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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/04/2020 TO: 30/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	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
30/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	2025 On 07-May-20			Bond Future	134.59	134.2569	134.5950	134.2569	1,865.00
30/04/2020	2025 On 06-August-20			Bond Future	134.72	134.3804	134.7208	134.3804	1,411.00
30/04/2020	2025 On 05-November-20			Bond Future	136.44	136.0995	136.4437	136.0995	0.00
30/04/2020	2025 On 04-February-21			Bond Future	136.67	136.3197	136.6681	136.3197	0.00
30/04/2020	2025 On 06-May-21			Bond Future	138.34	137.9868	138.3397	137.9868	0.00
30/04/2020	2029 On 07-May-20			Bond Future	97.09	95.9029	97.0851	95.9029	1,509.00
30/04/2020	2029 On 06-August-20			Bond Future	98.26	97.0681	98.2633	97.0681	2,817.00
30/04/2020	2029 On 05-November-20			Bond Future	98.38	97.1673	98.3773	97.1673	0.00
30/04/2020	2029 On 04-February-21			Bond Future	99.64	98.4171	99.6427	98.4171	0.00
30/04/2020	2029 On 06-May-21			Bond Future	99.71	98.4645	99.7052	98.4645	0.00
30/04/2020	2030 On 07-May-20			Bond Future	10.30	87.0834	88.3233	87.0834	80,000.00
30/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
30/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
30/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	8805	10	9	10	0.00
30/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	8123	9	8	9	5,820.00
30/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	8867	10	9	10	0.00
30/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	8432	10	8	10	5,820.00
30/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	10955	12	11	12	0.00
30/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	6354	8	6	8	0.00
30/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	8743	10	9	10	0.00
30/04/2020	2030 On 06-August-20			Bond Future	10.52	84.1134	85.3668	84.1134	77,591.00
30/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	462	0	0	0	450.00
30/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	141	0	0	0	800.00
30/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	342	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
30/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	492	0	0	0	0.00
30/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	3334	3	3	3	470.00
30/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	1624	1	2	1	470.00
30/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	792	0	1	0	0.00
30/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	507	0	1	0	0.00
30/04/2020	2030 On 06-August-20	10.87	Call	Bond Future	3856	3	4	3	0.00
30/04/2020	2030 On 06-August-20	11.47	Call	Bond Future	5991	5	6	5	0.00
30/04/2020	2030 On 06-August-20	10.21	Call	Bond Future	2058	2	2	2	650.00
30/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	580	0	1	0	323.00
30/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	183	0	0	0	323.00
30/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	499	0	0	0	0.00
30/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	3482	3	3	3	0.00
30/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	1722	1	2	1	0.00
30/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	1215	1	1	1	450.00
30/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	6913	8	7	8	800.00
30/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	8453	9	8	9	0.00
30/04/2020	2030 On 06-August-20	10.21	Put	Bond Future	3732	4	4	4	0.00
30/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	4453	5	4	5	0.00
30/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	8505	10	9	10	0.00
30/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	11865	13	12	13	0.00
30/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	2281	3	2	3	0.00
30/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	7991	9	8	9	0.00
30/04/2020	2030 On 06-August-20	11.47	Put	Bond Future	1149	1	1	1	650.00
30/04/2020	2030 On 06-August-20	10.87	Put	Bond Future	2033	3	2	3	650.00
30/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	4273	5	4	5	0.00
30/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	5443	6	5	6	0.00
30/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	8558	10	9	10	0.00
30/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	9796	11	10	11	0.00
30/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	12707	14	13	14	0.00
30/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	2394	3	2	3	0.00
30/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	8768	10	9	10	0.00
30/04/2020	2030 On 05-November-20			Bond Future	10.73	85.1704	86.4392	85.1704	0.00
30/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	1614	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	774	1	1	1	3,000.00
30/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	436	0	0	0	1,000.00
30/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	942	1	1	1	1,000.00
30/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	680	0	1	0	3,000.00
30/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	1311	1	1	1	0.00
30/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	1996	2	2	2	0.00
30/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	447	0	0	0	14,160.00
30/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	782	1	1	1	14,160.00
30/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	1137	1	1	1	3,000.00
30/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	3218	3	3	3	0.00
30/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	933	1	1	1	15,947.00
30/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	2987	2	3	2	0.00
30/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	1335	1	1	1	0.00
30/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	544	0	1	0	15,947.00
30/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	325	0	0	0	3,000.00
30/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	2347	2	2	2	0.00
30/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	1323	1	1	1	0.00
30/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	8671	10	9	10	0.00
30/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	4881	6	5	6	15,947.00
30/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	11878	13	12	13	0.00
30/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	9365	10	9	10	0.00
30/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	6651	7	7	7	14,160.00
30/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	13922	15	14	15	0.00
30/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	10334	11	10	11	0.00
30/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	8581	9	9	9	0.00
30/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	4584	5	5	5	3,000.00
30/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	12964	14	13	14	0.00
30/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	11196	12	11	12	0.00
30/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	5905	7	6	7	1,000.00
30/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	8626	10	9	10	0.00
30/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	15442	17	15	17	0.00
30/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	10284	11	10	11	0.00
30/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	14036	15	14	15	0.00

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30/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	7665	9	8	9	3,000.00
30/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	11248	12	11	12	0.00
30/04/2020	2030 On 04-February-21			Bond Future	10.97	82.2410	83.5258	82.2410	0.00
30/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	779	1	1	1	1,000.00
30/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	1496	1	1	1	0.00
30/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	1440	1	1	1	1,000.00
30/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	772	1	1	1	800.00
30/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	1484	1	1	1	0.00
30/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	1176	1	1	1	800.00
