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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/05/2020 TO: 21/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	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
21/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	2025 On 06-August-20			Bond Future	137.77	137.5467	137.7690	137.5467	5,493.00
21/05/2020	2025 On 05-November-20			Bond Future	139.49	139.2703	139.4946	139.2703	0.00
21/05/2020	2025 On 04-February-21			Bond Future	139.76	139.5333	139.7602	139.5333	0.00
21/05/2020	2025 On 06-May-21			Bond Future	141.55	141.3208	141.5506	141.3208	0.00
21/05/2020	2029 On 06-August-20			Bond Future	99.28	99.0946	99.2813	99.0946	4,982.00
21/05/2020	2029 On 05-November-20			Bond Future	99.39	99.1993	99.3877	99.1993	0.00
21/05/2020	2029 On 04-February-21			Bond Future	100.66	100.4718	100.6624	100.4718	0.00
21/05/2020	2029 On 06-May-21			Bond Future	100.80	100.6076	100.8006	100.6076	0.00
21/05/2020	2030 On 06-August-20			Bond Future	9.00	93.2198	93.9453	93.2198	110,879.00
21/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2972	3	3	3	0.00
21/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	8414	8	8	8	0.00
21/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2844	2	3	2	450.00
21/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	1141	1	1	1	800.00
21/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	2275	2	2	2	800.00
21/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	3036	3	3	3	0.00
21/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	12438	12	12	12	0.00
21/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	6583	6	7	6	470.00
21/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9814	9	10	9	470.00
21/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	4133	4	4	4	0.00
21/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	10050	9	10	9	0.00
21/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6809	6	7	6	0.00
21/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	5477	5	5	5	450.00
21/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	3004	3	3	3	0.00
21/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	13490	13	13	13	0.00
21/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	7546	7	8	7	650.00
21/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	10621	10	11	10	0.00
21/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1397	1	1	1	323.00
21/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	3337	3	3	3	323.00
21/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	4500	5	4	5	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
21/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	220	0	0	0	650.00
21/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	271	0	0	0	0.00
21/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2170	3	2	3	0.00
21/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	70	0	0	0	650.00
21/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2432	3	2	3	0.00
21/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1675	2	2	2	800.00
21/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2404	3	2	3	0.00
21/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	108	0	0	0	0.00
21/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	642	1	1	1	0.00
21/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	832	1	1	1	0.00
21/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1127	1	1	1	0.00
21/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	783	1	1	1	0.00
21/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	484	1	0	1	5,000.00
21/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3151	4	3	4	0.00
21/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5128	6	5	6	0.00
21/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	295	0	0	0	0.00
21/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2571	3	3	3	0.00
21/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2459	3	2	3	0.00
21/05/2020	2030 On 05-November-20			Bond Future	9.16	94.3666	95.1005	94.3666	0.00
21/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	3007	3	3	3	3,000.00
21/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	5343	5	5	5	0.00
21/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1877	2	2	2	1,000.00
21/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3529	3	4	3	1,000.00
21/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2702	2	3	2	3,000.00
21/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4568	4	5	4	0.00
21/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	7033	7	7	7	0.00
21/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1479	1	1	1	3,000.00
21/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4601	4	5	4	0.00
21/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1913	2	2	2	14,160.00
21/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	3033	3	3	3	14,160.00
21/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	6255	6	6	6	0.00
21/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	4095	4	4	4	3,000.00
21/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8715	8	9	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
21/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3501	3	4	3	15,758.00
21/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	8297	8	8	8	0.00
21/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4633	4	5	4	0.00
21/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	2245	2	2	2	15,758.00
21/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4241	5	4	5	0.00
21/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3218	4	3	4	0.00
21/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1420	2	1	2	3,000.00
21/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6003	6	6	6	0.00
21/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	4786	5	5	5	0.00
21/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3268	4	3	4	0.00
21/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5238	6	5	6	0.00
21/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	3662	4	4	4	0.00
21/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	6727	7	7	7	0.00
21/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2249	3	2	3	14,160.00
21/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1530	2	2	2	15,758.00
21/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	7935	8	8	8	0.00
21/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	1930	2	2	2	1,000.00
21/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3243	4	3	4	0.00
21/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4210	5	4	5	0.00
21/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	2732	3	3	3	3,000.00
21/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	6816	7	7	7	0.00
21/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	4819	5	5	5	0.00
21/05/2020	2030 On 04-February-21			Bond Future	9.32	91.5500	92.2929	91.5500	0.00
21/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	2305	2	2	2	1,000.00
