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	236	0	0	0	0.00
28/04/2020	R023 On 04-February-21			Bond Future	6.32	105.7845	106.1692	105.7845	0.00
28/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	1061	1	1	1	0.00
28/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	1082	1	1	1	0.00
28/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	1071	1	1	1	0.00
28/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	1058	1	1	1	0.00
28/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	1067	1	1	1	0.00
28/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	1049	1	1	1	0.00
28/04/2020	R023 On 06-May-21			Bond Future	6.54	103.1470	103.5296	103.1470	0.00
28/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	1715	1	2	1	0.00
28/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	1749	1	2	1	0.00
28/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	1732	1	2	1	0.00
28/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 07-May-20			Bond Future	11.71	81.1376	82.0188	81.1376	52,437.00
28/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
28/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
28/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	3	0	0	0	0.00
28/04/2020	R035 On 07-May-20	9.49	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
28/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
28/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
28/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
28/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17290	18	17	18	0.00
28/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	14894	16	15	16	0.00
28/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14440	15	14	15	0.00
28/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	12950	14	13	14	0.00
28/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15046	16	15	16	0.00
28/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	12218	13	12	13	0.00
28/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	12729	14	13	14	0.00
28/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	5992	7	6	7	5,000.00
28/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	7185	8	7	8	3,530.00
28/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	14970	16	15	16	0.00
28/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	17843	19	18	19	0.00
28/04/2020	R035 On 06-August-20			Bond Future	11.95	82.1199	82.9957	82.1199	105,950.00
28/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	20	0	0	0	500.00
28/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	16	0	0	0	24,761.00
28/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	144	0	0	0	0.00
28/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	84	0	0	0	500.00
28/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	392	0	0	0	0.00
28/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	147	0	0	0	0.00
28/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	8	0	0	0	3,000.00
28/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	141	0	0	0	0.00
28/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	13092	14	13	14	0.00
28/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	22003	23	22	23	0.00
28/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	13229	14	13	14	0.00
28/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	9719	11	10	11	500.00
28/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	19990	21	20	21	0.00
28/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	13160	14	13	14	0.00
28/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	14919	16	15	16	0.00
28/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	19281	20	19	20	0.00
28/04/2020	R035 On 05-November-20			Bond Future	12.18	78.6686	79.5577	78.6686	0.00
28/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	833	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
28/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	842	1	1	1	0.00
28/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	824	1	1	1	0.00
28/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	12298	13	12	13	0.00
28/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	12239	13	12	13	0.00
28/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12180	13	12	13	0.00
28/04/2020	R035 On 04-February-21			Bond Future	12.44	79.6677	80.5626	79.6677	0.00
28/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1097	1	1	1	0.00
28/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	1023	1	1	1	0.00
28/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	1015	1	1	1	0.00
28/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	1006	1	1	1	0.00
28/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	2383	2	2	2	0.00
28/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	15669	16	16	16	0.00
28/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	15730	17	16	17	0.00
28/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15127	16	15	16	650.00
28/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	9881	11	10	11	650.00
28/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	15609	16	16	16	0.00
28/04/2020	R035 On 06-May-21			Bond Future	12.71	76.1467	77.0475	76.1467	0.00
28/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	1846	3	2	3	0.00
28/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	1900	3	2	3	0.00
28/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	1792	3	2	3	0.00
28/04/2020	R186 On 07-May-20			Bond Future	9.02	110.0946	111.3474	110.0946	40,148.00
28/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	1	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	38	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	478	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	1	0	0	0	0.00
28/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	2507	2	3	2	1,120.00
28/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	6	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	1	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