30/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	3005	2	3	2	0.00
30/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	1473	1	1	1	0.00
30/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	11344	12	11	12	0.00
30/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	15200	16	15	16	0.00
30/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	11158	12	11	12	0.00
30/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	6937	8	7	8	1,800.00
30/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	12596	14	13	14	0.00
30/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	11204	12	11	12	0.00
30/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	15146	16	15	16	0.00
30/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	11112	12	11	12	0.00
30/04/2020	2030 On 06-May-21			Bond Future	11.23	83.2260	84.5263	83.2260	0.00
30/04/2020	2030 On 06-May-21	11.69	Call	Bond Future	2194	1	2	1	0.00
30/04/2020	2030 On 06-May-21	11.71	Call	Bond Future	2287	1	2	1	0.00
30/04/2020	2030 On 06-May-21	11.70	Call	Bond Future	2240	1	2	1	0.00
30/04/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 07-May-20			Bond Future	10.80	82.9110	84.1090	82.9110	43,926.00
30/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
30/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00

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30/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
30/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	10177	11	10	11	0.00
30/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	10109	11	10	11	0.00
30/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	12676	14	13	14	0.00
30/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	10041	11	10	11	0.00
30/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	7766	9	8	9	3,000.00
30/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	9364	11	9	11	0.00
30/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	8029	9	8	9	0.00
30/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	11415	13	11	13	0.00
30/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	10245	11	10	11	0.00
30/04/2020	2032 On 06-August-20			Bond Future	11.01	83.8975	85.1086	83.8975	93,818.00
30/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	835	1	1	1	0.00
30/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	419	0	0	0	0.00
30/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	128	0	0	0	800.00
30/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	321	0	0	0	800.00
30/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	426	0	0	0	0.00
30/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	433	0	0	0	0.00
30/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	9834	11	10	11	0.00
30/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	9951	11	10	11	0.00
30/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	14138	15	14	15	0.00
30/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	10912	12	11	12	0.00
30/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	9892	11	10	11	0.00
30/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	7413	8	7	8	800.00
30/04/2020	2032 On 05-November-20			Bond Future	11.23	80.8025	82.0285	80.8025	0.00
30/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	1267	1	1	1	0.00
30/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	3774	3	4	3	0.00
30/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	3538	3	4	3	0.00
30/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	645	0	1	0	3,000.00
30/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	1094	1	1	1	3,000.00
30/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	921	1	1	1	1,000.00

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30/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	1279	1	1	1	0.00
30/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	530	0	1	0	1,000.00
30/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	1255	1	1	1	0.00
30/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	9957	11	10	11	0.00
30/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	13512	15	14	15	0.00
30/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	14548	16	15	16	0.00
30/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	4595	5	5	5	1,000.00
30/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	11609	13	12	13	0.00
30/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	9855	11	10	11	0.00
30/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	10686	12	11	12	0.00
30/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	9906	11	10	11	0.00
30/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	4861	6	5	6	3,000.00
30/04/2020	2032 On 04-February-21			Bond Future	11.46	81.8231	83.0645	81.8231	0.00
30/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	798	1	1	1	800.00
30/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	1573	1	2	1	0.00
30/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	1224	1	1	1	800.00
30/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	1597	1	2	1	0.00
30/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	3540	3	4	3	0.00
30/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	1585	1	2	1	0.00
30/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	12253	13	12	13	0.00
30/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	14009	15	14	15	0.00
30/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	12202	13	12	13	0.00
30/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7039	8	7	8	800.00
30/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	12304	13	12	13	0.00
30/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	16921	18	17	18	0.00
30/04/2020	2032 On 06-May-21			Bond Future	11.71	78.6562	79.9127	78.6562	0.00
30/04/2020	2032 On 06-May-21	12.11	Call	Bond Future	2023	1	2	1	0.00
30/04/2020	2032 On 06-May-21	12.12	Call	Bond Future	2073	1	2	1	0.00
30/04/2020	2032 On 06-May-21	12.10	Call	Bond Future	1973	1	2	1	0.00
30/04/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2033 On 07-May-20			Bond Future	94.63	94.2447	94.6341	94.2447	2,449.00
30/04/2020	2033 On 06-August-20			Bond Future	95.78	95.3897	95.7827	95.3897	11,410.00
30/04/2020	2033 On 05-November-20			Bond Future	95.79	95.3915	95.7890	95.3915	0.00
30/04/2020	2033 On 04-February-21			Bond Future	97.02	96.6184	97.0209	96.6184	0.00
30/04/2020	2033 On 06-May-21			Bond Future	96.97	96.5655	96.9731	96.5655	0.00
30/04/2020	2037 On 07-May-20			Bond Future	11.52	79.7253	80.1645	79.7253	48,776.00
30/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	13201	14	13	14	0.00
30/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	13047	13	13	13	0.00
30/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	10126	11	10	11	0.00
30/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	12360	13	12	13	0.00
30/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	13124	14	13	14	0.00
30/04/2020	2037 On 06-August-20			Bond Future	11.74	76.4174	76.8607	76.4174	82,339.00
30/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	264	0	0	0	0.00
30/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	259	0	0	0	0.00
30/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	269	0	0	0	0.00
30/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	12704	13	13	13	0.00
30/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	12634	13	13	13	0.00
30/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	12565	13	13	13	0.00
30/04/2020	2037 On 05-November-20			Bond Future	11.95	77.3780	77.8264	77.3780	0.00
30/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	1039	1	1	1	0.00
30/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	1017	1	1	1	0.00
30/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	1028	1	1	1	0.00
30/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12385	13	12	13	0.00
30/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12264	13	12	13	0.00
30/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12324	13	12	13	0.00
30/04/2020	2037 On 04-February-21			Bond Future	12.18	74.0999	74.5540	74.0999	0.00
