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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/05/2020 TO: 22/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	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
22/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	2025 On 06-August-20			Bond Future	137.47	137.7690	137.4691	137.7690	4,976.00
22/05/2020	2025 On 05-November-20			Bond Future	139.01	139.4946	139.0111	139.4946	0.00
22/05/2020	2025 On 04-February-21			Bond Future	139.12	139.7602	139.1235	139.7602	0.00
22/05/2020	2025 On 06-May-21			Bond Future	140.88	141.5506	140.8832	141.5506	0.00
22/05/2020	2029 On 06-August-20			Bond Future	99.36	99.2813	99.3555	99.2813	4,982.00
22/05/2020	2029 On 05-November-20			Bond Future	99.33	99.3877	99.3336	99.3877	0.00
22/05/2020	2029 On 04-February-21			Bond Future	100.50	100.6624	100.5024	100.6624	0.00
22/05/2020	2029 On 06-May-21			Bond Future	100.62	100.8006	100.6222	100.8006	0.00
22/05/2020	2030 On 06-August-20			Bond Future	9.31	93.9453	92.1530	93.9453	110,379.00
22/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2073	3	2	3	0.00
22/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	6883	8	7	8	0.00
22/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1971	3	2	3	450.00
22/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	692	1	1	1	800.00
22/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1525	2	2	2	800.00
22/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2125	3	2	3	0.00
22/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	10723	12	11	12	0.00
22/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	5194	7	5	7	470.00
22/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	8199	10	8	10	470.00
22/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3032	4	3	4	0.00
22/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	8423	10	8	10	0.00
22/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	5401	7	5	7	0.00
22/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4200	5	4	5	450.00
22/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2099	3	2	3	0.00
22/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	11751	13	12	13	0.00
22/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	6079	8	6	8	650.00
22/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	8968	11	9	11	0.00
22/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	871	1	1	1	323.00
22/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2369	3	2	3	323.00
22/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	5766	4	6	4	0.00
22/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	359	0	0	0	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	436	0	0	0	0.00
22/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2995	2	3	2	0.00
22/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	123	0	0	0	650.00
22/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3319	2	3	2	0.00
22/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2366	2	2	2	800.00
22/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3286	2	3	2	0.00
22/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	186	0	0	0	0.00
22/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	968	1	1	1	0.00
22/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1236	1	1	1	0.00
22/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1641	1	2	1	0.00
22/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1167	1	1	1	0.00
22/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	745	0	1	0	5,000.00
22/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4192	3	4	3	0.00
22/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	6472	5	6	5	0.00
22/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	472	0	0	0	0.00
22/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	3490	3	3	3	0.00
22/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3353	2	3	2	0.00
22/05/2020	2030 On 05-November-20			Bond Future	9.49	95.1005	93.1657	95.1005	0.00
22/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2212	3	2	3	3,000.00
22/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4195	5	4	5	0.00
22/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1314	2	1	2	1,000.00
22/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2644	4	3	4	1,000.00
22/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1964	3	2	3	3,000.00
22/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	3524	5	4	5	0.00
22/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1012	1	1	1	3,000.00
22/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	5704	7	6	7	0.00
22/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	3551	5	4	5	0.00
22/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2234	3	2	3	14,160.00
22/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5003	6	5	6	0.00
22/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3120	4	3	4	3,000.00
22/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	7251	9	7	9	0.00
22/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1342	2	1	2	14,160.00
22/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1599	2	2	2	15,758.00
22/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2620	4	3	4	15,758.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	6864	8	7	8	0.00
22/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	3579	5	4	5	0.00
22/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4098	3	4	3	0.00
22/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	5295	4	5	4	0.00
22/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5921	5	6	5	0.00
22/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1891	1	2	1	3,000.00
22/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	7293	6	7	6	0.00
22/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4157	3	4	3	0.00
22/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2031	2	2	2	15,758.00
22/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6435	5	6	5	0.00
22/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4621	4	5	4	0.00
22/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	8090	7	8	7	0.00
22/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2931	2	3	2	14,160.00
22/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2536	2	3	2	1,000.00
22/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4128	3	4	3	0.00
22/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	9403	8	9	8	0.00
22/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	5259	4	5	4	0.00
22/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3520	3	4	3	3,000.00
22/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	8188	7	8	7	0.00
22/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5959	5	6	5	0.00
22/05/2020	2030 On 04-February-21			Bond Future	9.69	92.2929	90.2357	92.2929	0.00
22/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1678	2	2	2	1,000.00
22/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3177	4	3	4	0.00
22/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3060	4	3	4	1,000.00