28/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	4893	4	5	4	1,120.00
28/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	7590	9	8	9	0.00
28/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	4999	6	5	6	0.00
28/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	2	0	0	0	0.00
28/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	925	2	1	2	0.00
28/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	4891	6	5	6	0.00
28/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	67	0	0	0	0.00
28/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	5927	7	6	7	2,500.00
28/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	3871	5	4	5	0.00
28/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	2731	4	3	4	23,160.00
28/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	4945	6	5	6	0.00
28/04/2020	R186 On 06-August-20			Bond Future	9.25	106.1418	107.3886	106.1418	63,956.00
28/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	726	1	1	1	0.00
28/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	402	0	0	0	900.00
28/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	1724	1	2	1	900.00
28/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	607	0	1	0	0.00
28/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	737	1	1	1	0.00
28/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	716	1	1	1	0.00
28/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	5187	6	5	6	0.00
28/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	6756	8	7	8	0.00
28/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	5650	7	6	7	0.00
28/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	5105	6	5	6	0.00
28/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	5146	6	5	6	0.00
28/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	2948	4	3	4	0.00
28/04/2020	R186 On 05-November-20			Bond Future	9.47	107.4725	108.7378	107.4725	0.00
28/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	1520	1	2	1	0.00
28/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	1505	1	2	1	0.00
28/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	1491	1	1	1	0.00
28/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	1101	1	1	1	3,500.00
28/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	2623	2	3	2	0.00
28/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	630	0	1	0	3,500.00
28/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	6600	8	7	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
28/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	8672	10	9	10	0.00
28/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	5463	6	5	6	0.00
28/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	3628	4	4	4	3,500.00
28/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	5498	6	5	6	0.00
28/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	5429	6	5	6	0.00
28/04/2020	R186 On 04-February-21			Bond Future	9.72	103.5509	104.8250	103.5509	0.00
28/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	1179	1	1	1	0.00
28/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	1189	1	1	1	0.00
28/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	1199	1	1	1	0.00
28/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	8519	10	9	10	0.00
28/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	8481	10	8	10	0.00
28/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	8558	10	9	10	0.00
28/04/2020	R186 On 06-May-21			Bond Future	10.02	104.7981	106.0808	104.7981	0.00
28/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	3194	2	3	2	0.00
28/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	3153	2	3	2	0.00
28/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	3112	2	3	2	0.00
28/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R197 On 07-May-20			Bond Future	311.30	311.0622	311.3015	311.0622	2,556.00
28/04/2020	R197 On 06-August-20			Bond Future	307.31	307.1317	307.3142	307.1317	2,500.00
28/04/2020	R197 On 05-November-20			Bond Future	311.25	311.0540	311.2467	311.0540	0.00
28/04/2020	R197 On 04-February-21			Bond Future	307.27	307.0972	307.2713	307.0972	0.00
28/04/2020	R197 On 06-May-21			Bond Future	311.03	310.8707	311.0273	310.8707	0.00
28/04/2020	R202 On 07-May-20			Bond Future	214.50	213.8428	214.4954	213.8428	5,456.00
28/04/2020	R202 On 06-August-20			Bond Future	212.98	212.3560	212.9756	212.3560	7,718.00
28/04/2020	R202 On 05-November-20			Bond Future	215.70	215.0677	215.7007	215.0677	0.00
28/04/2020	R202 On 04-February-21			Bond Future	214.24	213.6106	214.2371	213.6106	0.00
28/04/2020	R202 On 06-May-21			Bond Future	216.86	216.2360	216.8564	216.2360	0.00
28/04/2020	R208 On 07-May-20			Bond Future	4.10	103.0598	103.0516	103.0598	21,664.00
28/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	631	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
28/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	622	1	1	1	0.00
28/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	614	1	1	1	0.00
28/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 06-August-20			Bond Future	3.83	104.3076	104.2792	104.3076	7,850.00
28/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1086	1	1	1	0.00
28/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1092	1	1	1	0.00
28/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1080	1	1	1	0.00
28/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 05-November-20			Bond Future	2.99	102.2206	102.1945	102.2206	0.00
28/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	698	1	1	1	0.00
28/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	694	1	1	1	0.00
28/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	690	1	1	1	0.00
28/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 07-May-20			Bond Future	11.67	61.1854	61.9242	61.1854	55,961.00
28/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	12663	13	13	13	0.00
28/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	12598	13	13	13	0.00
28/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	12729	13	13	13	0.00