30/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	4985	5	5	5	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	996	1	1	1	72.00
30/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	10477	10	10	10	0.00
30/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	1753	2	2	2	0.00
30/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	1651	1	2	1	0.00
30/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	2494	2	2	2	0.00
30/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	1663	1	2	1	0.00
30/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	4796	4	5	4	0.00
30/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	1929	2	2	2	240.00
30/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	1676	1	2	1	0.00
30/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13435	14	13	14	0.00
30/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	6384	7	6	7	240.00
30/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12383	13	12	13	0.00
30/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13548	14	14	14	0.00
30/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	10492	11	10	11	72.00
30/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	2602	3	3	3	300.00
30/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	13097	13	13	13	72.00
30/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13491	14	13	14	0.00
30/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17376	18	17	18	0.00
30/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	6172	6	6	6	0.00
30/04/2020	2037 On 06-May-21			Bond Future	12.43	74.9870	75.4466	74.9870	0.00
30/04/2020	2037 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 06-May-21	12.44	Call	Bond Future	54	0	0	0	0.00
30/04/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2037 On 06-May-21	12.42	Put	Bond Future	54	1	0	1	0.00
30/04/2020	2038 On 07-May-20			Bond Future	107.91	108.0927	107.9058	108.0927	2,602.00
30/04/2020	2038 On 06-August-20			Bond Future	107.52	107.7099	107.5193	107.7099	11,276.00
30/04/2020	2038 On 05-November-20			Bond Future	108.89	109.0880	108.8945	109.0880	0.00
30/04/2020	2038 On 04-February-21			Bond Future	108.57	108.7694	108.5733	108.7694	0.00
30/04/2020	2038 On 06-May-21			Bond Future	109.90	110.0994	109.9010	110.0994	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
30/04/2020	2040 On 07-May-20			Bond Future	11.72	81.7192	81.7354	81.7192	31,611.00
30/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	5812	6	6	6	325.00
30/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
30/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
30/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	2955	3	3	3	325.00
30/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	1	0	0	0	450.00
30/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	872	1	1	1	450.00
30/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	11037	11	11	11	0.00
30/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	14410	14	14	14	0.00
30/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	372	1	0	1	0.00
30/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	17	0	0	0	0.00
30/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	4086	4	4	4	0.00
30/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	13426	13	13	13	0.00
30/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	14245	14	14	14	0.00
30/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	12219	12	12	12	0.00
30/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	16342	16	16	16	0.00
30/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	14327	14	14	14	0.00
30/04/2020	2040 On 06-August-20			Bond Future	11.95	78.1845	78.1999	78.1845	47,146.00
30/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	214	0	0	0	0.00
30/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	218	0	0	0	0.00
30/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	222	0	0	0	0.00
30/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	869	1	1	1	0.00
30/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1543	2	2	2	0.00
30/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	796	1	1	1	0.00
30/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	83	0	0	0	800.00
30/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	235	0	0	0	800.00
30/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	13266	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	8437	8	8	8	800.00
30/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	17179	17	17	17	0.00
30/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13564	14	14	14	0.00
30/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	8084	8	8	8	12,538.00
30/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5938	6	6	6	517.00
30/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	13638	14	14	14	0.00
30/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	13489	13	13	13	0.00
30/04/2020	2040 On 05-November-20			Bond Future	12.16	79.1673	79.1826	79.1673	0.00
30/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	477	0	0	0	2,000.00
30/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	665	1	1	1	2,000.00
30/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	353	0	0	0	2,000.00
30/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	935	1	1	1	0.00
30/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	866	1	1	1	2,000.00
30/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	3410	3	3	3	0.00
30/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	945	1	1	1	0.00
30/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2893	3	3	3	0.00
30/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	956	1	1	1	0.00
30/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	6968	7	7	7	2,000.00
30/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	13363	13	13	13	0.00
30/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	13297	13	13	13	0.00
30/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	15482	15	15	15	0.00
30/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	19260	19	19	19	0.00
30/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	6207	6	6	6	2,000.00
30/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	13429	13	13	13	0.00
30/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13893	14	14	14	0.00
30/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	17468	17	17	17	0.00
30/04/2020	2040 On 04-February-21			Bond Future	12.39	75.6616	75.6769	75.6616	0.00
30/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	3952	4	4	4	0.00
30/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	1184	1	1	1	800.00
30/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	1570	1	2	1	0.00
30/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	692	1	1	1	500.00
30/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	748	1	1	1	800.00
30/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	1582	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	3535	3	4	3	0.00
30/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	1367	1	1	1	500.00
30/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	1557	1	2	1	0.00
30/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	14603	14	15	14	0.00
30/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	8492	8	8	8	500.00
30/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	15619	16	16	16	0.00
30/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20960	21	21	21	0.00
30/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	20345	20	20	20	0.00
30/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	16747	17	17	17	0.00
30/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	14479	14	14	14	0.00
30/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	14541	14	15	14	0.00
30/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	7833	8	8	8	800.00
30/04/2020	2040 On 06-May-21			Bond Future	12.64	76.5673	76.5829	76.5673	0.00
30/04/2020	2040 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 06-May-21	12.42	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2040 On 06-May-21	12.42	Put	Bond Future	1218	1	1	1	0.00