22/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1664	2	2	2	800.00
22/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3154	4	3	4	0.00
22/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3130	4	3	4	0.00
22/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2496	3	2	3	800.00
22/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6101	7	6	7	0.00
22/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3323	3	3	3	1,800.00
22/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7206	6	7	6	0.00
22/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6254	5	6	5	0.00
22/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9382	8	9	8	0.00
22/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6117	5	6	5	0.00

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22/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6151	5	6	5	0.00
22/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6083	5	6	5	0.00
22/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	9334	8	9	8	0.00
22/05/2020	2030 On 06-May-21			Bond Future	9.88	93.4543	91.3595	93.4543	0.00
22/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	7945	9	8	9	0.00
22/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3475	4	3	4	700.00
22/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	11072	13	11	13	0.00
22/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	11106	13	11	13	0.00
22/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	5750	7	6	7	0.00
22/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	11139	13	11	13	0.00
22/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2019	2	2	2	0.00
22/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7493	6	7	6	0.00
22/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2045	2	2	2	0.00
22/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2032	2	2	2	0.00
22/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4902	4	5	4	700.00
22/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3499	3	3	3	700.00
22/05/2020	2032 On 06-August-20			Bond Future	10.08	92.3658	90.6559	92.3658	97,572.00
22/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2482	3	2	3	0.00
22/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1357	2	1	2	0.00
22/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1376	2	1	2	0.00
22/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	484	1	0	1	800.00
22/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1078	2	1	2	800.00
22/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1395	2	1	2	0.00
22/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	5248	4	5	4	0.00
22/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	5341	4	5	4	0.00
22/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	8946	8	9	8	0.00
22/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	6122	5	6	5	0.00
22/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	5295	4	5	4	0.00
22/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	3513	3	4	3	800.00
22/05/2020	2032 On 05-November-20			Bond Future	10.27	89.3528	87.5058	89.3528	0.00
22/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2877	4	3	4	0.00
22/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6786	8	7	8	0.00
22/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7135	8	7	8	0.00

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22/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1597	2	2	2	3,000.00
22/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2523	3	3	3	3,000.00
22/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2164	3	2	3	1,000.00
22/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2903	4	3	4	0.00
22/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1350	2	1	2	1,000.00
22/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2852	4	3	4	0.00
22/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6078	5	6	5	0.00
22/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	8987	8	9	8	0.00
22/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	9891	9	10	9	0.00
22/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2478	2	2	2	1,000.00
22/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6002	5	6	5	0.00
22/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7375	6	7	6	0.00
22/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6637	6	7	6	0.00
22/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6040	5	6	5	0.00
22/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2632	2	3	2	3,000.00
22/05/2020	2032 On 04-February-21			Bond Future	10.48	90.4783	88.5157	90.4783	0.00
22/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1504	2	2	2	800.00
22/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2833	4	3	4	0.00
22/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2246	3	2	3	800.00
22/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2873	4	3	4	0.00
22/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6131	7	6	7	0.00
22/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2853	4	3	4	0.00
22/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8070	7	8	7	0.00
22/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8027	7	8	7	0.00
22/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9580	8	10	8	0.00
22/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4179	3	4	3	800.00
22/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8113	7	8	7	0.00
22/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12176	11	12	11	0.00
22/05/2020	2032 On 06-May-21			Bond Future	10.68	87.4683	85.4692	87.4683	0.00
22/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	10679	12	11	12	0.00
22/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	10711	12	11	12	0.00
22/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	10646	12	11	12	0.00
22/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3116	3	3	3	0.00
22/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3099	3	3	3	0.00

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22/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3082	3	3	3	0.00
22/05/2020	2033 On 06-August-20			Bond Future	95.98	96.0615	95.9818	96.0615	12,178.00
22/05/2020	2033 On 05-November-20			Bond Future	95.85	96.0522	95.8471	96.0522	0.00
22/05/2020	2033 On 04-February-21			Bond Future	96.97	97.2839	96.9748	97.2839	0.00
22/05/2020	2033 On 06-May-21			Bond Future	96.97	97.3009	96.9725	97.3009	0.00
22/05/2020	2037 On 06-August-20			Bond Future	10.96	83.3977	81.6851	83.3977	89,094.00
22/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	843	1	1	1	0.00
22/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	830	1	1	1	0.00
22/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	855	1	1	1	0.00
22/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	8450	7	8	7	0.00
22/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	8389	7	8	7	0.00
22/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	8328	7	8	7	0.00
22/05/2020	2037 On 05-November-20			Bond Future	11.16	84.4235	82.5831	84.4235	0.00