28/04/2020	R209 On 06-August-20			Bond Future	11.88	61.9262	62.6618	61.9262	47,937.00
28/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	46763	47	47	47	0.00
28/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	46871	48	47	48	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
28/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	46655	47	47	47	0.00
28/04/2020	R209 On 05-November-20			Bond Future	12.09	59.5597	60.3062	59.5597	0.00
28/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	699	1	1	1	0.00
28/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	714	1	1	1	0.00
28/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	706	1	1	1	0.00
28/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	11885	13	12	13	0.00
28/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	11832	12	12	12	0.00
28/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	11939	13	12	13	0.00
28/04/2020	R209 On 04-February-21			Bond Future	12.31	60.3161	61.0679	60.3161	0.00
28/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1172	1	1	1	0.00
28/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1181	1	1	1	0.00
28/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1163	1	1	1	0.00
28/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	12805	13	13	13	0.00
28/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	12754	13	13	13	0.00
28/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	12704	13	13	13	0.00
28/04/2020	R209 On 06-May-21			Bond Future	12.56	57.9006	58.6577	57.9006	0.00
28/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	1528	2	2	2	0.00
28/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	1435	2	1	2	0.00
28/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	1481	2	1	2	0.00
28/04/2020	R210 On 07-May-20			Bond Future	179.32	179.1443	179.3158	179.1443	775.00
28/04/2020	R210 On 06-August-20			Bond Future	181.50	181.3583	181.4969	181.3583	1,199.00
28/04/2020	R210 On 05-November-20			Bond Future	181.10	180.9530	181.0981	180.9530	0.00
28/04/2020	R210 On 04-February-21			Bond Future	183.43	183.2932	183.4278	183.2932	0.00
28/04/2020	R210 On 06-May-21			Bond Future	182.92	182.7919	182.9162	182.7919	0.00
28/04/2020	R212 On 07-May-20			Bond Future	165.72	165.6009	165.7222	165.6009	5,193.00
28/04/2020	R212 On 06-August-20			Bond Future	165.44	165.3503	165.4408	165.3503	1,551.00
28/04/2020	R212 On 05-November-20			Bond Future	167.56	167.4620	167.5581	167.4620	0.00
28/04/2020	R212 On 04-February-21			Bond Future	167.38	167.2958	167.3816	167.2958	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
28/04/2020	R212 On 06-May-21			Bond Future	169.43	169.3519	169.4280	169.3519	0.00
28/04/2020	R213 On 07-May-20			Bond Future	11.06	75.3781	76.1406	75.3781	9,714.00
28/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	11606	12	12	12	0.00
28/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	11483	12	11	12	0.00
28/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	11545	12	12	12	0.00
28/04/2020	R213 On 06-August-20			Bond Future	11.29	76.2907	77.0476	76.2907	12,747.00
28/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	184	0	0	0	0.00
28/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	191	0	0	0	0.00
28/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	187	0	0	0	0.00
28/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11019	12	11	12	0.00
28/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	10963	12	11	12	0.00
28/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11075	12	11	12	0.00
28/04/2020	R213 On 05-November-20			Bond Future	11.52	73.7128	74.4813	73.7128	0.00
28/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	719	1	1	1	0.00
28/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	727	1	1	1	0.00
28/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	735	1	1	1	0.00
28/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	10773	11	11	11	0.00
28/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	10872	12	11	12	0.00
28/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	10822	11	11	11	0.00
28/04/2020	R213 On 04-February-21			Bond Future	11.77	74.6489	75.4220	74.6489	0.00
28/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	917	1	1	1	0.00
28/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	909	1	1	1	0.00
28/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	902	1	1	1	0.00
28/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13221	14	13	14	0.00
28/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13271	14	13	14	0.00
28/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13171	14	13	14	0.00
28/04/2020	R213 On 06-May-21			Bond Future	12.04	72.0144	72.7921	72.0144	0.00
28/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R213 On 06-May-21	11.91	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
28/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	680	1	1	1	0.00
28/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	634	1	1	1	0.00
28/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	588	1	1	1	0.00
28/04/2020	R214 On 07-May-20			Bond Future	11.86	59.5116	60.1780	59.5116	10,847.00
28/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
28/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
28/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	1	0	0	0	0.00
28/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	15469	16	15	16	0.00
28/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	6578	7	7	7	1,250.00
28/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	11296	12	11	12	0.00
28/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	12372	13	12	13	0.00
28/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	12304	13	12	13	0.00
28/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	12236	13	12	13	0.00
28/04/2020	R214 On 06-August-20			Bond Future	12.07	60.2321	60.8948	60.2321	11,029.00
28/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	186	0	0	0	0.00
