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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	2025 On 06-August-20			Bond Future	137.59	137.5110	137.5877	137.5110	4,976.00
26/05/2020	2025 On 05-November-20			Bond Future	139.19	139.0526	139.1949	139.0526	0.00
26/05/2020	2025 On 04-February-21			Bond Future	139.38	139.1650	139.3765	139.1650	0.00
26/05/2020	2025 On 06-May-21			Bond Future	141.09	140.9249	141.0907	140.9249	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
26/05/2020	2029 On 06-August-20			Bond Future	99.40	99.7015	99.4032	99.7015	4,982.00
26/05/2020	2029 On 05-November-20			Bond Future	99.43	99.6829	99.4276	99.6829	0.00
26/05/2020	2029 On 04-February-21			Bond Future	100.65	100.8555	100.6455	100.8555	0.00
26/05/2020	2029 On 06-May-21			Bond Future	100.73	100.9795	100.7323	100.9795	0.00
26/05/2020	2030 On 06-August-20			Bond Future	9.18	92.7465	9.1784	92.7465	107,545.00
26/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2349	2	2349	2	0.00
26/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2237	2	2237	2	450.00
26/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	7464	7	7464	7	0.00
26/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	804	1	804	1	800.00
26/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1742	2	1742	2	800.00
26/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2406	2	2406	2	0.00
26/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	11419	11	11419	11	0.00
26/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	5697	6	5697	6	470.00
26/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	8830	9	8830	9	470.00
26/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3396	3	3396	3	0.00
26/05/2020	2030 On 06-August-20	9.95	Call	Bond Future	5482	0	5482	0	0.00
26/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	9062	9	9062	9	0.00
26/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	5914	6	5914	6	0.00
26/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	4646	5	4646	5	450.00
26/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2378	2	2378	2	0.00
26/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	6624	7	6624	7	650.00
26/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	9623	9	9623	9	0.00
26/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	12463	12	12463	12	0.00
26/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2674	3	2674	3	323.00
26/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1008	1	1008	1	323.00
26/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	5149	5	5149	5	0.00
26/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	82	0	82	0	650.00
26/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	260	0	260	0	650.00
26/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	321	0	321	0	0.00
26/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2546	3	2546	3	0.00
26/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2844	3	2844	3	0.00
26/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1976	2	1976	2	800.00
26/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	128	0	128	0	0.00

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26/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	758	1	758	1	0.00
26/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	985	1	985	1	0.00
26/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2813	3	2813	3	0.00
26/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1334	1	1334	1	0.00
26/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	926	1	926	1	0.00
26/05/2020	2030 On 06-August-20	9.95	Put	Bond Future	1048	0	1048	0	5,850.00
26/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	573	1	573	1	0.00
26/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3656	4	3656	4	0.00
26/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	350	0	350	0	0.00
26/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	3002	3	3002	3	0.00
26/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5830	6	5830	6	0.00
26/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2875	3	2875	3	0.00
26/05/2020	2030 On 05-November-20			Bond Future	9.35	93.7651	9.3503	93.7651	0.00
26/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2476	2	2476	2	3,000.00
26/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4604	4	4604	4	0.00
26/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1490	1	1490	1	1,000.00
26/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2943	3	2943	3	1,000.00
26/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2206	2	2206	2	3,000.00
26/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	3889	4	3889	4	0.00
26/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6193	6	6193	6	0.00
26/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1154	1	1154	1	3,000.00
26/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	3918	4	3918	4	0.00
26/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2499	2	2499	2	14,160.00
26/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5457	5	5457	5	0.00
26/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3456	3	3456	3	3,000.00
26/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	7802	8	7802	8	0.00
26/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1521	1	1521	1	14,160.00
26/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1806	2	1806	2	15,758.00
26/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2918	3	2918	3	15,758.00
26/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7401	7	7401	7	0.00
26/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	3948	4	3948	4	0.00
26/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3662	4	3662	4	0.00
26/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4787	5	4787	5	0.00

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26/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5381	6	5381	6	0.00
26/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1637	2	1637	2	3,000.00
26/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6694	7	6694	7	0.00
26/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3717	4	3717	4	0.00
26/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5871	6	5871	6	0.00
26/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4152	4	4152	4	0.00
26/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	7464	8	7464	8	0.00
26/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2581	3	2581	3	14,160.00
26/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1763	2	1763	2	15,758.00
26/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2220	2	2220	2	1,000.00
26/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3690	4	3690	4	0.00
26/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	8740	9	8740	9	0.00
26/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4754	5	4754	5	0.00
26/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3123	3	3123	3	3,000.00
26/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	7558	8	7558	8	0.00
26/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5418	6	5418	6	0.00
26/05/2020	2030 On 04-February-21			Bond Future	9.53	90.8417	9.5312	90.8417	0.00
26/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1891	2	1891	2	1,000.00