22/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2284	3	2	3	0.00
22/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2246	3	2	3	0.00
22/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2265	3	2	3	0.00
22/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	8856	8	9	8	0.00
22/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8753	8	9	8	0.00
22/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	8805	8	9	8	0.00
22/05/2020	2037 On 04-February-21			Bond Future	11.37	81.2313	79.2809	81.2313	0.00
22/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	7658	9	8	9	300.00
22/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1814	2	2	2	72.00
22/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	14088	16	14	16	0.00
22/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	4158	5	4	5	0.00
22/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3019	4	3	4	0.00
22/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2860	4	3	4	0.00
22/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	7417	9	7	9	0.00
22/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2880	4	3	4	0.00
22/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3288	4	3	4	240.00
22/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2899	4	3	4	0.00
22/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9931	9	10	9	0.00
22/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	4278	4	4	4	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	9015	8	9	8	0.00
22/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	10031	9	10	9	0.00
22/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1486	1	1	1	300.00
22/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7429	6	7	6	72.00
22/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9635	8	10	8	72.00
22/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9981	9	10	9	0.00
22/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13467	12	13	12	0.00
22/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4119	3	4	3	0.00
22/05/2020	2037 On 06-May-21			Bond Future	11.58	82.2535	80.2692	82.2535	0.00
22/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	9399	11	9	11	0.00
22/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	9434	11	9	11	0.00
22/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	9468	11	9	11	0.00
22/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4611	4	5	4	0.00
22/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4592	4	5	4	0.00
22/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4630	4	5	4	0.00
22/05/2020	2038 On 06-August-20			Bond Future	105.78	106.0102	105.7763	106.0102	10,496.00
22/05/2020	2038 On 05-November-20			Bond Future	106.96	107.3382	106.9631	107.3382	0.00
22/05/2020	2038 On 04-February-21			Bond Future	106.51	107.0012	106.5081	107.0012	0.00
22/05/2020	2038 On 06-May-21			Bond Future	107.86	108.3720	107.8560	108.3720	0.00
22/05/2020	2040 On 06-August-20			Bond Future	11.23	84.1903	82.7661	84.1903	51,316.00
22/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	697	1	1	1	0.00
22/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	708	1	1	1	0.00
22/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	720	1	1	1	0.00
22/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2241	3	2	3	0.00
22/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3556	4	4	4	0.00
22/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	315	0	0	0	800.00
22/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	755	1	1	1	800.00
22/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2075	3	2	3	0.00
22/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9219	8	9	8	0.00
22/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12845	12	13	12	0.00
22/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5150	4	5	4	800.00
22/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	9488	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
22/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4891	4	5	4	12,538.00
22/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3385	3	3	3	517.00
22/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9555	8	10	8	0.00
22/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9420	8	9	8	0.00
22/05/2020	2040 On 05-November-20			Bond Future	11.44	85.2259	83.6760	85.2259	0.00
22/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1173	2	1	2	2,000.00
22/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1920	2	2	2	2,000.00
22/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	913	1	1	1	2,000.00
22/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1545	2	2	2	2,230.00
22/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2046	3	2	3	0.00
22/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3675	4	4	4	2,230.00
22/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5971	7	6	7	0.00
22/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2064	3	2	3	0.00
22/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5277	6	5	6	0.00
22/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2083	3	2	3	0.00
22/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4859	4	5	4	2,000.00
22/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9989	9	10	9	0.00
22/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9931	9	10	9	0.00
22/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15326	14	15	14	0.00
22/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11868	11	12	11	0.00
22/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	4275	4	4	4	2,000.00
22/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6603	6	7	6	0.00
22/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10454	9	10	9	0.00
22/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	10046	9	10	9	0.00
22/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	13671	12	14	12	0.00
22/05/2020	2040 On 04-February-21			Bond Future	11.65	81.7935	80.1362	81.7935	0.00
22/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2082	3	2	3	800.00
22/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	6209	7	6	7	0.00
22/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2682	3	3	3	0.00
22/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1283	2	1	2	500.00
22/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1377	2	1	2	800.00
22/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2701	3	3	3	0.00
22/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2369	3	2	3	500.00
22/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5657	7	6	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
22/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2663	3	3	3	0.00
22/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	11249	10	11	10	0.00
22/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	6154	5	6	5	500.00
22/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	12163	11	12	11	0.00
22/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	17091	16	17	16	0.00
22/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	16514	15	17	15	0.00