28/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	193	0	0	0	0.00
28/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	190	0	0	0	0.00
28/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	12108	13	12	13	0.00
28/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	11984	13	12	13	0.00
28/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12046	13	12	13	0.00
28/04/2020	R214 On 05-November-20			Bond Future	12.28	57.7055	58.3781	57.7055	0.00
28/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	754	1	1	1	0.00
28/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	746	1	1	1	0.00
28/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	762	1	1	1	0.00
28/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	11908	13	12	13	0.00
28/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	11853	12	12	12	0.00
28/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	11798	12	12	12	0.00
28/04/2020	R214 On 04-February-21			Bond Future	12.50	58.4384	59.1155	58.4384	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
28/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1197	1	1	1	0.00
28/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1216	1	1	1	0.00
28/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1206	1	1	1	0.00
28/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	12897	13	13	13	0.00
28/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	12845	13	13	13	0.00
28/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	12950	14	13	14	0.00
28/04/2020	R214 On 06-May-21			Bond Future	12.73	55.8607	56.5424	55.8607	0.00
28/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	2176	3	2	3	0.00
28/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	2223	3	2	3	0.00
28/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	2128	3	2	3	0.00
28/04/2020	R248 On 07-May-20			Bond Future	11.99	74.9717	75.7593	74.9717	54,633.00
28/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
28/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16175	17	16	17	0.00
28/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	12644	13	13	13	300.00
28/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	16262	17	16	17	0.00
28/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	16964	18	17	18	0.00
28/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	8744	10	9	10	300.00
28/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	16088	17	16	17	0.00
28/04/2020	R248 On 06-August-20			Bond Future	12.21	75.8794	76.6618	75.8794	73,735.00
28/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	491	0	0	0	640.00
28/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2343	2	2	2	0.00
28/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	887	1	1	1	0.00
28/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	7	0	0	0	20,640.00
28/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	105	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
28/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2209	2	2	2	470.00
28/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5229	5	5	5	814.00
28/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	156	0	0	0	640.00
28/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	110	0	0	0	0.00
28/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	3	0	0	0	3,000.00
28/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3554	3	4	3	814.00
28/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	812	1	1	1	470.00
28/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	108	0	0	0	0.00
28/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14144	15	14	15	0.00
28/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	7973	9	8	9	0.00
28/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	3315	4	3	4	0.00
28/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14065	15	14	15	0.00
28/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4711	5	5	5	0.00
28/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	2149	2	2	2	0.00
28/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	4531	5	5	5	0.00
28/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	24726	26	25	26	0.00
28/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14223	15	14	15	0.00
28/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	9443	10	9	10	0.00
28/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	7699	8	8	8	0.00
28/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	22304	23	22	23	0.00
28/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	12909	14	13	14	0.00
28/04/2020	R248 On 05-November-20			Bond Future	12.43	72.4130	73.2073	72.4130	0.00
28/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	385	0	0	0	0.00
28/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	379	0	0	0	0.00
28/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	374	0	0	0	0.00
28/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	16983	18	17	18	0.00
28/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	17061	18	17	18	0.00
28/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	16905	18	17	18	0.00
28/04/2020	R248 On 04-February-21			Bond Future	12.66	73.3327	74.1320	73.3327	0.00
28/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1157	1	1	1	0.00
28/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1167	1	1	1	0.00
28/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1178	1	1	1	0.00
28/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	15485	16	15	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
28/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	15619	16	16	16	0.00
28/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	15552	16	16	16	0.00
28/04/2020	R248 On 06-May-21			Bond Future	12.91	69.7984	70.6029	69.7984	0.00
28/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
28/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	3102	4	3	4	0.00
28/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	3044	4	3	4	0.00
28/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	3160	4	3	4	0.00