30/04/2020	2040 On 06-May-21	12.43	Put	Bond Future	1161	1	1	1	0.00
30/04/2020	2040 On 06-May-21	12.44	Put	Bond Future	1104	1	1	1	0.00
30/04/2020	2044 On 07-May-20			Bond Future	11.81	78.3236	78.2139	78.3236	26,451.00
30/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
30/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
30/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
30/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
30/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
30/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
30/04/2020	2044 On 07-May-20	11.09	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
30/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	19349	19	19	19	0.00
30/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	13687	14	14	14	0.00
30/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	13110	13	13	13	0.00
30/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	14606	14	15	14	0.00
30/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	5228	5	5	5	556.00
30/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	4740	5	5	5	100.00
30/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	14690	15	15	15	0.00
30/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	17635	18	18	18	0.00
30/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	13192	13	13	13	0.00
30/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	6722	7	7	7	129.00
30/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	18712	19	19	19	0.00
30/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	14521	14	15	14	0.00
30/04/2020	2044 On 06-August-20			Bond Future	12.03	74.8737	74.7616	74.8737	70,027.00
30/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	42	0	0	0	602.00
30/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	133	0	0	0	0.00
30/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	171	0	0	0	602.00
30/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	16	0	0	0	140.00
30/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	86	0	0	0	140.00
30/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	139	0	0	0	0.00
30/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	879	1	1	1	0.00
30/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	136	0	0	0	0.00
30/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	1110	1	1	1	0.00
30/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	23013	23	23	23	0.00
30/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	17212	17	17	17	0.00
30/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	15409	15	15	15	0.00
30/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	15489	15	15	15	0.00
30/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	8092	8	8	8	140.00
30/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	7202	7	7	7	602.00
30/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	15569	15	16	15	0.00
30/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	14617	14	15	14	0.00
30/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	19804	20	20	20	0.00
30/04/2020	2044 On 05-November-20			Bond Future	12.24	75.8150	75.7012	75.8150	0.00
30/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	424	0	0	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	576	0	1	0	0.00
30/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	2453	2	2	2	0.00
30/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	899	1	1	1	0.00
30/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	2566	3	3	3	0.00
30/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	583	0	1	0	568.00
30/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	919	1	1	1	0.00
30/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	620	1	1	1	1,815.00
30/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	909	1	1	1	0.00
30/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	635	1	1	1	525.00
30/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	249	0	0	0	525.00
30/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	2031	2	2	2	0.00
30/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	119	0	0	0	1,815.00
30/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1844	2	2	2	0.00
30/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	232	0	0	0	568.00
30/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	13564	13	14	13	0.00
30/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	15805	16	16	16	0.00
30/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	8796	9	9	9	1,815.00
30/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	7587	7	8	7	1,815.00
30/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	25647	25	26	25	0.00
30/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15952	16	16	16	0.00
30/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	21390	21	21	21	0.00
30/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	13631	13	14	13	0.00
30/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21824	22	22	22	0.00
30/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	16397	16	16	16	0.00
30/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	18244	18	18	18	0.00
30/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	9367	9	9	9	525.00
30/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	13698	13	14	13	0.00
30/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	7805	8	8	8	568.00
30/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	16322	16	16	16	0.00
30/04/2020	2044 On 04-February-21			Bond Future	12.46	72.3920	72.2768	72.3920	0.00
30/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	1408	1	1	1	0.00
30/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	1431	1	1	1	0.00
30/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	1339	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
30/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	754	1	1	1	405.00
30/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	1419	1	1	1	0.00
30/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	1077	1	1	1	0.00
30/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	2064	2	2	2	0.00
30/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	15341	15	15	15	0.00
30/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	15801	16	16	16	405.00
30/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	20348	20	20	20	0.00
30/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	12424	12	12	12	405.00
30/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	15406	15	15	15	0.00
30/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	17518	17	18	17	0.00
30/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	15276	15	15	15	0.00
30/04/2020	2044 On 06-May-21			Bond Future	12.71	73.2586	73.1420	73.2586	0.00
30/04/2020	2044 On 06-May-21	12.45	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 06-May-21	12.44	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 06-May-21	12.43	Call	Bond Future	0	0	0	0	0.00
30/04/2020	2044 On 06-May-21	12.44	Put	Bond Future	1491	1	1	1	0.00
30/04/2020	2044 On 06-May-21	12.43	Put	Bond Future	1548	1	2	1	0.00
30/04/2020	2044 On 06-May-21	12.45	Put	Bond Future	1434	1	1	1	0.00
30/04/2020	2046 On 07-May-20			Bond Future	97.80	96.6822	97.8004	96.6822	9,794.00
30/04/2020	2046 On 06-August-20			Bond Future	98.99	97.8569	98.9872	97.8569	14,281.00
30/04/2020	2046 On 05-November-20			Bond Future	98.46	97.3136	98.4581	97.3136	0.00
30/04/2020	2046 On 04-February-21			Bond Future	99.72	98.5655	99.7245	98.5655	0.00
30/04/2020	2046 On 06-May-21			Bond Future	99.13	97.9538	99.1271	97.9538	0.00
30/04/2020	2050 On 07-May-20			Bond Future	100.70	98.8147	100.7001	98.8147	10,560.00
30/04/2020	2050 On 06-August-20			Bond Future	100.04	98.1368	100.0437	98.1368	14,849.00
30/04/2020	2050 On 05-November-20			Bond Future	101.32	99.3922	101.3231	99.3922	0.00
30/04/2020	2050 On 04-February-21			Bond Future	100.71	98.7513	100.7068	98.7513	0.00
30/04/2020	2050 On 06-May-21			Bond Future	101.94	99.9586	101.9384	99.9586	0.00