22/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	13186	12	13	12	0.00
22/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	11139	10	11	10	0.00
22/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	11194	10	11	10	0.00
22/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	5630	5	6	5	800.00
22/05/2020	2040 On 06-May-21			Bond Future	11.86	82.8228	81.1353	82.8228	0.00
22/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8809	10	9	10	0.00
22/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8842	10	9	10	0.00
22/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8775	10	9	10	0.00
22/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5441	5	5	5	0.00
22/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	5417	5	5	5	0.00
22/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	5393	5	5	5	0.00
22/05/2020	2044 On 06-August-20			Bond Future	11.28	80.9248	79.5354	80.9248	79,218.00
22/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	488	1	0	1	0.00
22/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	184	0	0	0	602.00
22/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	83	0	0	0	140.00
22/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	338	0	0	0	140.00
22/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	506	1	1	1	0.00
22/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	601	1	1	1	602.00
22/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2296	3	2	3	0.00
22/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	497	1	0	1	0.00
22/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2770	3	3	3	0.00
22/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18306	17	18	17	0.00
22/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12691	11	13	11	0.00
22/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11002	10	11	10	0.00
22/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11076	10	11	10	0.00
22/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4735	4	5	4	140.00
22/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	4088	3	4	3	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
22/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10274	9	10	9	0.00
22/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11151	10	11	10	0.00
22/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15172	14	15	14	0.00
22/05/2020	2044 On 05-November-20			Bond Future	11.48	81.9204	80.4098	81.9204	0.00
22/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1102	1	1	1	1,815.00
22/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2044	3	2	3	0.00
22/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1419	2	1	2	0.00
22/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4760	6	5	6	0.00
22/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2081	3	2	3	0.00
22/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4925	6	5	6	0.00
22/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1434	2	1	2	568.00
22/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1508	2	2	2	1,815.00
22/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2063	3	2	3	0.00
22/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1538	2	2	2	525.00
22/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	710	1	1	1	525.00
22/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4089	5	4	5	0.00
22/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	384	1	0	1	1,815.00
22/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3755	4	4	4	0.00
22/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	668	1	1	1	568.00
22/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	10017	9	10	9	0.00
22/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11999	11	12	11	0.00
22/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	6146	5	6	5	1,815.00
22/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	5238	5	5	5	1,815.00
22/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21203	20	21	20	0.00
22/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	12131	11	12	11	0.00
22/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	17142	16	17	16	0.00
22/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	10076	9	10	9	0.00
22/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	17551	16	18	16	0.00
22/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12531	11	13	11	0.00
22/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	14214	13	14	13	0.00
22/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6569	6	7	6	525.00
22/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	5403	5	5	5	568.00
22/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	10134	9	10	9	0.00
22/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12464	11	12	11	0.00

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22/05/2020	2044 On 04-February-21			Bond Future	11.68	78.5715	76.9575	78.5715	0.00
22/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2504	3	3	3	0.00
22/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2541	3	3	3	0.00
22/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2395	3	2	3	0.00
22/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1432	2	1	2	405.00
22/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2522	3	3	3	0.00
22/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1973	2	2	2	0.00
22/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3514	4	4	4	0.00
22/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	11763	11	12	11	0.00
22/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	12176	11	12	11	405.00
22/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	16345	15	16	15	0.00
22/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	9193	8	9	8	405.00
22/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11821	11	12	11	0.00
22/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	13732	13	14	13	0.00
22/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	11705	11	12	11	0.00
22/05/2020	2044 On 06-May-21			Bond Future	11.89	79.5603	77.9170	79.5603	0.00
22/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8788	10	9	10	0.00
22/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8755	10	9	10	0.00
22/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8721	10	9	10	0.00
22/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5470	5	5	5	0.00
22/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5494	5	5	5	0.00
22/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5447	5	5	5	0.00
22/05/2020	2046 On 06-August-20			Bond Future	95.39	95.2278	95.3916	95.2278	15,257.00
22/05/2020	2046 On 05-November-20			Bond Future	94.68	94.6339	94.6761	94.6339	0.00
22/05/2020	2046 On 04-February-21			Bond Future	95.79	95.8477	95.7905	95.8477	0.00
22/05/2020	2046 On 06-May-21			Bond Future	95.19	95.2668	95.1937	95.2668	0.00
22/05/2020	2050 On 06-August-20			Bond Future	96.29	96.6432	96.2935	96.6432	15,749.00
22/05/2020	2050 On 05-November-20			Bond Future	97.37	97.8537	97.3736	97.8537	0.00