21/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	4129	4	4	4	0.00
21/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3991	4	4	4	1,000.00
21/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	2287	2	2	2	800.00
21/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	4101	4	4	4	0.00
21/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	4073	4	4	4	0.00
21/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	3317	3	3	3	800.00
21/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	7453	7	7	7	0.00
21/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2617	3	3	3	1,800.00
21/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	5970	6	6	6	0.00

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21/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5128	6	5	6	0.00
21/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	7948	8	8	8	0.00
21/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5007	5	5	5	0.00
21/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5037	5	5	5	0.00
21/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	7904	8	8	8	0.00
21/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	4978	5	5	5	0.00
21/05/2020	2030 On 06-May-21			Bond Future	9.49	92.7021	93.4543	92.7021	0.00
21/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	9383	9	9	9	0.00
21/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	4401	4	4	4	700.00
21/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	12738	12	13	12	0.00
21/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12774	12	13	12	0.00
21/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6982	7	7	7	0.00
21/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12810	12	13	12	0.00
21/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1595	2	2	2	0.00
21/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6325	7	6	7	0.00
21/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1616	2	2	2	0.00
21/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1606	2	2	2	0.00
21/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4040	4	4	4	700.00
21/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	2842	3	3	3	700.00
21/05/2020	2032 On 06-August-20			Bond Future	9.80	90.9575	92.3658	90.9575	97,816.00
21/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	3368	3	3	3	0.00
21/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1974	1	2	1	0.00
21/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1999	2	2	2	0.00
21/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	781	1	1	1	800.00
21/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1608	1	2	1	800.00
21/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	2024	2	2	2	0.00
21/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4167	5	4	5	0.00
21/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4249	5	4	5	0.00
21/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	7534	9	8	9	0.00
21/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	4942	6	5	6	0.00
21/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4208	5	4	5	0.00
21/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2689	3	3	3	800.00

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21/05/2020	2032 On 05-November-20			Bond Future	9.97	87.9277	89.3528	87.9277	0.00
21/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3705	3	4	3	0.00
21/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	8465	7	8	7	0.00
21/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	8089	7	8	7	0.00
21/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	2157	2	2	2	3,000.00
21/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	3286	3	3	3	3,000.00
21/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2855	2	3	2	1,000.00
21/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3735	3	4	3	0.00
21/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1847	1	2	1	1,000.00
21/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3676	3	4	3	0.00
21/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5054	6	5	6	0.00
21/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	7700	9	8	9	0.00
21/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	8540	10	9	10	0.00
21/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	1961	2	2	2	1,000.00
21/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6219	7	6	7	0.00
21/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	4987	6	5	6	0.00
21/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5553	6	6	6	0.00
21/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5021	6	5	6	0.00
21/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2087	3	2	3	3,000.00
21/05/2020	2032 On 04-February-21			Bond Future	10.15	89.0354	90.4783	89.0354	0.00
21/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	2005	2	2	2	800.00
21/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3616	3	4	3	0.00
21/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3663	3	4	3	0.00
21/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2913	2	3	2	800.00
21/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	7354	6	7	6	0.00
21/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3640	3	4	3	0.00
21/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	6894	8	7	8	0.00
21/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	6854	8	7	8	0.00
21/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	8285	9	8	9	0.00
21/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3439	4	3	4	800.00
21/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	6934	8	7	8	0.00
21/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	10715	12	11	12	0.00
21/05/2020	2032 On 06-May-21			Bond Future	10.33	86.0073	87.4683	86.0073	0.00

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21/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	12167	11	12	11	0.00
21/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	12202	11	12	11	0.00
21/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	12132	11	12	11	0.00
21/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2603	3	3	3	0.00
21/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2588	3	3	3	0.00
21/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2573	3	3	3	0.00
21/05/2020	2033 On 06-August-20			Bond Future	96.06	96.0324	96.0615	96.0324	11,474.00
21/05/2020	2033 On 05-November-20			Bond Future	96.05	96.0232	96.0522	96.0232	0.00
21/05/2020	2033 On 04-February-21			Bond Future	97.28	97.2549	97.2839	97.2549	0.00
21/05/2020	2033 On 06-May-21			Bond Future	97.30	97.2715	97.3009	97.2715	0.00
21/05/2020	2037 On 06-August-20			Bond Future	10.70	81.0880	83.3977	81.0880	88,925.00
21/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	1252	1	1	1	0.00
21/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	1235	1	1	1	0.00
21/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	1269	1	1	1	0.00
21/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7142	9	7	9	0.00