30/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	8608 On 21-December-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
30/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	AL37 On 07-May-20			Index Future	691.85	684.3500	691.8490	684.3500	0.00
30/04/2020	AL37 On 06-August-20			Index Future	699.99	692.4140	699.9920	692.4140	0.00
30/04/2020	AL37 On 05-November-20			Index Future	708.87	701.1950	708.8660	701.1950	0.00
30/04/2020	AL37 On 04-February-21			Index Future	717.82	710.0470	717.8150	710.0470	0.00
30/04/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
30/04/2020	AL7T On 07-May-20			Index Future	745.10	734.2990	745.1030	734.2990	0.00
30/04/2020	AL7T On 06-August-20			Index Future	753.87	742.9520	753.8730	742.9520	0.00
30/04/2020	AL7T On 05-November-20			Index Future	763.43	752.3730	763.4290	752.3730	0.00
30/04/2020	AL7T On 04-February-21			Index Future	773.07	761.8720	773.0670	761.8720	0.00
30/04/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
30/04/2020	ALBI On 07-May-20			Index Future	663.13	658.3550	663.1250	658.3550	44.00
30/04/2020	ALBI On 06-August-20			Index Future	670.93	666.1130	670.9300	666.1130	165.00
30/04/2020	ALBI On 05-November-20			Index Future	679.44	674.5600	679.4350	674.5600	0.00
30/04/2020	ALBI On 04-February-21			Index Future	688.01	683.0770	688.0120	683.0770	0.00
30/04/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
30/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C040 On 06-October-15			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
30/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	C442 On 25-April-42			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
30/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2020	ES33 On 07-May-20			Bond Future	12.38	69.0841	69.6614	69.0841	0.00
30/04/2020	ES33 On 06-August-20			Bond Future	12.65	69.9061	70.4892	69.9061	350.00
30/04/2020	ES33 On 05-November-20			Bond Future	12.92	67.0051	67.5952	67.0051	0.00
30/04/2020	ES33 On 04-February-21			Bond Future	13.21	67.8514	68.4489	67.8514	0.00
30/04/2020	ES33 On 06-May-21			Bond Future	13.51	64.8858	65.4907	64.8858	0.00
30/04/2020	ES42 On 07-May-20			Bond Future	12.81	68.8063	68.9279	68.8063	0.00
30/04/2020	ES42 On 06-August-20			Bond Future	13.08	69.6249	69.7471	69.6249	4,919.00
30/04/2020	ES42 On 05-November-20			Bond Future	13.34	66.2395	66.3628	66.2395	0.00
30/04/2020	ES42 On 04-February-21			Bond Future	13.61	67.0764	67.2012	67.0764	0.00
30/04/2020	ES42 On 06-May-21			Bond Future	13.92	63.6211	63.7476	63.6211	0.00
30/04/2020	GOVI On 07-May-20			GOVI	655.23	650.4560	655.2250	650.4560	405.00
30/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	647650	70	65	70	0.00
30/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	647750	70	65	70	0.00
30/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	647550	70	65	70	0.00
30/04/2020	GOVI On 06-August-20			GOVI	662.94	658.1210	662.9370	658.1210	1,023.00
30/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	651930	70	65	70	0.00
30/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	651830	70	65	70	0.00
30/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	652030	70	65	70	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
30/04/2020	GOVI On 05-November-20			GOVI	671.34	666.4660	671.3410	666.4660	0.00
30/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	665090	71	67	71	0.00
30/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	664890	71	66	71	0.00
30/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	664990	71	66	71	0.00
30/04/2020	GOVI On 04-February-21			GOVI	679.82	674.8810	679.8170	674.8810	0.00
30/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	711230	76	71	76	0.00
30/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	711330	76	71	76	0.00
30/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	711430	76	71	76	0.00
30/04/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
30/04/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
30/04/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
30/04/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/04/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2020	IGOV On 07-May-20			Index Future	251.39	250.1140	251.3910	250.1140	154.00
30/04/2020	IGOV On 06-August-20			Index Future	254.41	253.1240	254.4120	253.1240	567.00
30/04/2020	IGOV On 05-November-20			Index Future	257.70	256.3950	257.6990	256.3950	47.00
30/04/2020	IGOV On 04-February-21			Index Future	261.01	259.6930	261.0140	259.6930	0.00
30/04/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
30/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
30/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
30/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0500	94.0400	94.0500	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
30/04/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.3800	92.3600	92.3800	0.00
30/04/2020	IS05 On 15-June-21			Interest Rate Swap	90.73	90.7600	90.7300	90.7600	0.00
30/04/2020	IS05 On 21-September-21			Interest Rate Swap	89.89	89.9500	89.8900	89.9500	0.00
30/04/2020	IS05 On 21-December-21			Interest Rate Swap	91.42	91.5000	91.4200	91.5000	51.00
30/04/2020	IS05 On 15-March-22			Interest Rate Swap	91.13	91.2400	91.1300	91.2400	0.00
30/04/2020	IS05 On 21-June-22			Interest Rate Swap	91.56	91.7000	91.5600	91.7000	0.00
30/04/2020	IS05 On 20-September-22			Interest Rate Swap	95.00	95.1400	95.0000	95.1400	0.00
30/04/2020	IS05 On 20-December-22			Interest Rate Swap	95.81	95.9400	95.8100	95.9400	0.00
30/04/2020	IS05 On 22-March-23			Interest Rate Swap	88.57	88.7100	88.5700	88.7100	0.00
30/04/2020	IS05 On 20-June-23			Interest Rate Swap	94.44	94.5700	94.4400	94.5700	0.00
30/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
30/04/2020	IS10 On 17-December-25			Interest Rate Swap	85.98	86.1600	85.9800	86.1600	0.00
30/04/2020	IS10 On 16-March-26			Interest Rate Swap	82.94	83.1600	82.9400	83.1600	0.00
30/04/2020	IS10 On 15-June-26			Interest Rate Swap	81.77	81.9900	81.7700	81.9900	0.00
30/04/2020	IS10 On 21-September-26			Interest Rate Swap	84.15	84.3500	84.1500	84.3500	0.00
30/04/2020	IS10 On 21-December-26			Interest Rate Swap	88.47	88.6400	88.4700	88.6400	0.00
30/04/2020	IS10 On 15-March-27			Interest Rate Swap	87.38	87.5400	87.3800	87.5400	0.00
30/04/2020	IS10 On 21-June-27			Interest Rate Swap	89.70	89.8900	89.7000	89.8900	0.00
30/04/2020	IS10 On 20-September-27			Interest Rate Swap	95.64	95.9000	95.6400	95.9000	0.00
30/04/2020	IS10 On 20-December-27			Interest Rate Swap	96.26	96.6000	96.2600	96.6000	0.00
30/04/2020	IS10 On 22-March-28			Interest Rate Swap	89.71	90.1200	89.7100	90.1200	0.00
30/04/2020	IS10 On 20-June-28			Interest Rate Swap	97.58	98.0100	97.5800	98.0100	0.00
30/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
30/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/04/2020	R023 On 07-May-20			Bond Future	5.56	106.5858	107.1484	106.5858	42,805.00
30/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	3483	3	3	3	0.00
30/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	3458	3	3	3	0.00
30/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	3509	3	4	3	0.00
30/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R023 On 06-August-20			Bond Future	5.64	107.8540	108.4219	107.8540	17,685.00
30/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	3874	3	4	3	0.00
30/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	3918	3	4	3	0.00
30/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	3896	3	4	3	0.00
30/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	44	0	0	0	0.00
30/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	45	0	0	0	0.00
30/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	46	0	0	0	0.00
30/04/2020	R023 On 05-November-20			Bond Future	5.70	105.2953	105.8699	105.2953	0.00
30/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	3881	3	4	3	0.00
30/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	3862	3	4	3	0.00