22/05/2020	2050 On 04-February-21			Bond Future	96.61	97.1984	96.6101	97.1984	0.00
22/05/2020	2050 On 06-May-21			Bond Future	97.83	98.4435	97.8326	98.4435	0.00
22/05/2020	8607 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
22/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	AL37 On 06-August-20			Index Future	725.19	740.4510	725.1880	740.4510	0.00
22/05/2020	AL37 On 05-November-20			Index Future	733.22	749.6350	733.2230	749.6350	0.00
22/05/2020	AL37 On 04-February-21			Index Future	741.67	759.0680	741.6720	759.0680	0.00
22/05/2020	AL37 On 06-May-21			Index Future	750.87	768.6150	750.8710	768.6150	0.00
22/05/2020	AL7T On 06-August-20			Index Future	807.31	823.0030	807.3100	823.0030	0.00
22/05/2020	AL7T On 05-November-20			Index Future	816.26	833.2110	816.2550	833.2110	0.00
22/05/2020	AL7T On 04-February-21			Index Future	825.66	843.6960	825.6610	843.6960	0.00
22/05/2020	AL7T On 06-May-21			Index Future	835.90	854.3070	835.9020	854.3070	0.00
22/05/2020	ALBI On 06-August-20			Index Future	706.50	719.5910	706.4970	719.5910	211.00
22/05/2020	ALBI On 05-November-20			Index Future	714.33	728.5160	714.3250	728.5160	0.00
22/05/2020	ALBI On 04-February-21			Index Future	722.56	737.6840	722.5560	737.6840	0.00
22/05/2020	ALBI On 06-May-21			Index Future	731.52	746.9620	731.5180	746.9620	0.00
22/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C044 On 31-January-44			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
22/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	CS23 On 25-January-23			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
22/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2020	ES33 On 06-August-20			Bond Future	11.80	76.0020	74.7050	76.0020	350.00
22/05/2020	ES33 On 05-November-20			Bond Future	12.06	73.1577	71.7501	73.1577	0.00
22/05/2020	ES33 On 04-February-21			Bond Future	12.32	74.0791	72.5782	74.0791	0.00
22/05/2020	ES33 On 06-May-21			Bond Future	12.58	71.2317	69.7030	71.2317	0.00
22/05/2020	ES42 On 06-August-20			Bond Future	12.33	75.0564	73.7654	75.0564	4,919.00
22/05/2020	ES42 On 05-November-20			Bond Future	12.58	71.7191	70.3168	71.7191	0.00
22/05/2020	ES42 On 04-February-21			Bond Future	12.83	72.6229	71.1291	72.6229	0.00
22/05/2020	ES42 On 06-May-21			Bond Future	13.09	69.2773	67.7551	69.2773	0.00
22/05/2020	GOVI On 06-August-20			GOVI	698.63	711.5700	698.6310	711.5700	1,043.00
22/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	294990	17	29	17	0.00
22/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	294890	17	29	17	0.00
22/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	295090	17	30	17	0.00
22/05/2020	GOVI On 05-November-20			GOVI	706.37	720.3960	706.3710	720.3960	0.00
22/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	314790	17	31	17	0.00
22/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	314590	17	31	17	0.00
22/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	314690	17	31	17	0.00
22/05/2020	GOVI On 04-February-21			GOVI	714.51	729.4620	714.5110	729.4620	0.00
22/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	364290	21	36	21	0.00
22/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	364390	21	36	21	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
22/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	364490	21	36	21	0.00
22/05/2020	GOVI On 06-May-21			GOVI	723.37	738.6360	723.3730	738.6360	0.00
22/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	447030	60	45	60	0.00
22/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	446830	60	45	60	0.00
22/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	446930	60	45	60	0.00
22/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2020	IGOV On 06-August-20			Index Future	253.35	253.5320	253.3530	253.5320	1,132.00
22/05/2020	IGOV On 05-November-20			Index Future	256.22	256.7380	256.2220	256.7380	47.00
22/05/2020	IGOV On 04-February-21			Index Future	259.24	260.0300	259.2360	260.0300	0.00
22/05/2020	IGOV On 06-May-21			Index Future	262.51	263.3610	262.5120	263.3610	0.00
22/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
22/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.10	94.0800	94.1000	94.0800	0.00
22/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.41	92.3700	92.4100	92.3700	0.00
22/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.69	90.6600	90.6900	90.6600	0.00
22/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.80	89.7400	89.8000	89.7400	0.00
22/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.24	91.1500	91.2400	91.1500	51.00
22/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.83	90.7200	90.8300	90.7200	0.00
22/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.15	91.0100	91.1500	91.0100	0.00
22/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.46	94.2500	94.4600	94.2500	0.00
22/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.14	94.8300	95.1400	94.8300	0.00
22/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.74	87.3300	87.7400	87.3300	0.00
22/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.44	92.9600	93.4400	92.9600	0.00
22/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.58	82.0100	82.5800	82.0100	0.00
22/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.27	78.7600	79.2700	78.7600	0.00
22/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.84	77.3700	77.8400	77.3700	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
22/05/2020	IS10 On 21-September-26			Interest Rate Swap	80.02	79.5300	80.0200	79.5300	0.00
22/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.18	83.6600	84.1800	83.6600	0.00
22/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.88	82.3400	82.8800	82.3400	0.00
22/05/2020	IS10 On 21-June-27			Interest Rate Swap	85.07	84.5500	85.0700	84.5500	0.00
22/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.93	90.4800	90.9300	90.4800	0.00
22/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.42	91.0600	91.4200	91.0600	0.00
22/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.63	84.3400	84.6300	84.3400	0.00
22/05/2020	IS10 On 20-June-28			Interest Rate Swap	92.47	92.2500	92.4700	92.2500	0.00
22/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/05/2020	R023 On 06-August-20			Bond Future	5.57	109.9206	108.5851	109.9206	26,995.00
22/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4006	5	4	5	0.00
22/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4051	5	4	5	0.00
22/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4029	5	4	5	0.00
22/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	13	0	0	0	0.00
22/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	14	0	0	0	0.00
22/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	14	0	0	0	0.00
22/05/2020	R023 On 05-November-20			Bond Future	5.70	107.3593	105.8693	107.3593	0.00
22/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	3832	5	4	5	0.00
22/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	3812	5	4	5	0.00