21/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7085	9	7	9	0.00
21/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7029	9	7	9	0.00
21/05/2020	2037 On 05-November-20			Bond Future	10.87	82.0860	84.4235	82.0860	0.00
21/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2944	2	3	2	0.00
21/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2898	2	3	2	0.00
21/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2921	2	3	2	0.00
21/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7668	9	8	9	0.00
21/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7573	9	8	9	0.00
21/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7620	9	8	9	0.00
21/05/2020	2037 On 04-February-21			Bond Future	11.06	78.8645	81.2313	78.8645	0.00
21/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	8950	7	9	7	300.00
21/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2340	2	2	2	72.00
21/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3587	3	4	3	0.00
21/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	15754	14	16	14	0.00
21/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	5087	4	5	4	0.00
21/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3772	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
21/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	8689	7	9	7	0.00
21/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3610	3	4	3	0.00
21/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	4086	3	4	3	240.00
21/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3633	3	4	3	0.00
21/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8714	10	9	10	0.00
21/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3599	4	4	4	240.00
21/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	7863	9	8	9	0.00
21/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	8807	10	9	10	0.00
21/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1201	2	1	2	300.00
21/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6408	8	6	8	72.00
21/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8439	10	8	10	72.00
21/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8760	10	9	10	0.00
21/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	12042	14	12	14	0.00
21/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3461	4	3	4	0.00
21/05/2020	2037 On 06-May-21			Bond Future	11.25	79.8570	82.2535	79.8570	0.00
21/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	10742	9	11	9	0.00
21/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	10779	9	11	9	0.00
21/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	10816	9	11	9	0.00
21/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3972	5	4	5	0.00
21/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3955	5	4	5	0.00
21/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3989	5	4	5	0.00
21/05/2020	2038 On 06-August-20			Bond Future	106.01	105.8313	106.0102	105.8313	10,496.00
21/05/2020	2038 On 05-November-20			Bond Future	107.34	107.1576	107.3382	107.1576	0.00
21/05/2020	2038 On 04-February-21			Bond Future	107.00	106.8183	107.0012	106.8183	0.00
21/05/2020	2038 On 06-May-21			Bond Future	108.37	108.1869	108.3720	108.1869	0.00
21/05/2020	2040 On 06-August-20			Bond Future	11.03	82.1761	84.1903	82.1761	51,472.00
21/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	982	1	1	1	0.00
21/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	996	1	1	1	0.00
21/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	1011	1	1	1	0.00
21/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2877	2	3	2	0.00
21/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	4378	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
21/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	470	0	0	0	800.00
21/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	1057	1	1	1	800.00
21/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2682	2	3	2	0.00
21/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	8097	10	8	10	0.00
21/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	11576	13	12	13	0.00
21/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4333	6	4	6	800.00
21/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8352	10	8	10	0.00
21/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4102	5	4	5	12,538.00
21/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2782	4	3	4	517.00
21/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	8416	10	8	10	0.00
21/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8288	10	8	10	0.00
21/05/2020	2040 On 05-November-20			Bond Future	11.20	83.1875	85.2259	83.1875	0.00
21/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1503	1	2	1	2,000.00
21/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2394	2	2	2	2,000.00
21/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1185	1	1	1	2,000.00
21/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1949	1	2	1	2,230.00
21/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2542	2	3	2	0.00
21/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4405	3	4	3	2,230.00
21/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	6926	6	7	6	0.00
21/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2563	2	3	2	0.00
21/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	6171	5	6	5	0.00
21/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2585	2	3	2	0.00
21/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4203	5	4	5	2,000.00
21/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8938	10	9	10	0.00
21/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8884	10	9	10	0.00
21/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14049	16	14	16	0.00
21/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10723	12	11	12	0.00
21/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3679	5	4	5	2,000.00
21/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5783	7	6	7	0.00
21/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9378	11	9	11	0.00
21/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8992	10	9	10	0.00
21/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12451	14	12	14	0.00
21/05/2020	2040 On 04-February-21			Bond Future	11.39	79.7297	81.7935	79.7297	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
21/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2558	2	3	2	800.00
21/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	7172	6	7	6	0.00
21/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3252	3	3	3	0.00
21/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1614	1	2	1	500.00
21/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1727	1	2	1	800.00
21/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3274	3	3	3	0.00
21/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	3230	3	3	3	0.00
21/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2892	2	3	2	500.00
21/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	6572	5	7	5	0.00