26/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3519	3	3519	3	0.00
26/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3393	3	3393	3	1,000.00
26/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1875	2	1875	2	800.00
26/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3493	3	3493	3	0.00
26/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3468	3	3468	3	0.00
26/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2784	3	2784	3	800.00
26/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6612	6	6612	6	0.00
26/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2974	3	2974	3	1,800.00
26/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	6635	7	6635	7	0.00
26/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5727	6	5727	6	0.00
26/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	8734	9	8734	9	0.00
26/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5597	6	5597	6	0.00
26/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5630	6	5630	6	0.00
26/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	8688	9	8688	9	0.00
26/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5565	6	5565	6	0.00

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26/05/2020	2030 On 06-May-21			Bond Future	9.72	91.9727	9.7250	91.9727	0.00
26/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8473	8	8473	8	0.00
26/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3796	4	3796	4	700.00
26/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	11701	12	11701	12	0.00
26/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	11735	12	11735	12	0.00
26/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6193	6	6193	6	0.00
26/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	11770	12	11770	12	0.00
26/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1813	2	1813	2	0.00
26/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6978	7	6978	7	0.00
26/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1837	2	1837	2	0.00
26/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1825	2	1825	2	0.00
26/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4509	5	4509	5	700.00
26/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3192	3	3192	3	700.00
26/05/2020	2032 On 06-August-20			Bond Future	9.92	91.3445	9.9226	91.3445	95,792.00
26/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2866	3	2866	3	0.00
26/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1600	2	1600	2	0.00
26/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1622	2	1622	2	0.00
26/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	582	1	582	1	800.00
26/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1279	1	1279	1	800.00
26/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1643	2	1643	2	0.00
26/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4545	5	4545	5	0.00
26/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4633	5	4633	5	0.00
26/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	8092	8	8092	8	0.00
26/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	5371	6	5371	6	0.00
26/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4589	5	4589	5	0.00
26/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2945	3	2945	3	800.00
26/05/2020	2032 On 05-November-20			Bond Future	10.11	88.2014	10.1081	88.2014	0.00
26/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3254	3	3254	3	0.00
26/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7427	7	7427	7	0.00
26/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7792	8	7792	8	0.00
26/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1837	2	1837	2	3,000.00
26/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2866	3	2866	3	3,000.00
26/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2470	2	2470	2	1,000.00

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26/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3282	3	3282	3	0.00
26/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1560	1	1560	1	1,000.00
26/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3227	3	3227	3	0.00
26/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5448	6	5448	6	0.00
26/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	8223	8	8223	8	0.00
26/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	9096	9	9096	9	0.00
26/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2131	2	2131	2	1,000.00
26/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5377	6	5377	6	0.00
26/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6677	7	6677	7	0.00
26/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5976	6	5976	6	0.00
26/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5412	6	5412	6	0.00
26/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2269	2	2269	2	3,000.00
26/05/2020	2032 On 04-February-21			Bond Future	10.30	89.2191	10.2995	89.2191	0.00
26/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1727	2	1727	2	800.00
26/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3198	3	3198	3	0.00
26/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2551	2	2551	2	800.00
26/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3242	3	3242	3	0.00
26/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6733	7	6733	7	0.00
26/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3220	3	3220	3	0.00
26/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7378	8	7378	8	0.00
26/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7337	8	7337	8	0.00
26/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	8827	9	8827	9	0.00
26/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3722	4	3722	4	800.00
26/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7420	8	7420	8	0.00
26/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	11340	12	11340	12	0.00
26/05/2020	2032 On 06-May-21			Bond Future	10.50	86.1809	10.5002	86.1809	0.00
26/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11408	11	11408	11	0.00
26/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11442	11	11442	11	0.00
26/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11375	11	11375	11	0.00
26/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2805	3	2805	3	0.00
26/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2789	3	2789	3	0.00
26/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2773	3	2773	3	0.00
26/05/2020	2033 On 06-August-20			Bond Future	96.38	96.0122	96.3794	96.0122	12,178.00

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26/05/2020	2033 On 05-November-20			Bond Future	96.29	95.8773	96.2934	95.8773	0.00
26/05/2020	2033 On 04-February-21			Bond Future	97.47	97.0052	97.4728	97.0052	0.00
26/05/2020	2033 On 06-May-21			Bond Future	97.44	97.0028	97.4430	97.0028	0.00
26/05/2020	2037 On 06-August-20			Bond Future	10.75	82.5763	10.7472	82.5763	89,046.00
26/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	1088	1	1088	1	0.00
26/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	1072	1	1072	1	0.00
26/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	1103	1	1103	1	0.00
26/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7286	8	7286	8	0.00