22/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	3851	5	4	5	0.00
22/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	71	0	0	0	0.00
22/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	69	0	0	0	0.00
22/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	68	0	0	0	0.00
22/05/2020	R023 On 04-February-21			Bond Future	5.85	108.7110	107.0905	108.7110	0.00
22/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	1552	3	2	3	0.00
22/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	1576	3	2	3	0.00
22/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	1564	3	2	3	0.00
22/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	629	0	1	0	0.00
22/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	636	0	1	0	0.00
22/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	622	0	1	0	0.00
22/05/2020	R023 On 06-May-21			Bond Future	5.97	106.1652	104.5100	106.1652	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
22/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	2898	4	3	4	0.00
22/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	2926	4	3	4	0.00
22/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	2912	4	3	4	0.00
22/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	200	0	0	0	0.00
22/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	197	0	0	0	0.00
22/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	202	0	0	0	0.00
22/05/2020	R035 On 06-August-20			Bond Future	10.66	92.7602	90.9036	92.7602	104,602.00
22/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1271	2	1	2	0.00
22/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	322	1	0	1	500.00
22/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	270	0	0	0	24,761.00
22/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	879	1	1	1	500.00
22/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1289	2	1	2	0.00
22/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2554	3	3	3	0.00
22/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1253	2	1	2	0.00
22/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	161	0	0	0	3,000.00
22/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	14248	13	14	13	0.00
22/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	6326	5	6	5	0.00
22/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	6434	5	6	5	0.00
22/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	12336	11	12	11	0.00
22/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	6380	5	6	5	0.00
22/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3973	3	4	3	500.00
22/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	7807	6	8	6	0.00
22/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	11675	10	12	10	0.00
22/05/2020	R035 On 05-November-20			Bond Future	10.87	89.4205	87.4267	89.4205	0.00
22/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3134	4	3	4	0.00
22/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3161	4	3	4	0.00
22/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3107	4	3	4	0.00
22/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6712	6	7	6	0.00
22/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6671	6	7	6	0.00
22/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6630	6	7	6	0.00
22/05/2020	R035 On 04-February-21			Bond Future	11.08	90.5466	88.4355	90.5466	0.00
22/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2863	4	3	4	0.00
22/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3027	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2843	4	3	4	0.00
22/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	5755	7	6	7	0.00
22/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2823	4	3	4	0.00
22/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9624	8	10	8	0.00
22/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5379	4	5	4	650.00
22/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9674	8	10	8	0.00
22/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9185	8	9	8	650.00
22/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9575	8	10	8	0.00
22/05/2020	R035 On 06-May-21			Bond Future	11.28	87.2043	85.0562	87.2043	0.00
22/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	10165	12	10	12	0.00
22/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	10239	12	10	12	0.00
22/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	3829	5	4	5	793.00
22/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	8970	10	9	10	0.00
22/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	6672	8	7	8	0.00
22/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	10202	12	10	12	0.00
22/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6448	6	6	6	793.00
22/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4678	4	5	4	793.00
22/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4040	3	4	3	0.00
22/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10511	9	11	9	0.00
22/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	4056	3	4	3	0.00
22/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4022	3	4	3	0.00
22/05/2020	R186 On 06-August-20			Bond Future	7.83	117.1882	114.6561	117.1882	81,319.00
22/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3883	6	4	6	0.00
22/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6406	9	6	9	900.00
22/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2600	4	3	4	900.00
22/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3443	5	3	5	0.00
22/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3920	6	4	6	0.00
22/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3845	6	4	6	0.00
22/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1050	0	1	0	0.00
22/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1687	1	2	1	0.00
22/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1218	1	1	1	0.00
22/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1021	0	1	0	0.00
22/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1035	0	1	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
22/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	362	0	0	0	0.00
22/05/2020	R186 On 05-November-20			Bond Future	8.01	118.6281	115.9149	118.6281	0.00
22/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	975	2	1	2	1,200.00
22/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4972	7	5	7	0.00
22/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4938	7	5	7	0.00
22/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2925	5	3	5	1,200.00
22/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4903	7	5	7	0.00
22/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2521	4	3	4	3,500.00
22/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3915	6	4	6	3,500.00
22/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7079	9	7	9	0.00
22/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2236	1	2	1	0.00
22/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3386	2	3	2	0.00
22/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	907	0	1	0	3,500.00
22/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1719	1	2	1	0.00