21/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5412	6	5	6	500.00
21/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11028	12	11	12	0.00
21/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10160	12	10	12	0.00
21/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15765	17	16	17	0.00
21/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15206	17	15	17	0.00
21/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12005	14	12	14	0.00
21/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10055	11	10	11	0.00
21/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10107	11	10	11	0.00
21/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4936	6	5	6	800.00
21/05/2020	2040 On 06-May-21			Bond Future	11.59	80.7331	82.8228	80.7331	0.00
21/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	9893	9	10	9	0.00
21/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	9929	9	10	9	0.00
21/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	9858	9	10	9	0.00
21/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4836	6	5	6	0.00
21/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4814	6	5	6	0.00
21/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4792	6	5	6	0.00
21/05/2020	2044 On 06-August-20			Bond Future	11.08	78.9416	80.9248	78.9416	79,247.00
21/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	700	0	1	0	0.00
21/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	281	0	0	0	602.00
21/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	133	0	0	0	140.00
21/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	496	0	0	0	140.00
21/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	723	0	1	0	0.00
21/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	849	1	1	1	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	711	0	1	0	0.00
21/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2928	2	3	2	0.00
21/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	3476	3	3	3	0.00
21/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	16967	19	17	19	0.00
21/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11460	13	11	13	0.00
21/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	9830	12	10	12	0.00
21/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3978	5	4	5	140.00
21/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	9901	12	10	12	0.00
21/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3405	4	3	4	602.00
21/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9132	11	9	11	0.00
21/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	9973	12	10	12	0.00
21/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	13880	16	14	16	0.00
21/05/2020	2044 On 05-November-20			Bond Future	11.25	79.9132	81.9204	79.9132	0.00
21/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1408	1	1	1	1,815.00
21/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1789	1	2	1	0.00
21/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	5583	5	6	5	0.00
21/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2526	2	3	2	0.00
21/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2570	2	3	2	0.00
21/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5764	5	6	5	0.00
21/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1807	1	2	1	568.00
21/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1931	1	2	1	525.00
21/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	928	1	1	1	525.00
21/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4845	4	5	4	0.00
21/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	517	0	1	0	1,815.00
21/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1895	1	2	1	1,815.00
21/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2548	2	3	2	0.00
21/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	4474	4	4	4	0.00
21/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	875	1	1	1	568.00
21/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8996	10	9	10	0.00
21/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10881	12	11	12	0.00
21/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5391	6	5	6	1,815.00
21/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4566	6	5	6	1,815.00
21/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	19825	22	20	22	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
21/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9051	10	9	10	0.00
21/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11007	13	11	13	0.00
21/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	15849	18	16	18	0.00
21/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16248	18	16	18	0.00
21/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11391	13	11	13	0.00
21/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13009	15	13	15	0.00
21/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5778	7	6	7	525.00
21/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9106	11	9	11	0.00
21/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4715	6	5	6	568.00
21/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11326	13	11	13	0.00
21/05/2020	2044 On 04-February-21			Bond Future	11.43	76.5393	78.5715	76.5393	0.00
21/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	3033	2	3	2	0.00
21/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	3076	2	3	2	0.00
21/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2907	2	3	2	0.00
21/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1782	1	2	1	405.00
21/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	3054	2	3	2	0.00
21/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2418	2	2	2	0.00
21/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	4183	3	4	3	0.00
21/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10681	12	11	12	0.00
21/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11075	12	11	12	405.00
21/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15082	17	15	17	0.00
21/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8249	9	8	9	405.00
21/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10737	12	11	12	0.00
21/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12564	14	13	14	0.00
21/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10626	12	11	12	0.00
21/05/2020	2044 On 06-May-21			Bond Future	11.62	77.5025	79.5603	77.5025	0.00
21/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	9844	9	10	9	0.00
21/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	9809	9	10	9	0.00
21/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	9774	8	10	8	0.00
21/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4882	6	5	6	0.00
21/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4904	6	5	6	0.00
21/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4860	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	2046 On 06-August-20			Bond Future	95.23	95.6838	95.2278	95.6838	15,257.00
21/05/2020	2046 On 05-November-20			Bond Future	94.63	95.0962	94.6339	95.0962	0.00
21/05/2020	2046 On 04-February-21			Bond Future	95.85	96.3161	95.8477	96.3161	0.00