26/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7228	8	7228	8	0.00
26/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7170	8	7170	8	0.00
26/05/2020	2037 On 05-November-20			Bond Future	10.93	83.4835	10.9313	83.4835	0.00
26/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2734	3	2734	3	0.00
26/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2690	3	2690	3	0.00
26/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2712	3	2712	3	0.00
26/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7840	8	7840	8	0.00
26/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7743	8	7743	8	0.00
26/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7792	8	7792	8	0.00
26/05/2020	2037 On 04-February-21			Bond Future	11.12	80.1915	11.1246	80.1915	0.00
26/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	8605	8	8605	8	300.00
26/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2171	2	2171	2	72.00
26/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	15346	15	15346	15	0.00
26/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	4819	5	4819	5	0.00
26/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3546	3	3546	3	0.00
26/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3366	3	3366	3	0.00
26/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	8347	8	8347	8	0.00
26/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3389	3	3389	3	0.00
26/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3849	4	3849	4	240.00
26/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3411	3	3411	3	0.00
26/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8925	9	8925	9	0.00
26/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3691	4	3691	4	240.00
26/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8059	8	8059	8	0.00
26/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9020	9	9020	9	0.00
26/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1227	1	1227	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6573	7	6573	7	72.00
26/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8645	9	8645	9	72.00
26/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8973	9	8973	9	0.00
26/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	12307	13	12307	13	0.00
26/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3549	4	3549	4	0.00
26/05/2020	2037 On 06-May-21			Bond Future	11.33	81.1907	11.3271	81.1907	0.00
26/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	10367	10	10367	10	0.00
26/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	10404	10	10404	10	0.00
26/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	10440	10	10440	10	0.00
26/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4076	4	4076	4	0.00
26/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4058	4	4058	4	0.00
26/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4093	4	4093	4	0.00
26/05/2020	2038 On 06-August-20			Bond Future	106.75	106.9822	106.7501	106.9822	10,496.00
26/05/2020	2038 On 05-November-20			Bond Future	108.00	108.1818	107.9975	108.1818	0.00
26/05/2020	2038 On 04-February-21			Bond Future	107.61	107.7409	107.6066	107.7409	0.00
26/05/2020	2038 On 06-May-21			Bond Future	108.93	109.1039	108.9303	109.1039	0.00
26/05/2020	2040 On 06-August-20			Bond Future	11.00	83.8368	11.0039	83.8368	51,131.00
26/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	932	1	932	1	0.00
26/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	947	1	947	1	0.00
26/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	961	1	961	1	0.00
26/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2833	3	2833	3	0.00
26/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	4352	4	4352	4	0.00
26/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	433	0	433	0	800.00
26/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	1007	1	1007	1	800.00
26/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2636	2	2636	2	0.00
26/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	7899	8	7899	8	0.00
26/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	11390	12	11390	12	0.00
26/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4139	4	4139	4	800.00
26/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8154	9	8154	9	0.00
26/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	3910	4	3910	4	12,538.00
26/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2608	3	2608	3	517.00
26/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	8218	9	8218	9	0.00
26/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8090	9	8090	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
26/05/2020	2040 On 05-November-20			Bond Future	11.19	84.7580	11.1902	84.7580	0.00
26/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1465	1	1465	1	2,000.00
26/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2353	2	2353	2	2,000.00
26/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1150	1	1150	1	2,000.00
26/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1909	2	1909	2	2,230.00
26/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2501	2	2501	2	0.00
26/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4368	4	4368	4	2,230.00
26/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	6901	7	6901	7	0.00
26/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2522	2	2522	2	0.00
26/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	6142	6	6142	6	0.00
26/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2544	2	2544	2	0.00
26/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4095	4	4095	4	2,000.00
26/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8817	9	8817	9	0.00
26/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8763	9	8763	9	0.00
26/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	13934	14	13934	14	0.00
26/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10604	11	10604	11	0.00
26/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5667	6	5667	6	0.00
26/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3576	4	3576	4	2,000.00
26/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9258	10	9258	10	0.00
26/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8871	9	8871	9	0.00
26/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12334	13	12334	13	0.00
26/05/2020	2040 On 04-February-21			Bond Future	11.39	81.2304	11.3860	81.2304	0.00
26/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2518	2	2518	2	800.00
26/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	7133	7	7133	7	0.00
26/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3211	3	3211	3	0.00
26/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1579	1	1579	1	500.00
26/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1691	2	1691	2	800.00
26/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3233	3	3233	3	0.00
26/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	3189	3	3189	3	0.00
26/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2851	3	2851	3	500.00
26/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	6532	6	6532	6	0.00
26/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5341	6	5341	6	500.00
26/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10087	10	10087	10	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