30/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	3900	3	4	3	0.00
30/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	120	0	0	0	0.00
30/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	118	0	0	0	0.00
30/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	116	0	0	0	0.00
30/04/2020	R023 On 04-February-21			Bond Future	5.79	106.6251	107.2068	106.6251	0.00
30/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	1679	1	2	1	0.00
30/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	1707	1	2	1	0.00
30/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	1693	1	2	1	0.00
30/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	642	1	1	1	0.00
30/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	648	1	1	1	0.00
30/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	637	1	1	1	0.00
30/04/2020	R023 On 06-May-21			Bond Future	5.93	103.9911	104.5800	103.9911	0.00
30/04/2020	R023 On 06-May-21	7.56	Call	Bond Future	2766	2	3	2	0.00
30/04/2020	R023 On 06-May-21	7.58	Call	Bond Future	2799	2	3	2	0.00
30/04/2020	R023 On 06-May-21	7.57	Call	Bond Future	2782	2	3	2	0.00
30/04/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 07-May-20			Bond Future	11.33	83.5054	84.3178	83.5054	50,520.00
30/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
30/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
30/04/2020	R035 On 07-May-20	9.47	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
30/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	1	0	0	0	0.00
30/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
30/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
30/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
30/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	14991	16	15	16	0.00
30/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	12595	13	13	13	0.00
30/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	12141	13	12	13	0.00
30/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	10651	11	11	11	0.00
30/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	10430	11	10	11	0.00
30/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	12747	14	13	14	0.00
30/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	9918	11	10	11	0.00
30/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	4886	6	5	6	3,530.00
30/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	3691	5	4	5	5,000.00
30/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	12671	13	13	13	0.00
30/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	15544	16	16	16	0.00
30/04/2020	R035 On 06-August-20			Bond Future	11.55	84.4989	85.3199	84.4989	110,684.00
30/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	74	0	0	0	500.00
30/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	60	0	0	0	24,761.00
30/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	377	0	0	0	0.00
30/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	241	0	0	0	500.00
30/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	861	1	1	1	0.00
30/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	383	0	0	0	0.00
30/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	370	0	0	0	0.00
30/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	33	0	0	0	3,000.00
30/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	11004	12	11	12	0.00
30/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	19704	21	20	21	0.00
30/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	11134	12	11	12	0.00
30/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	7864	8	8	8	500.00
30/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	17710	18	18	18	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
30/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	11069	12	11	12	0.00
30/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	12753	13	13	13	0.00
30/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	17010	18	17	18	0.00
30/04/2020	R035 On 05-November-20			Bond Future	11.77	81.0794	81.9103	81.0794	0.00
30/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	1401	1	1	1	0.00
30/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	1414	1	1	1	0.00
30/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	1388	1	1	1	0.00
30/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	10509	11	11	11	0.00
30/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	10455	11	10	11	0.00
30/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10400	11	10	11	0.00
30/04/2020	R035 On 04-February-21			Bond Future	12.01	82.1035	82.9447	82.1035	0.00
30/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	1664	1	2	1	0.00
30/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	1564	1	2	1	0.00
30/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	1552	1	2	1	0.00
30/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	1540	1	2	1	0.00
30/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	3304	3	3	3	0.00
30/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	13825	14	14	14	0.00
30/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	13882	14	14	14	0.00
30/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13313	14	13	14	650.00
30/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8419	9	8	9	650.00
30/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	13767	14	14	14	0.00
30/04/2020	R035 On 06-May-21			Bond Future	12.26	78.6070	79.4585	78.6070	0.00
30/04/2020	R035 On 06-May-21	12.35	Call	Bond Future	511	0	1	0	0.00
30/04/2020	R035 On 06-May-21	12.37	Call	Bond Future	619	0	1	0	0.00
30/04/2020	R035 On 06-May-21	12.36	Call	Bond Future	565	0	1	0	0.00
30/04/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 07-May-20			Bond Future	8.45	113.0517	114.3079	113.0517	38,356.00
30/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	3	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	492	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	2514	1	3	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	3	0	0	0	0.00
30/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	5400	4	5	4	1,120.00
30/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	61	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	2	0	0	0	0.00
30/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	7851	7	8	7	1,120.00
30/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	4629	6	5	6	0.00
30/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	2040	3	2	3	0.00
30/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	1	0	0	0	0.00
30/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	965	2	1	2	0.00
30/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	1933	3	2	3	0.00
30/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	2967	4	3	4	2,500.00
30/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	225	1	0	1	23,160.00
30/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	1986	3	2	3	0.00
30/04/2020	R186 On 06-August-20			Bond Future	8.65	109.1118	110.3814	109.1118	66,017.00
30/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	1624	1	2	1	0.00
30/04/2020	R186 On 06-August-20	8.00	Call	Bond Future	992	1	1	1	900.00
30/04/2020	R186 On 06-August-20	9.00	Call	Bond Future	3281	3	3	3	900.00
30/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	1387	1	1	1	0.00
30/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	1644	1	2	1	0.00
30/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	1603	1	2	1	0.00
30/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	3082	4	3	4	0.00
30/04/2020	R186 On 06-August-20	8.00	Put	Bond Future	4353	5	4	5	0.00
30/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	3437	4	3	4	0.00
30/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	3020	4	3	4	0.00
30/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	3051	4	3	4	0.00
30/04/2020	R186 On 06-August-20	9.00	Put	Bond Future	1511	2	2	2	0.00
30/04/2020	R186 On 05-November-20			Bond Future	8.84	110.4821	111.7671	110.4821	0.00
30/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	2697	2	3	2	0.00