21/05/2020	2046 On 06-May-21			Bond Future	95.27	95.7412	95.2668	95.7412	0.00
21/05/2020	2050 On 06-August-20			Bond Future	96.64	95.8057	96.6432	95.8057	15,749.00
21/05/2020	2050 On 05-November-20			Bond Future	97.85	97.0062	97.8537	97.0062	0.00
21/05/2020	2050 On 04-February-21			Bond Future	97.20	96.3402	97.1984	96.3402	0.00
21/05/2020	2050 On 06-May-21			Bond Future	98.44	97.5744	98.4435	97.5744	0.00
21/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	AL37 On 06-August-20			Index Future	740.45	741.4500	740.4510	741.4500	0.00
21/05/2020	AL37 On 05-November-20			Index Future	749.64	750.6510	749.6350	750.6510	0.00
21/05/2020	AL37 On 04-February-21			Index Future	759.07	760.0990	759.0680	760.0990	0.00
21/05/2020	AL37 On 06-May-21			Index Future	768.62	769.6590	768.6150	769.6590	0.00
21/05/2020	AL7T On 06-August-20			Index Future	823.00	814.2210	823.0030	814.2210	0.00
21/05/2020	AL7T On 05-November-20			Index Future	833.21	824.3250	833.2110	824.3250	0.00
21/05/2020	AL7T On 04-February-21			Index Future	843.70	834.7000	843.6960	834.7000	0.00
21/05/2020	AL7T On 06-May-21			Index Future	854.31	845.1980	854.3070	845.1980	0.00
21/05/2020	ALBI On 06-August-20			Index Future	719.59	709.6510	719.5910	709.6510	211.00
21/05/2020	ALBI On 05-November-20			Index Future	728.52	718.4580	728.5160	718.4580	0.00
21/05/2020	ALBI On 04-February-21			Index Future	737.68	727.5000	737.6840	727.5000	0.00
21/05/2020	ALBI On 06-May-21			Index Future	746.96	736.6500	746.9620	736.6500	0.00
21/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C007 On 31-January-37			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
21/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C214 On 28-February-41			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
21/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2020	ES33 On 06-August-20			Bond Future	11.56	74.2000	76.0020	74.2000	350.00
21/05/2020	ES33 On 05-November-20			Bond Future	11.78	71.3341	73.1577	71.3341	0.00
21/05/2020	ES33 On 04-February-21			Bond Future	12.02	72.2327	74.0791	72.2327	0.00
21/05/2020	ES33 On 06-May-21			Bond Future	12.26	69.3621	71.2317	69.3621	0.00
21/05/2020	ES42 On 06-August-20			Bond Future	12.10	73.3521	75.0564	73.3521	4,919.00
21/05/2020	ES42 On 05-November-20			Bond Future	12.32	69.9943	71.7191	69.9943	0.00
21/05/2020	ES42 On 04-February-21			Bond Future	12.55	70.8765	72.6229	70.8765	0.00
21/05/2020	ES42 On 06-May-21			Bond Future	12.80	67.5090	69.2773	67.5090	0.00
21/05/2020	GOVI On 06-August-20			GOVI	711.57	702.0570	711.5700	702.0570	1,043.00
21/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	165600	26	17	26	0.00
21/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	165500	26	17	26	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
21/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	165700	26	17	26	0.00
21/05/2020	GOVI On 05-November-20			GOVI	720.40	710.7690	720.3960	710.7690	0.00
21/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	174540	27	17	27	0.00
21/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	174340	27	17	27	0.00
21/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	174440	27	17	27	0.00
21/05/2020	GOVI On 04-February-21			GOVI	729.46	719.7150	729.4620	719.7150	0.00
21/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	214780	31	21	31	0.00
21/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	214880	31	21	31	0.00
21/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	214980	31	21	31	0.00
21/05/2020	GOVI On 06-May-21			GOVI	738.64	728.7670	738.6360	728.7670	0.00
21/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	599660	50	60	50	0.00
21/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	599460	50	60	50	0.00
21/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	599560	50	60	50	0.00
21/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2020	IGOV On 06-August-20			Index Future	253.53	253.3040	253.5320	253.3040	1,106.00
21/05/2020	IGOV On 05-November-20			Index Future	256.74	256.5090	256.7380	256.5090	47.00
21/05/2020	IGOV On 04-February-21			Index Future	260.03	259.7980	260.0300	259.7980	0.00
21/05/2020	IGOV On 06-May-21			Index Future	263.36	263.1260	263.3610	263.1260	0.00
21/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
21/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0200	94.0800	94.0200	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
21/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.37	92.2800	92.3700	92.2800	0.00
21/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.66	90.5600	90.6600	90.5600	0.00
21/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.74	89.5800	89.7400	89.5800	0.00
21/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.15	90.9600	91.1500	90.9600	51.00
21/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.72	90.5200	90.7200	90.5200	0.00
21/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.01	90.7700	91.0100	90.7700	0.00
21/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.25	94.0200	94.2500	94.0200	0.00
21/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.83	94.6100	94.8300	94.6100	0.00
21/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.33	87.1300	87.3300	87.1300	0.00
21/05/2020	IS05 On 20-June-23			Interest Rate Swap	92.96	92.7700	92.9600	92.7700	0.00
21/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.01	82.1000	82.0100	82.1000	0.00
21/05/2020	IS10 On 16-March-26			Interest Rate Swap	78.76	78.8600	78.7600	78.8600	0.00
21/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.37	77.5400	77.3700	77.5400	0.00
21/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.53	79.8400	79.5300	79.8400	0.00
21/05/2020	IS10 On 21-December-26			Interest Rate Swap	83.66	84.1300	83.6600	84.1300	0.00
21/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.34	82.9300	82.3400	82.9300	0.00
21/05/2020	IS10 On 21-June-27			Interest Rate Swap	84.55	85.2100	84.5500	85.2100	0.00
21/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.48	91.1300	90.4800	91.1300	0.00
21/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.06	91.6700	91.0600	91.6700	0.00
21/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.34	84.9000	84.3400	84.9000	0.00
21/05/2020	IS10 On 20-June-28			Interest Rate Swap	92.25	92.8000	92.2500	92.8000	0.00
21/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/05/2020	R023 On 06-August-20			Bond Future	5.03	110.3511	109.9206	110.3511	26,995.00
21/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	5329	6	5	6	0.00
21/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	5375	6	5	6	0.00
21/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	5352	6	5	6	0.00
21/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	2	0	0	0	0.00
21/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	2	0	0	0	0.00
21/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	2	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