26/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	10955	11	10955	11	0.00
26/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15699	16	15699	16	0.00
26/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15140	16	15140	16	0.00
26/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	11933	12	11933	12	0.00
26/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	9981	10	9981	10	0.00
26/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10034	10	10034	10	0.00
26/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4866	5	4866	5	800.00
26/05/2020	2040 On 06-May-21			Bond Future	11.59	82.2427	11.5907	82.2427	0.00
26/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	9839	9	9839	9	0.00
26/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	9875	10	9875	10	0.00
26/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	9804	9	9804	9	0.00
26/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4790	5	4790	5	0.00
26/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4769	5	4769	5	0.00
26/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4747	5	4747	5	0.00
26/05/2020	2044 On 06-August-20			Bond Future	11.06	80.6089	11.0632	80.6089	79,450.00
26/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	250	0	250	0	602.00
26/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	650	1	650	1	0.00
26/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	454	0	454	0	140.00
26/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	114	0	114	0	140.00
26/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	795	1	795	1	602.00
26/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	672	1	672	1	0.00
26/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	661	1	661	1	0.00
26/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2871	3	2871	3	0.00
26/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	3423	3	3423	3	0.00
26/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	9664	10	9664	10	0.00
26/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11302	12	11302	12	0.00
26/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	16833	17	16833	17	0.00
26/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	9736	10	9736	10	0.00
26/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3806	4	3806	4	140.00
26/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3237	3	3237	3	602.00
26/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	8963	9	8963	9	0.00
26/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	9808	10	9808	10	0.00
26/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	13735	14	13735	14	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
26/05/2020	2044 On 05-November-20			Bond Future	11.24	81.4946	11.2433	81.4946	0.00
26/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1364	1	1364	1	1,815.00
26/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1741	2	1741	2	0.00
26/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	5533	5	5533	5	0.00
26/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2475	2	2475	2	0.00
26/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5714	5	5714	5	0.00
26/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1759	2	1759	2	568.00
26/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2518	2	2518	2	0.00
26/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1882	2	1882	2	525.00
26/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	891	1	891	1	525.00
26/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4793	5	4793	5	0.00
26/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	490	0	490	0	1,815.00
26/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1846	2	1846	2	1,815.00
26/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2496	2	2496	2	0.00
26/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	4421	4	4421	4	0.00
26/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	839	1	839	1	568.00
26/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8896	9	8896	9	0.00
26/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10785	11	10785	11	0.00
26/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5291	6	5291	6	1,815.00
26/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4469	5	4469	5	1,815.00
26/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	19751	20	19751	20	0.00
26/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	8951	9	8951	9	0.00
26/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	10911	11	10911	11	0.00
26/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	15765	16	15765	16	0.00
26/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16165	17	16165	17	0.00
26/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11295	12	11295	12	0.00
26/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	12917	13	12917	13	0.00
26/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5678	6	5678	6	525.00
26/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9006	9	9006	9	0.00
26/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4617	5	4617	5	568.00
26/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11230	12	11230	12	0.00
26/05/2020	2044 On 04-February-21			Bond Future	11.43	78.0545	11.4323	78.0545	0.00
26/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2982	3	2982	3	0.00

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26/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	3024	3	3024	3	0.00
26/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2856	3	2856	3	0.00
26/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1740	2	1740	2	405.00
26/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	3003	3	3003	3	0.00
26/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2370	2	2370	2	0.00
26/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	4128	4	4128	4	0.00
26/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10627	11	10627	11	0.00
26/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11022	11	11022	11	405.00
26/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15037	15	15037	15	0.00
26/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8192	9	8192	9	405.00
26/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10683	11	10683	11	0.00
26/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12514	13	12514	13	0.00
26/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10572	11	10572	11	0.00
26/05/2020	2044 On 06-May-21			Bond Future	11.63	79.0273	11.6296	79.0273	0.00
26/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	9771	9	9771	9	0.00
26/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	9736	9	9736	9	0.00
26/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	9701	9	9701	9	0.00
26/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4846	5	4846	5	0.00
26/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4868	5	4868	5	0.00
26/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4824	5	4824	5	0.00
26/05/2020	2046 On 06-August-20			Bond Future	96.37	96.6458	96.3730	96.6458	15,257.00
26/05/2020	2046 On 05-November-20			Bond Future	95.71	95.9440	95.7130	95.9440	0.00
26/05/2020	2046 On 04-February-21			Bond Future	96.89	97.0729	96.8855	97.0729	0.00