22/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1733	1	2	1	0.00
22/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2968	2	3	2	0.00
22/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1704	1	2	1	0.00
22/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6283	4	6	4	0.00
22/05/2020	R186 On 04-February-21			Bond Future	8.20	114.8358	111.9693	114.8358	0.00
22/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3361	5	3	5	0.00
22/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3387	5	3	5	0.00
22/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3413	5	3	5	0.00
22/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3573	2	4	2	0.00
22/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3550	2	4	2	0.00
22/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3596	2	4	2	0.00
22/05/2020	R186 On 06-May-21			Bond Future	8.39	116.2806	113.3625	116.2806	0.00
22/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11261	14	11	14	0.00
22/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11227	14	11	14	0.00
22/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11192	14	11	14	0.00
22/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	792	0	1	0	0.00
22/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	798	0	1	0	0.00
22/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	785	0	1	0	0.00
22/05/2020	R197 On 06-August-20			Bond Future	306.89	306.9580	306.8886	306.9580	2,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2020	R197 On 05-November-20			Bond Future	310.33	310.8019	310.3303	310.8019	0.00
22/05/2020	R197 On 04-February-21			Bond Future	306.05	306.8468	306.0474	306.8468	0.00
22/05/2020	R197 On 06-May-21			Bond Future	309.92	310.7779	309.9205	310.7779	0.00
22/05/2020	R202 On 06-August-20			Bond Future	213.04	213.2155	213.0395	213.2155	7,635.00
22/05/2020	R202 On 05-November-20			Bond Future	215.43	215.8854	215.4286	215.8854	0.00
22/05/2020	R202 On 04-February-21			Bond Future	213.75	214.4360	213.7487	214.4360	0.00
22/05/2020	R202 On 06-May-21			Bond Future	216.45	217.1831	216.4529	217.1831	0.00
22/05/2020	R208 On 06-August-20			Bond Future	3.40	104.7582	104.5513	104.7582	23,391.00
22/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1358	2	1	2	0.00
22/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1364	2	1	2	0.00
22/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1352	2	1	2	0.00
22/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R208 On 05-November-20			Bond Future	2.70	102.6514	102.3072	102.6514	0.00
22/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	810	1	1	1	0.00
22/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	806	1	1	1	0.00
22/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	803	1	1	1	0.00
22/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
22/05/2020	R209 On 06-August-20			Bond Future	10.68	70.3556	68.9649	70.3556	63,760.00
22/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
22/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
22/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
22/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	40460	39	40	39	0.00
22/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	40568	39	41	39	0.00
22/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	40351	39	40	39	0.00
22/05/2020	R209 On 05-November-20			Bond Future	10.86	68.0777	66.5816	68.0777	0.00
22/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2419	3	2	3	0.00
22/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2456	3	2	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
22/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2438	3	2	3	0.00
22/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7341	6	7	6	0.00
22/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7299	6	7	6	0.00
22/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7383	6	7	6	0.00
22/05/2020	R209 On 04-February-21			Bond Future	11.05	68.9352	67.3501	68.9352	0.00
22/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3017	4	3	4	0.00
22/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3035	4	3	4	0.00
22/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2998	4	3	4	0.00
22/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8358	7	8	7	0.00
22/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8317	7	8	7	0.00
22/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8276	7	8	7	0.00
22/05/2020	R209 On 06-May-21			Bond Future	11.23	66.6598	65.0457	66.6598	0.00
22/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	8955	10	9	10	0.00
22/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	9017	10	9	10	0.00
22/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	8986	10	9	10	0.00
22/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4094	4	4	4	0.00
22/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4064	4	4	4	0.00
22/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4079	4	4	4	0.00
22/05/2020	R210 On 06-August-20			Bond Future	186.17	185.4239	186.1690	185.4239	1,929.00
22/05/2020	R210 On 05-November-20			Bond Future	185.55	185.0380	185.5506	185.0380	0.00
22/05/2020	R210 On 04-February-21			Bond Future	187.73	187.4113	187.7341	187.4113	0.00
22/05/2020	R210 On 06-May-21			Bond Future	187.37	187.0700	187.3668	187.0700	0.00
22/05/2020	R212 On 06-August-20			Bond Future	165.86	166.2838	165.8618	166.2838	6,744.00
22/05/2020	R212 On 05-November-20			Bond Future	167.72	168.3667	167.7226	168.3667	0.00
22/05/2020	R212 On 04-February-21			Bond Future	167.38	168.2049	167.3752	168.2049	0.00
22/05/2020	R212 On 06-May-21			Bond Future	169.49	170.3597	169.4928	170.3597	0.00
22/05/2020	R213 On 06-August-20			Bond Future	9.73	87.1638	85.3687	87.1638	14,246.00
22/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1661	2	2	2	0.00
22/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1705	2	2	2	0.00
22/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1683	2	2	2	0.00
22/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4194	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
22/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4157	3	4	3	0.00
22/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4232	3	4	3	0.00
22/05/2020	R213 On 05-November-20			Bond Future	9.92	84.7016	82.7763	84.7016	0.00
22/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3103	4	3	4	0.00
22/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3128	4	3	4	0.00
22/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3153	4	3	4	0.00
22/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4896	4	5	4	0.00
22/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4961	4	5	4	0.00
22/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4928	4	5	4	0.00
22/05/2020	R213 On 04-February-21			Bond Future	10.12	85.7681	83.7313	85.7681	0.00
22/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2948	4	3	4	0.00
22/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2927	4	3	4	0.00