21/05/2020	R023 On 05-November-20			Bond Future	5.03	107.7957	107.3593	107.7957	0.00
21/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	5269	6	5	6	0.00
21/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	5248	6	5	6	0.00
21/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	5289	6	5	6	0.00
21/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	17	0	0	0	0.00
21/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	16	0	0	0	0.00
21/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	16	0	0	0	0.00
21/05/2020	R023 On 04-February-21			Bond Future	5.03	109.1532	108.7110	109.1532	0.00
21/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2764	3	3	3	0.00
21/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2797	3	3	3	0.00
21/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2780	3	3	3	0.00
21/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	225	0	0	0	0.00
21/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	229	0	0	0	0.00
21/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	222	0	0	0	0.00
21/05/2020	R023 On 06-May-21			Bond Future	5.02	106.6130	106.1652	106.6130	0.00
21/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4404	5	4	5	0.00
21/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4436	5	4	5	0.00
21/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4420	5	4	5	0.00
21/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	53	0	0	0	0.00
21/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	52	0	0	0	0.00
21/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	53	0	0	0	0.00
21/05/2020	R035 On 06-August-20			Bond Future	10.39	90.4008	92.7602	90.4008	107,162.00
21/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1880	1	2	1	0.00
21/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	545	0	1	0	500.00
21/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	464	0	0	0	24,761.00
21/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1350	1	1	1	500.00
21/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1903	1	2	1	0.00
21/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	3491	2	3	2	0.00
21/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1856	1	2	1	0.00
21/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	289	0	0	0	3,000.00
21/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	12520	15	13	15	0.00
21/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5084	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5180	7	5	7	0.00
21/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	10674	13	11	13	0.00
21/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5132	7	5	7	0.00
21/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3054	4	3	4	500.00
21/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6421	8	6	8	0.00
21/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10041	12	10	12	0.00
21/05/2020	R035 On 05-November-20			Bond Future	10.56	87.0326	89.4205	87.0326	0.00
21/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	4027	3	4	3	0.00
21/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	4059	3	4	3	0.00
21/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3996	3	4	3	0.00
21/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5607	7	6	7	0.00
21/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5570	7	6	7	0.00
21/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5534	7	6	7	0.00
21/05/2020	R035 On 04-February-21			Bond Future	10.75	88.1288	90.5466	88.1288	0.00
21/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3660	3	4	3	0.00
21/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3855	3	4	3	0.00
21/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3636	3	4	3	0.00
21/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6972	6	7	6	0.00
21/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3612	3	4	3	0.00
21/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8307	10	8	10	0.00
21/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4485	6	4	6	650.00
21/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8353	10	8	10	0.00
21/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	7902	9	8	9	650.00
21/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8261	10	8	10	0.00
21/05/2020	R035 On 06-May-21			Bond Future	10.93	84.7562	87.2043	84.7562	0.00
21/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	11680	10	12	10	0.00
21/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	11758	10	12	10	0.00
21/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4709	4	5	4	793.00
21/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	10404	9	10	9	0.00
21/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7904	7	8	7	0.00
21/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	11719	10	12	10	0.00
21/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5532	7	6	7	793.00
21/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	3963	5	4	5	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3409	4	3	4	0.00
21/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9243	11	9	11	0.00
21/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3423	4	3	4	0.00
21/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3394	4	3	4	0.00
21/05/2020	R186 On 06-August-20			Bond Future	7.36	117.3520	117.1882	117.3520	77,036.00
21/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	5865	6	6	6	0.00
21/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	8719	9	9	9	900.00
21/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	4297	4	4	4	900.00
21/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	5341	5	5	5	0.00
21/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	5909	6	6	6	0.00
21/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	5821	6	6	6	0.00
21/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	493	0	0	0	0.00
21/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	852	1	1	1	0.00
21/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	584	1	1	1	0.00
21/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	478	0	0	0	0.00
21/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	485	0	0	0	0.00
21/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	143	0	0	0	0.00
21/05/2020	R186 On 05-November-20			Bond Future	7.49	118.7946	118.6281	118.7946	0.00
21/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1811	2	2	2	1,200.00
21/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	6974	7	7	7	0.00
21/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	6934	7	7	7	0.00
21/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	4513	5	5	5	1,200.00
21/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	6894	7	7	7	0.00
21/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	3991	4	4	4	3,500.00
21/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	5732	6	6	6	3,500.00
21/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	9371	10	9	10	0.00
21/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1340	1	1	1	0.00