26/05/2020	2046 On 06-May-21			Bond Future	96.27	96.4920	96.2688	96.4920	0.00
26/05/2020	2050 On 06-August-20			Bond Future	97.47	96.8662	97.4679	96.8662	15,749.00
26/05/2020	2050 On 05-November-20			Bond Future	98.61	97.9521	98.6064	97.9521	0.00
26/05/2020	2050 On 04-February-21			Bond Future	97.90	97.1951	97.9043	97.1951	0.00
26/05/2020	2050 On 06-May-21			Bond Future	99.11	98.4247	99.1087	98.4247	0.00
26/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	AL37 On 06-August-20			Index Future	726.50	727.5970	726.4980	727.5970	0.00
26/05/2020	AL37 On 05-November-20			Index Future	734.88	735.6450	734.8760	735.6450	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
26/05/2020	AL37 On 04-February-21			Index Future	743.69	744.1150	743.6930	744.1150	0.00
26/05/2020	AL37 On 06-May-21			Index Future	752.66	753.3370	752.6610	753.3370	0.00
26/05/2020	AL7T On 06-August-20			Index Future	814.67	812.9100	814.6740	812.9100	0.00
26/05/2020	AL7T On 05-November-20			Index Future	824.07	821.9010	824.0680	821.9010	0.00
26/05/2020	AL7T On 04-February-21			Index Future	833.96	831.3650	833.9560	831.3650	0.00
26/05/2020	AL7T On 06-May-21			Index Future	844.01	841.6680	844.0130	841.6680	0.00
26/05/2020	ALBI On 06-August-20			Index Future	714.36	712.2800	714.3630	712.2800	211.00
26/05/2020	ALBI On 05-November-20			Index Future	722.60	720.1580	722.6010	720.1580	0.00
26/05/2020	ALBI On 04-February-21			Index Future	731.27	728.4500	731.2710	728.4500	0.00
26/05/2020	ALBI On 06-May-21			Index Future	740.09	737.4770	740.0890	737.4770	0.00
26/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C223 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
26/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2020	ES33 On 06-August-20			Bond Future	11.59	75.4235	11.5923	75.4235	350.00
26/05/2020	ES33 On 05-November-20			Bond Future	11.83	72.4760	11.8288	72.4760	0.00
26/05/2020	ES33 On 04-February-21			Bond Future	12.08	73.3123	12.0778	73.3123	0.00
26/05/2020	ES33 On 06-May-21			Bond Future	12.33	70.4459	12.3330	70.4459	0.00
26/05/2020	ES42 On 06-August-20			Bond Future	12.10	74.6707	12.0960	74.6707	4,919.00
26/05/2020	ES42 On 05-November-20			Bond Future	12.33	71.2315	12.3279	71.2315	0.00
26/05/2020	ES42 On 04-February-21			Bond Future	12.56	72.0541	12.5644	72.0541	0.00
26/05/2020	ES42 On 06-May-21			Bond Future	12.82	68.6913	12.8161	68.6913	0.00
26/05/2020	GOVI On 06-August-20			GOVI	706.21	704.2560	706.2090	704.2560	1,042.00
26/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	219210	24	219210	24	0.00
26/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	219110	24	219110	24	0.00
26/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	219310	24	219310	24	0.00
26/05/2020	GOVI On 05-November-20			GOVI	714.35	712.0450	714.3530	712.0450	0.00
26/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	234970	26	234970	26	0.00
26/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	234770	26	234770	26	0.00
26/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	234870	26	234870	26	0.00
26/05/2020	GOVI On 04-February-21			GOVI	722.92	720.2440	722.9240	720.2440	0.00
26/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	280160	31	280160	31	0.00
26/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	280260	31	280260	31	0.00
26/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	280360	31	280360	31	0.00
26/05/2020	GOVI On 06-May-21			GOVI	731.64	729.1690	731.6420	729.1690	0.00
26/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	529720	50	529720	50	0.00
26/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	529520	50	529520	50	0.00
26/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	529620	50	529620	50	0.00
26/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2020	IGOV On 06-August-20			Index Future	254.43	254.2380	254.4270	254.2380	1,132.00
26/05/2020	IGOV On 05-November-20			Index Future	257.42	257.1130	257.4240	257.1130	47.00
26/05/2020	IGOV On 04-February-21			Index Future	260.57	260.1340	260.5740	260.1340	0.00
26/05/2020	IGOV On 06-May-21			Index Future	263.78	263.4190	263.7770	263.4190	0.00
26/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
26/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
26/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.09	94.1000	94.0900	94.1000	0.00
26/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.39	92.4100	92.3900	92.4100	0.00
26/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.67	90.6800	90.6700	90.6800	0.00
26/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.76	89.7900	89.7600	89.7900	0.00
26/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.19	91.2200	91.1900	91.2200	51.00
26/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.78	90.8100	90.7800	90.8100	0.00
26/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.09	91.1200	91.0900	91.1200	0.00
26/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.39	94.4400	94.3900	94.4400	0.00
26/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.05	95.1200	95.0500	95.1200	0.00
26/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.63	87.7300	87.6300	87.7300	0.00
26/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.32	93.4300	93.3200	93.4300	0.00
26/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.41	82.5600	82.4100	82.5600	0.00
26/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.11	79.2700	79.1100	79.2700	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
26/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.67	77.8600	77.6700	77.8600	0.00
26/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.81	80.0500	79.8100	80.0500	0.00
26/05/2020	IS10 On 21-December-26			Interest Rate Swap	83.92	84.2100	83.9200	84.2100	0.00
26/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.57	82.9100	82.5700	82.9100	0.00
26/05/2020	IS10 On 21-June-27			Interest Rate Swap	84.70	85.0800	84.7000	85.0800	0.00
26/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.50	90.9000	90.5000	90.9000	0.00
26/05/2020	IS10 On 20-December-27			Interest Rate Swap	90.93	91.3500	90.9300	91.3500	0.00
26/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.08	84.5100	84.0800	84.5100	0.00
26/05/2020	IS10 On 20-June-28			Interest Rate Swap	91.87	92.3200	91.8700	92.3200	0.00
26/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2020	R023 On 06-August-20			Bond Future	5.49	108.6420	5.4925	108.6420	26,870.00
26/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4195	4	4195	4	0.00
26/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4240	4	4240	4	0.00
26/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4217	4	4217	4	0.00
26/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	8	0	8	0	0.00
26/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	9	0	9	0	0.00
26/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	9	0	9	0	0.00
26/05/2020	R023 On 05-November-20			Bond Future	5.59	105.9262	5.5909	105.9262	0.00
26/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4060	4	4060	4	0.00
26/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4040	4	4040	4	0.00
26/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4080	4	4080	4	0.00