22/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2906	4	3	4	0.00
22/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6929	6	7	6	0.00
22/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6965	6	7	6	0.00
22/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6893	6	7	6	0.00
22/05/2020	R213 On 06-May-21			Bond Future	10.31	83.3125	81.2393	83.3125	0.00
22/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	10385	12	10	12	0.00
22/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	10416	12	10	12	0.00
22/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	10354	12	10	12	0.00
22/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2586	2	3	2	0.00
22/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2572	2	3	2	0.00
22/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2557	2	3	2	0.00
22/05/2020	R214 On 06-August-20			Bond Future	11.08	67.3644	66.0958	67.3644	22,111.00
22/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	968	1	1	1	0.00
22/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	993	1	1	1	0.00
22/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	980	1	1	1	0.00
22/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7689	7	8	7	0.00
22/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7583	7	8	7	0.00
22/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7636	7	8	7	0.00
22/05/2020	R214 On 05-November-20			Bond Future	11.26	64.9114	63.5440	64.9114	0.00
22/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2270	3	2	3	0.00
22/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2253	3	2	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
22/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2288	3	2	3	0.00
22/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	8249	7	8	7	0.00
22/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	8203	7	8	7	0.00
22/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	8158	7	8	7	0.00
22/05/2020	R214 On 04-February-21			Bond Future	11.46	65.7288	64.2772	65.7288	0.00
22/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2777	3	3	3	0.00
22/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2812	3	3	3	0.00
22/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2795	3	3	3	0.00
22/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	9324	8	9	8	0.00
22/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	9280	8	9	8	0.00
22/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	9369	8	9	8	0.00
22/05/2020	R214 On 06-May-21			Bond Future	11.64	63.2736	61.7961	63.2736	0.00
22/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7954	9	8	9	0.00
22/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7925	9	8	9	0.00
22/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7896	9	8	9	0.00
22/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4847	4	5	4	0.00
22/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4866	4	5	4	0.00
22/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4828	4	5	4	0.00
22/05/2020	R248 On 06-August-20			Bond Future	11.24	84.2401	82.8229	84.2401	83,216.00
22/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	840	1	1	1	0.00
22/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5827	7	6	7	0.00
22/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3078	4	3	4	0.00
22/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2154	3	2	3	640.00
22/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	135	0	0	0	20,640.00
22/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	868	1	1	1	0.00
22/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5613	7	6	7	470.00
22/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10005	11	10	11	814.00
22/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1094	1	1	1	640.00
22/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	73	0	0	0	3,000.00
22/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2908	4	3	4	470.00
22/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7635	9	8	9	814.00
22/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	854	1	1	1	0.00
22/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8729	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
22/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1234	1	1	1	0.00
22/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3907	3	4	3	0.00
22/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8662	8	9	8	0.00
22/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1954	2	2	2	0.00
22/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	764	1	1	1	0.00
22/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1855	1	2	1	0.00
22/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18634	17	19	17	0.00
22/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16271	15	16	15	0.00
22/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4945	4	5	4	0.00
22/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3729	3	4	3	0.00
22/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8797	8	9	8	0.00
22/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7687	7	8	7	0.00
22/05/2020	R248 On 05-November-20			Bond Future	11.44	80.8588	79.3204	80.8588	0.00
22/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3686	4	4	4	800.00
22/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1502	2	2	2	800.00
22/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1565	2	2	2	0.00
22/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1549	2	2	2	0.00
22/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1533	2	2	2	0.00
22/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	12039	11	12	11	0.00
22/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	12107	11	12	11	0.00
22/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11972	11	12	11	0.00
22/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	12243	11	12	11	0.00
22/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6698	6	7	6	0.00
22/05/2020	R248 On 04-February-21			Bond Future	11.64	81.8772	80.2358	81.8772	0.00
22/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2740	3	3	3	0.00
22/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2760	3	3	3	0.00
22/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2780	3	3	3	0.00
22/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10983	10	11	10	0.00
22/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	11098	10	11	10	0.00
22/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	11040	10	11	10	0.00
22/05/2020	R248 On 06-May-21			Bond Future	11.83	78.4891	76.8178	78.4891	0.00
22/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8626	10	9	10	0.00
22/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8692	10	9	10	0.00
22/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8659	10	9	10	0.00

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22/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5546	5	6	5	0.00
22/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5521	5	6	5	0.00
22/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	5571	5	6	5	0.00