30/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	2674	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	2651	2	3	2	0.00
30/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	2026	2	2	2	3,500.00
30/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	4280	3	4	3	0.00
30/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	1238	1	1	1	3,500.00
30/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	4495	5	4	5	0.00
30/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	6250	7	6	7	0.00
30/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	3602	4	4	4	0.00
30/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	2256	3	2	3	3,500.00
30/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	3629	4	4	4	0.00
30/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	3576	4	4	4	0.00
30/04/2020	R186 On 04-February-21			Bond Future	9.05	106.5911	107.8923	106.5911	0.00
30/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	1976	2	2	2	0.00
30/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	1991	2	2	2	0.00
30/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	2006	2	2	2	0.00
30/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	6254	7	6	7	0.00
30/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	6220	7	6	7	0.00
30/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	6288	7	6	7	0.00
30/04/2020	R186 On 06-May-21			Bond Future	9.30	107.8684	109.1853	107.8684	0.00
30/04/2020	R186 On 06-May-21	10.78	Call	Bond Future	6299	5	6	5	0.00
30/04/2020	R186 On 06-May-21	10.77	Call	Bond Future	6258	5	6	5	0.00
30/04/2020	R186 On 06-May-21	10.76	Call	Bond Future	6217	5	6	5	0.00
30/04/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R197 On 07-May-20			Bond Future	310.97	310.8841	310.9669	310.8841	2,556.00
30/04/2020	R197 On 06-August-20			Bond Future	306.97	306.8875	306.9672	306.8875	2,500.00
30/04/2020	R197 On 05-November-20			Bond Future	310.89	310.8133	310.8925	310.8133	0.00
30/04/2020	R197 On 04-February-21			Bond Future	306.91	306.8320	306.9121	306.8320	0.00
30/04/2020	R197 On 06-May-21			Bond Future	310.66	310.5831	310.6647	310.5831	0.00
30/04/2020	R202 On 07-May-20			Bond Future	216.09	214.0066	216.0857	214.0066	5,456.00
30/04/2020	R202 On 06-August-20			Bond Future	214.58	212.4779	214.5792	212.4779	7,724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R202 On 05-November-20			Bond Future	217.32	215.1956	217.3228	215.1956	0.00
30/04/2020	R202 On 04-February-21			Bond Future	215.88	213.7254	215.8799	213.7254	0.00
30/04/2020	R202 On 06-May-21			Bond Future	218.52	216.3389	218.5199	216.3389	0.00
30/04/2020	R208 On 07-May-20			Bond Future	3.96	103.1052	103.1719	103.1052	21,664.00
30/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	751	1	1	1	0.00
30/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	743	1	1	1	0.00
30/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	734	1	1	1	0.00
30/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 06-August-20			Bond Future	3.64	104.3320	104.3981	104.3320	7,850.00
30/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1205	1	1	1	0.00
30/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1211	1	1	1	0.00
30/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	1199	1	1	1	0.00
30/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 05-November-20			Bond Future	2.68	102.2476	102.3141	102.2476	0.00
30/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	817	1	1	1	0.00
30/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	813	1	1	1	0.00
30/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	809	1	1	1	0.00
30/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 07-May-20			Bond Future	11.31	63.1541	63.7624	63.1541	55,961.00
30/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	10825	11	11	11	0.00
30/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	10760	11	11	11	0.00
30/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	10891	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R209 On 06-August-20			Bond Future	11.51	63.9055	64.5202	63.9055	48,032.00
30/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	44905	46	45	46	0.00
30/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	45013	46	45	46	0.00
30/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	44796	45	45	45	0.00
30/04/2020	R209 On 05-November-20			Bond Future	11.70	61.5652	62.1872	61.5652	0.00
30/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	1139	1	1	1	0.00
30/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	1160	1	1	1	0.00
30/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	1149	1	1	1	0.00
30/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10447	11	10	11	0.00
30/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10397	11	10	11	0.00
30/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	10497	11	10	11	0.00
30/04/2020	R209 On 04-February-21			Bond Future	11.91	62.3428	62.9727	62.3428	0.00
30/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	1722	1	2	1	0.00
30/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	1734	1	2	1	0.00
30/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	1710	1	2	1	0.00
30/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11447	12	11	12	0.00
30/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11399	12	11	12	0.00
30/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11352	12	11	12	0.00
30/04/2020	R209 On 06-May-21			Bond Future	12.13	59.9480	60.5855	59.9480	0.00
30/04/2020	R209 On 06-May-21	12.22	Call	Bond Future	400	0	0	0	0.00
30/04/2020	R209 On 06-May-21	12.24	Call	Bond Future	493	0	0	0	0.00
30/04/2020	R209 On 06-May-21	12.23	Call	Bond Future	446	0	0	0	0.00
30/04/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R210 On 07-May-20			Bond Future	179.43	179.3719	179.4278	179.3719	775.00
30/04/2020	R210 On 06-August-20			Bond Future	181.61	181.5512	181.6054	181.5512	1,199.00
30/04/2020	R210 On 05-November-20			Bond Future	181.21	181.1523	181.2064	181.1523	0.00
30/04/2020	R210 On 04-February-21			Bond Future	183.54	183.4824	183.5372	183.4824	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
30/04/2020	R210 On 06-May-21			Bond Future	183.03	182.9719	183.0276	182.9719	0.00
30/04/2020	R212 On 07-May-20			Bond Future	165.81	165.7647	165.8071	165.7647	5,193.00
30/04/2020	R212 On 06-August-20			Bond Future	165.52	165.4815	165.5222	165.4815	1,751.00
30/04/2020	R212 On 05-November-20			Bond Future	167.64	167.5987	167.6391	167.5987	0.00
30/04/2020	R212 On 04-February-21			Bond Future	167.46	167.4225	167.4634	167.4225	0.00
30/04/2020	R212 On 06-May-21			Bond Future	169.51	169.4697	169.5113	169.4697	0.00
30/04/2020	R213 On 07-May-20			Bond Future	10.55	77.5819	78.8174	77.5819	9,279.00
30/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	8930	10	9	10	0.00
30/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	8806	10	9	10	0.00
30/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	8868	10	9	10	0.00
30/04/2020	R213 On 06-August-20			Bond Future	10.76	78.5051	79.7541	78.5051	13,183.00
30/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	506	0	1	0	0.00
30/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	521	0	1	0	0.00
30/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	514	0	1	0	0.00
30/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	8639	10	9	10	0.00
30/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	8587	10	9	10	0.00
30/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	8691	10	9	10	0.00
30/04/2020	R213 On 05-November-20			Bond Future	10.97	75.9568	77.2211	75.9568	0.00
30/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	1357	1	1	1	0.00
30/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	1369	1	1	1	0.00
30/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	1382	1	1	1	0.00
30/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	8680	10	9	10	0.00
30/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	8770	10	9	10	0.00
30/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	8725	10	9	10	0.00