26/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	53	0	53	0	0.00
26/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	52	0	52	0	0.00
26/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	51	0	51	0	0.00
26/05/2020	R023 On 04-February-21			Bond Future	5.70	107.1476	5.6958	107.1476	0.00
26/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	1743	2	1743	2	0.00
26/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	1770	2	1770	2	0.00
26/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	1756	2	1756	2	0.00
26/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	523	1	523	1	0.00
26/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	529	1	529	1	0.00
26/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	516	1	516	1	0.00
26/05/2020	R023 On 06-May-21			Bond Future	5.81	104.5674	5.8138	104.5674	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
26/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3124	3	3124	3	0.00
26/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3153	3	3153	3	0.00
26/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3138	3	3138	3	0.00
26/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	161	0	161	0	0.00
26/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	159	0	159	0	0.00
26/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	163	0	163	0	0.00
26/05/2020	R035 On 06-August-20			Bond Future	10.48	91.7777	10.4789	91.7777	103,302.00
26/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	345	0	345	0	24,761.00
26/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	410	0	410	0	500.00
26/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1566	1	1566	1	0.00
26/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1095	1	1095	1	500.00
26/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	3053	3	3053	3	0.00
26/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1587	1	1587	1	0.00
26/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	207	0	207	0	3,000.00
26/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1545	1	1545	1	0.00
26/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5400	6	5400	6	0.00
26/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	13070	13	13070	13	0.00
26/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5501	6	5501	6	0.00
26/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5450	6	5450	6	0.00
26/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	11187	12	11187	12	0.00
26/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3247	3	3247	3	500.00
26/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6799	7	6799	7	0.00
26/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10539	11	10539	11	0.00
26/05/2020	R035 On 05-November-20			Bond Future	10.67	88.3098	10.6681	88.3098	0.00
26/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3627	3	3627	3	0.00
26/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3656	3	3656	3	0.00
26/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3597	3	3597	3	0.00
26/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5923	6	5923	6	0.00
26/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5885	6	5885	6	0.00
26/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5846	6	5846	6	0.00
26/05/2020	R035 On 04-February-21			Bond Future	10.87	89.3284	10.8672	89.3284	0.00
26/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3306	3	3306	3	0.00
26/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3489	3	3489	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
26/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3284	3	3284	3	0.00
26/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6461	6	6461	6	0.00
26/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3261	3	3261	3	0.00
26/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8729	9	8729	9	0.00
26/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4749	5	4749	5	650.00
26/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8776	9	8776	9	0.00
26/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	8310	9	8310	9	650.00
26/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8681	9	8681	9	0.00
26/05/2020	R035 On 06-May-21			Bond Future	11.07	85.9599	11.0673	85.9599	0.00
26/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	11045	11	11045	11	0.00
26/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	11122	11	11122	11	0.00
26/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4315	4	4315	4	793.00
26/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	9799	10	9799	10	0.00
26/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7373	7	7373	7	0.00
26/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	11084	11	11084	11	0.00
26/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5829	6	5829	6	793.00
26/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4186	4	4186	4	793.00
26/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3601	4	3601	4	0.00
26/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9676	10	9676	10	0.00
26/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3616	4	3616	4	0.00
26/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3585	4	3585	4	0.00
26/05/2020	R186 On 06-August-20			Bond Future	7.79	115.0316	7.7921	115.0316	81,222.00
26/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3971	4	3971	4	0.00
26/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6545	7	6545	7	900.00
26/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2657	3	2657	3	900.00
26/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3521	4	3521	4	0.00
26/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	4009	4	4009	4	0.00
26/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3933	4	3933	4	0.00
26/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	945	1	945	1	0.00
26/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1552	1	1552	1	0.00
26/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1103	1	1103	1	0.00
26/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	918	1	918	1	0.00
26/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	931	1	931	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	308	0	308	0	0.00
26/05/2020	R186 On 05-November-20			Bond Future	7.96	116.2937	7.9600	116.2937	0.00
26/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	1009	1	1009	1	1,200.00
26/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	5108	5	5108	5	0.00
26/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	5073	5	5073	5	0.00
26/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	3018	3	3018	3	1,200.00
26/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	5038	5	5038	5	0.00
26/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2602	3	2602	3	3,500.00
26/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	4030	4	4030	4	3,500.00
26/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7252	7	7252	7	0.00
26/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2104	2	2104	2	0.00
26/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3220	3	3220	3	0.00
26/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	833	1	833	1	3,500.00
26/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1606	2	1606	2	0.00