21/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	2143	2	2	2	0.00
21/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	486	0	0	0	3,500.00
21/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1002	1	1	1	0.00
21/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1011	1	1	1	0.00
21/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	1843	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	992	1	1	1	0.00
21/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	4406	4	4	4	0.00
21/05/2020	R186 On 04-February-21			Bond Future	7.62	115.0046	114.8358	115.0046	0.00
21/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	4999	5	5	5	0.00
21/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	5031	5	5	5	0.00
21/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	5064	5	5	5	0.00
21/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	2351	2	2	2	0.00
21/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	2334	2	2	2	0.00
21/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	2368	2	2	2	0.00
21/05/2020	R186 On 06-May-21			Bond Future	7.77	116.4517	116.2806	116.4517	0.00
21/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	13855	14	14	14	0.00
21/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	13818	14	14	14	0.00
21/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	13781	14	14	14	0.00
21/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	465	0	0	0	0.00
21/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	469	0	0	0	0.00
21/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	461	0	0	0	0.00
21/05/2020	R197 On 06-August-20			Bond Future	306.96	307.3733	306.9580	307.3733	2,549.00
21/05/2020	R197 On 05-November-20			Bond Future	310.80	311.2244	310.8019	311.2244	0.00
21/05/2020	R197 On 04-February-21			Bond Future	306.85	307.2752	306.8468	307.2752	0.00
21/05/2020	R197 On 06-May-21			Bond Future	310.78	311.2118	310.7779	311.2118	0.00
21/05/2020	R202 On 06-August-20			Bond Future	213.22	213.1491	213.2155	213.1491	7,635.00
21/05/2020	R202 On 05-November-20			Bond Future	215.89	215.8196	215.8854	215.8196	0.00
21/05/2020	R202 On 04-February-21			Bond Future	214.44	214.3697	214.4360	214.3697	0.00
21/05/2020	R202 On 06-May-21			Bond Future	217.18	217.1161	217.1831	217.1161	0.00
21/05/2020	R208 On 06-August-20			Bond Future	3.07	104.7440	104.7582	104.7440	23,391.00
21/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1565	2	2	2	0.00
21/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1571	2	2	2	0.00
21/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1559	2	2	2	0.00
21/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 06-August-20	5.57	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
21/05/2020	R208 On 05-November-20			Bond Future	1.82	102.6377	102.6514	102.6377	0.00
21/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1155	1	1	1	0.00
21/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1151	1	1	1	0.00
21/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1147	1	1	1	0.00
21/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20			Bond Future	10.43	68.4164	70.3556	68.4164	63,775.00
21/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39069	41	39	41	0.00
21/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39178	41	39	41	0.00
21/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	38961	41	39	41	0.00
21/05/2020	R209 On 05-November-20			Bond Future	10.59	66.1151	68.0777	66.1151	0.00
21/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	3008	2	3	2	0.00
21/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	3051	2	3	2	0.00
21/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	3030	2	3	2	0.00
21/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6437	8	6	8	0.00
21/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6397	8	6	8	0.00
21/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6476	8	6	8	0.00
21/05/2020	R209 On 04-February-21			Bond Future	10.76	66.9480	68.9352	66.9480	0.00
21/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3665	3	4	3	0.00
21/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3686	3	4	3	0.00
21/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3644	3	4	3	0.00
21/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7419	9	7	9	0.00
21/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7380	9	7	9	0.00
21/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7342	9	7	9	0.00
21/05/2020	R209 On 06-May-21			Bond Future	10.93	64.6476	66.6598	64.6476	0.00
21/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	10070	9	10	9	0.00
21/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	10136	9	10	9	0.00
21/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	10103	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3596	4	4	4	0.00
21/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3569	4	4	4	0.00
21/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3582	4	4	4	0.00
21/05/2020	R210 On 06-August-20			Bond Future	185.42	185.3692	185.4239	185.3692	1,929.00
21/05/2020	R210 On 05-November-20			Bond Future	185.04	184.9837	185.0380	184.9837	0.00
21/05/2020	R210 On 04-February-21			Bond Future	187.41	187.3567	187.4113	187.3567	0.00
21/05/2020	R210 On 06-May-21			Bond Future	187.07	187.0147	187.0700	187.0147	0.00
21/05/2020	R212 On 06-August-20			Bond Future	166.28	166.0918	166.2838	166.0918	6,744.00
21/05/2020	R212 On 05-November-20			Bond Future	168.37	168.1734	168.3667	168.1734	0.00
21/05/2020	R212 On 04-February-21			Bond Future	168.20	168.0094	168.2049	168.0094	0.00
21/05/2020	R212 On 06-May-21			Bond Future	170.36	170.1618	170.3597	170.1618	0.00
21/05/2020	R213 On 06-August-20			Bond Future	9.42	86.0381	87.1638	86.0381	14,265.00
21/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	2435	2	2	2	0.00
21/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	2490	2	2	2	0.00
21/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	2462	2	2	2	0.00
21/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3178	4	3	4	0.00
21/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3147	4	3	4	0.00
21/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3210	4	3	4	0.00
21/05/2020	R213 On 05-November-20			Bond Future	9.58	83.5625	84.7016	83.5625	0.00
21/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	4055	3	4	3	0.00
21/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	4084	4	4	4	0.00
21/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	4114	4	4	4	0.00
21/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	3931	5	4	5	0.00
21/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	3987	5	4	5	0.00
21/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	3959	5	4	5	0.00
21/05/2020	R213 On 04-February-21			Bond Future	9.75	84.6149	85.7681	84.6149	0.00
21/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3829	3	4	3	0.00
21/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3804	3	4	3	0.00