30/04/2020	R213 On 04-February-21			Bond Future	11.19	76.9160	78.1963	76.9160	0.00
30/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	1574	1	2	1	0.00
30/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	1563	1	2	1	0.00
30/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	1551	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	11100	12	11	12	0.00
30/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	11146	12	11	12	0.00
30/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	11054	12	11	12	0.00
30/04/2020	R213 On 06-May-21			Bond Future	11.43	74.3042	75.5999	74.3042	0.00
30/04/2020	R213 On 06-May-21	11.90	Call	Bond Future	2174	1	2	1	0.00
30/04/2020	R213 On 06-May-21	11.91	Call	Bond Future	2219	1	2	1	0.00
30/04/2020	R213 On 06-May-21	11.89	Call	Bond Future	2128	1	2	1	0.00
30/04/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 07-May-20			Bond Future	11.61	61.3645	61.4802	61.3645	10,834.00
30/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
30/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
30/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	14167	14	14	14	0.00
30/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	5275	5	5	5	1,250.00
30/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	9993	10	10	10	0.00
30/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	11070	11	11	11	0.00
30/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	11002	11	11	11	0.00
30/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	10934	11	11	11	0.00
30/04/2020	R214 On 06-August-20			Bond Future	11.81	62.0946	62.2109	62.0946	11,042.00
30/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	357	0	0	0	0.00
30/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	368	0	0	0	0.00
30/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	363	0	0	0	0.00
30/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	10963	11	11	11	0.00
30/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	10843	11	11	11	0.00
30/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	10903	11	11	11	0.00
30/04/2020	R214 On 05-November-20			Bond Future	12.00	59.5927	59.7102	59.5927	0.00
30/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	1110	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
30/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	1099	1	1	1	0.00
30/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	1120	1	1	1	0.00
30/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10929	11	11	11	0.00
30/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10877	11	11	11	0.00
30/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10824	11	11	11	0.00
30/04/2020	R214 On 04-February-21			Bond Future	12.21	60.3454	60.4643	60.3454	0.00
30/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	1629	1	2	1	0.00
30/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	1652	1	2	1	0.00
30/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	1640	1	2	1	0.00
30/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11983	12	12	12	0.00
30/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	11932	12	12	12	0.00
30/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	12033	12	12	12	0.00
30/04/2020	R214 On 06-May-21			Bond Future	12.43	57.7872	57.9076	57.7872	0.00
30/04/2020	R214 On 06-May-21	12.27	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 06-May-21	12.26	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 06-May-21	12.25	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R214 On 06-May-21	12.26	Put	Bond Future	811	1	1	1	0.00
30/04/2020	R214 On 06-May-21	12.25	Put	Bond Future	858	1	1	1	0.00
30/04/2020	R214 On 06-May-21	12.27	Put	Bond Future	763	1	1	1	0.00
30/04/2020	R248 On 07-May-20			Bond Future	11.81	77.0554	76.8806	77.0554	54,283.00
30/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
30/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	15053	15	15	15	0.00
30/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	11522	11	12	11	300.00
30/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	15843	16	16	16	0.00
30/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	15141	15	15	15	0.00
30/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	7623	7	8	7	300.00
30/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	14966	15	15	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
30/04/2020	R248 On 06-August-20			Bond Future	12.02	77.9722	77.7943	77.9722	72,357.00
30/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	770	1	1	1	640.00
30/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2899	3	3	3	0.00
30/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	1203	1	1	1	0.00
30/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	27	0	0	0	20,640.00
30/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	240	0	0	0	0.00
30/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2755	3	3	3	470.00
30/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	6071	6	6	6	814.00
30/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	332	0	0	0	640.00
30/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	249	0	0	0	0.00
30/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	13	0	0	0	3,000.00
30/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	1119	1	1	1	470.00
30/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	245	0	0	0	0.00
30/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	4177	4	4	4	814.00
30/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	7147	7	7	7	0.00
30/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	13148	13	13	13	0.00
30/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2805	3	3	3	0.00
30/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	13072	13	13	13	0.00
30/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4125	4	4	4	0.00
30/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1858	2	2	2	0.00
30/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3955	4	4	4	0.00
30/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	23603	23	24	23	0.00
30/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	13225	13	13	13	0.00
30/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	8589	8	9	8	0.00
30/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6882	7	7	7	0.00
30/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	21191	21	21	21	0.00
30/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	11953	12	12	12	0.00
30/04/2020	R248 On 05-November-20			Bond Future	12.23	74.5339	74.3534	74.5339	0.00
30/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	624	1	1	1	0.00
30/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	616	1	1	1	0.00
30/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	609	0	1	0	0.00
30/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	16074	16	16	16	0.00
30/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	16149	16	16	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
30/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	15998	16	16	16	0.00
30/04/2020	R248 On 04-February-21			Bond Future	12.45	75.4753	75.2924	75.4753	0.00
30/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	1510	1	2	1	0.00
30/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	1522	1	2	1	0.00
30/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	1535	1	2	1	0.00
30/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	14682	14	15	14	0.00
30/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	14811	15	15	15	0.00
30/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	14746	14	15	14	0.00
30/04/2020	R248 On 06-May-21			Bond Future	12.69	71.9624	71.7775	71.9624	0.00
30/04/2020	R248 On 06-May-21	12.34	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 06-May-21	12.36	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 06-May-21	12.35	Call	Bond Future	0	0	0	0	0.00
30/04/2020	R248 On 06-May-21	12.35	Put	Bond Future	1927	2	2	2	0.00
30/04/2020	R248 On 06-May-21	12.36	Put	Bond Future	1869	2	2	2	0.00
30/04/2020	R248 On 06-May-21	12.34	Put	Bond Future	1986	2	2	2	0.00