26/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1620	2	1620	2	0.00
26/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2813	3	2813	3	0.00
26/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1592	2	1592	2	0.00
26/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6069	6	6069	6	0.00
26/05/2020	R186 On 04-February-21			Bond Future	8.14	112.3521	8.1356	112.3521	0.00
26/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3490	4	3490	4	0.00
26/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3517	4	3517	4	0.00
26/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3544	4	3544	4	0.00
26/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3398	3	3398	3	0.00
26/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3375	3	3375	3	0.00
26/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3420	3	3420	3	0.00
26/05/2020	R186 On 06-May-21			Bond Future	8.33	113.7496	8.3281	113.7496	0.00
26/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11479	12	11479	12	0.00
26/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11445	12	11445	12	0.00
26/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11410	12	11410	12	0.00
26/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	742	1	742	1	0.00
26/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	748	1	748	1	0.00
26/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	735	1	735	1	0.00
26/05/2020	R197 On 06-August-20			Bond Future	307.15	306.9869	307.1478	306.9869	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
26/05/2020	R197 On 05-November-20			Bond Future	310.73	310.4272	310.7342	310.4272	0.00
26/05/2020	R197 On 04-February-21			Bond Future	306.60	306.1441	306.6029	306.1441	0.00
26/05/2020	R197 On 06-May-21			Bond Future	310.37	310.0171	310.3747	310.0171	0.00
26/05/2020	R202 On 06-August-20			Bond Future	213.35	213.1173	213.3509	213.1173	7,641.00
26/05/2020	R202 On 05-November-20			Bond Future	215.84	215.5055	215.8421	215.5055	0.00
26/05/2020	R202 On 04-February-21			Bond Future	214.27	213.8260	214.2697	213.8260	0.00
26/05/2020	R202 On 06-May-21			Bond Future	216.91	216.5300	216.9054	216.5300	0.00
26/05/2020	R208 On 06-August-20			Bond Future	3.36	104.5501	3.3590	104.5501	23,391.00
26/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1382	1	1382	1	0.00
26/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1388	1	1388	1	0.00
26/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1375	1	1375	1	0.00
26/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R208 On 05-November-20			Bond Future	2.52	102.3053	2.5180	102.3053	0.00
26/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	882	1	882	1	0.00
26/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	878	1	878	1	0.00
26/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	875	1	875	1	0.00
26/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
26/05/2020	R209 On 06-August-20			Bond Future	10.47	69.7357	10.4687	69.7357	63,745.00
26/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
26/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
26/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
26/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39276	40	39276	40	0.00
26/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39384	40	39384	40	0.00
26/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	39167	40	39167	40	0.00
26/05/2020	R209 On 05-November-20			Bond Future	10.64	67.3604	10.6383	67.3604	0.00
26/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2836	3	2836	3	0.00
26/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2877	3	2877	3	0.00
26/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2856	3	2856	3	0.00
26/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6530	7	6530	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
26/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6490	7	6490	7	0.00
26/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6570	7	6570	7	0.00
26/05/2020	R209 On 04-February-21			Bond Future	10.81	68.1377	10.8121	68.1377	0.00
26/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3486	3	3486	3	0.00
26/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3506	3	3506	3	0.00
26/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3465	3	3465	3	0.00
26/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7549	8	7549	8	0.00
26/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7510	8	7510	8	0.00
26/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7471	8	7471	8	0.00
26/05/2020	R209 On 06-May-21			Bond Future	10.99	65.8428	10.9924	65.8428	0.00
26/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	9786	9	9786	9	0.00
26/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	9851	10	9851	10	0.00
26/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	9818	10	9818	10	0.00
26/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3659	4	3659	4	0.00
26/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3631	4	3631	4	0.00
26/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3645	4	3645	4	0.00
26/05/2020	R210 On 06-August-20			Bond Future	186.33	186.2263	186.3304	186.2263	1,929.00
26/05/2020	R210 On 05-November-20			Bond Future	185.80	185.6073	185.7996	185.6073	0.00
26/05/2020	R210 On 04-February-21			Bond Future	188.08	187.7910	188.0757	187.7910	0.00
26/05/2020	R210 On 06-May-21			Bond Future	187.65	187.4237	187.6474	187.4237	0.00
26/05/2020	R212 On 06-August-20			Bond Future	165.86	165.7700	165.8563	165.7700	6,744.00
26/05/2020	R212 On 05-November-20			Bond Future	167.79	167.6287	167.7940	167.6287	0.00
26/05/2020	R212 On 04-February-21			Bond Future	167.53	167.2797	167.5283	167.2797	0.00
26/05/2020	R212 On 06-May-21			Bond Future	169.59	169.3955	169.5890	169.3955	0.00
26/05/2020	R213 On 06-August-20			Bond Future	9.59	85.9449	9.5882	85.9449	14,246.00
26/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1912	2	1912	2	0.00
26/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1961	2	1961	2	0.00
26/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1936	2	1936	2	0.00
26/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3628	4	3628	4	0.00
26/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3593	4	3593	4	0.00
26/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3663	4	3663	4	0.00
26/05/2020	R213 On 05-November-20			Bond Future	9.76	83.3583	9.7643	83.3583	0.00
26/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3460	3	3460	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
26/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3487	3	3487	3	0.00
26/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3514	3	3514	3	0.00
26/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4390	5	4390	5	0.00
26/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4451	5	4451	5	0.00
26/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4420	5	4420	5	0.00
26/05/2020	R213 On 04-February-21			Bond Future	9.95	84.3197	9.9497	84.3197	0.00
26/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3288	3	3288	3	0.00
26/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3265	3	3265	3	0.00
26/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3242	3	3242	3	0.00