21/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3779	3	4	3	0.00
21/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	5770	6	6	6	0.00
21/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	5802	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	5737	6	6	6	0.00
21/05/2020	R213 On 06-May-21			Bond Future	9.92	82.1447	83.3125	82.1447	0.00
21/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11970	11	12	11	0.00
21/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	12004	11	12	11	0.00
21/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	11937	11	12	11	0.00
21/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2097	2	2	2	0.00
21/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2084	2	2	2	0.00
21/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2072	2	2	2	0.00
21/05/2020	R214 On 06-August-20			Bond Future	10.85	65.6884	67.3644	65.6884	22,111.00
21/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1303	1	1	1	0.00
21/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1334	1	1	1	0.00
21/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1319	1	1	1	0.00
21/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6755	8	7	8	0.00
21/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6656	8	7	8	0.00
21/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6705	8	7	8	0.00
21/05/2020	R214 On 05-November-20			Bond Future	11.02	63.2152	64.9114	63.2152	0.00
21/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2775	2	3	2	0.00
21/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2755	2	3	2	0.00
21/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2795	2	3	2	0.00
21/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7384	8	7	8	0.00
21/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7341	8	7	8	0.00
21/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7298	8	7	8	0.00
21/05/2020	R214 On 04-February-21			Bond Future	11.19	64.0114	65.7288	64.0114	0.00
21/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3328	3	3	3	0.00
21/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3368	3	3	3	0.00
21/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3348	3	3	3	0.00
21/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8426	10	8	10	0.00
21/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8384	9	8	9	0.00
21/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8468	10	8	10	0.00
21/05/2020	R214 On 06-May-21			Bond Future	11.36	61.5346	63.2736	61.5346	0.00
21/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	8917	8	9	8	0.00
21/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	8886	8	9	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
21/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	8856	8	9	8	0.00
21/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4331	5	4	5	0.00
21/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4348	5	4	5	0.00
21/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4314	5	4	5	0.00
21/05/2020	R248 On 06-August-20			Bond Future	11.04	82.1469	84.2401	82.1469	83,238.00
21/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1165	1	1	1	0.00
21/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6869	5	7	5	0.00
21/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3842	3	4	3	0.00
21/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2775	2	3	2	640.00
21/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	212	0	0	0	20,640.00
21/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1200	1	1	1	0.00
21/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	6637	5	7	5	470.00
21/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	11252	9	11	9	814.00
21/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1488	1	1	1	640.00
21/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	119	0	0	0	3,000.00
21/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1183	1	1	1	0.00
21/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3648	3	4	3	470.00
21/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	8788	7	9	7	814.00
21/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3231	4	3	4	0.00
21/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	7641	9	8	9	0.00
21/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	969	1	1	1	0.00
21/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	7577	9	8	9	0.00
21/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1562	2	2	2	0.00
21/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	594	1	1	1	0.00
21/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1479	2	1	2	0.00
21/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	17263	19	17	19	0.00
21/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	14931	17	15	17	0.00
21/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4148	5	4	5	0.00
21/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3075	4	3	4	0.00
21/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7705	9	8	9	0.00
21/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6663	8	7	8	0.00
21/05/2020	R248 On 05-November-20			Bond Future	11.21	78.7404	80.8588	78.7404	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
21/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	4410	3	4	3	800.00
21/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1895	1	2	1	800.00
21/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1969	1	2	1	0.00
21/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1950	1	2	1	0.00
21/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1932	1	2	1	0.00
21/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	10902	13	11	13	0.00
21/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	10967	13	11	13	0.00
21/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10838	12	11	12	0.00
21/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11097	13	11	13	0.00
21/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5884	7	6	7	0.00
21/05/2020	R248 On 04-February-21			Bond Future	11.39	79.7323	81.8772	79.7323	0.00
21/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3312	3	3	3	0.00
21/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3335	3	3	3	0.00
21/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3358	3	3	3	0.00
21/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9920	11	10	11	0.00
21/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10028	11	10	11	0.00
21/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9974	11	10	11	0.00
21/05/2020	R248 On 06-May-21			Bond Future	11.57	76.3172	78.4891	76.3172	0.00
21/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	9691	8	10	8	0.00
21/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	9762	8	10	8	0.00
21/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	9727	8	10	8	0.00
21/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4942	6	5	6	0.00
21/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4920	6	5	6	0.00
21/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4965	6	5	6	0.00