26/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6350	7	6350	7	0.00
26/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6385	7	6385	7	0.00
26/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6316	7	6316	7	0.00
26/05/2020	R213 On 06-May-21			Bond Future	10.14	81.8346	10.1375	81.8346	0.00
26/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11031	11	11031	11	0.00
26/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	11063	11	11063	11	0.00
26/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	10999	11	10999	11	0.00
26/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2334	2	2334	2	0.00
26/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2320	2	2320	2	0.00
26/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2306	2	2306	2	0.00
26/05/2020	R214 On 06-August-20			Bond Future	10.85	66.9843	10.8480	66.9843	22,111.00
26/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1223	1	1223	1	0.00
26/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1254	1	1254	1	0.00
26/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1239	1	1239	1	0.00
26/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6642	7	6642	7	0.00
26/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6541	7	6541	7	0.00
26/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6591	7	6591	7	0.00
26/05/2020	R214 On 05-November-20			Bond Future	11.02	64.4419	11.0186	64.4419	0.00
26/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2702	3	2702	3	0.00
26/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2682	3	2682	3	0.00
26/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2722	3	2722	3	0.00
26/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7331	8	7331	8	0.00
26/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7288	8	7288	8	0.00
26/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7244	8	7244	8	0.00

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26/05/2020	R214 On 04-February-21			Bond Future	11.20	65.1852	11.1970	65.1852	0.00
26/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3256	3	3256	3	0.00
26/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3295	3	3295	3	0.00
26/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3276	3	3276	3	0.00
26/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8411	9	8411	9	0.00
26/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8368	9	8368	9	0.00
26/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8453	9	8453	9	0.00
26/05/2020	R214 On 06-May-21			Bond Future	11.38	62.7151	11.3751	62.7151	0.00
26/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	8814	9	8814	9	0.00
26/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	8784	8	8784	8	0.00
26/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	8753	8	8753	8	0.00
26/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4318	4	4318	4	0.00
26/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4335	5	4335	5	0.00
26/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4301	4	4301	4	0.00
26/05/2020	R248 On 06-August-20			Bond Future	11.02	83.9179	11.0193	83.9179	83,186.00
26/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	189	0	189	0	20,640.00
26/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1115	1	1115	1	0.00
26/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6888	7	6888	7	0.00
26/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3815	4	3815	4	0.00
26/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2734	3	2734	3	640.00
26/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	6653	6	6653	6	470.00
26/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	11326	11	11326	11	814.00
26/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1436	1	1436	1	640.00
26/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1150	1	1150	1	0.00
26/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	103	0	103	0	3,000.00
26/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1132	1	1132	1	0.00
26/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	8834	8	8834	8	814.00
26/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3618	3	3618	3	470.00
26/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	7437	8	7437	8	0.00
26/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3048	3	3048	3	0.00
26/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	863	1	863	1	0.00
26/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1424	2	1424	2	0.00
26/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	515	1	515	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	7374	8	7374	8	0.00
26/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1345	1	1345	1	0.00
26/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	17094	18	17094	18	0.00
26/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	3954	4	3954	4	0.00
26/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	2894	3	2894	3	0.00
26/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6458	7	6458	7	0.00
26/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	14754	15	14754	15	0.00
26/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7501	8	7501	8	0.00
26/05/2020	R248 On 05-November-20			Bond Future	11.20	80.4268	11.1976	80.4268	0.00
26/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	4376	4	4376	4	800.00
26/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1856	2	1856	2	800.00
26/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1930	2	1930	2	0.00
26/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1912	2	1912	2	0.00
26/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1893	2	1893	2	0.00
26/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	10777	11	10777	11	0.00
26/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	10842	11	10842	11	0.00
26/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10712	11	10712	11	0.00
26/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	10972	11	10972	11	0.00
26/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5764	6	5764	6	0.00
26/05/2020	R248 On 04-February-21			Bond Future	11.38	81.3547	11.3848	81.3547	0.00
26/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3273	3	3273	3	0.00
26/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3297	3	3297	3	0.00
26/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3320	3	3320	3	0.00
26/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9840	10	9840	10	0.00
26/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9948	10	9948	10	0.00
26/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9894	10	9894	10	0.00
26/05/2020	R248 On 06-May-21			Bond Future	11.57	77.9503	11.5720	77.9503	0.00
26/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	9644	9	9644	9	0.00
26/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	9715	9	9715	9	0.00
26/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	9680	9	9680	9	0.00
26/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4893	5	4893	5	0.00
26/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4870	5	4870	5	0.00
26/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4915	5	4915	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
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