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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	2025 On 06-August-20			Bond Future	138.45	138.4308	138.4454	138.4308	4,976.00
15/06/2020	2025 On 05-November-20			Bond Future	139.99	139.9735	139.9874	139.9735	0.00
15/06/2020	2025 On 04-February-21			Bond Future	140.13	140.1160	140.1296	140.1160	0.00
15/06/2020	2025 On 06-May-21			Bond Future	141.84	141.8242	141.8377	141.8242	0.00

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15/06/2020	2029 On 06-August-20			Bond Future	100.28	100.1935	100.2838	100.1935	4,982.00
15/06/2020	2029 On 05-November-20			Bond Future	100.26	100.1737	100.2645	100.1737	0.00
15/06/2020	2029 On 04-February-21			Bond Future	101.46	101.3659	101.4575	101.3659	0.00
15/06/2020	2029 On 06-May-21			Bond Future	101.54	101.4507	101.5431	101.4507	0.00
15/06/2020	2030 On 06-August-20			Bond Future	9.48	92.1221	9.4834	92.1221	108,423.00
15/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	967	1	967	1	0.00
15/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	5533	6	5533	6	0.00
15/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	892	1	892	1	450.00
15/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	154	0	154	0	800.00
15/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	585	1	585	1	800.00
15/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1006	1	1006	1	0.00
15/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	9559	11	9559	11	0.00
15/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	3804	5	3804	5	470.00
15/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	6914	8	6914	8	470.00
15/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	1749	2	1749	2	0.00
15/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	3600	4	3600	4	0.00
15/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	7150	8	7150	8	0.00
15/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4011	5	4011	5	0.00
15/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	2827	4	2827	4	450.00
15/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	986	1	986	1	0.00
15/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	10623	12	10623	12	0.00
15/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	4699	6	4699	6	650.00
15/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	7723	9	7723	9	0.00
15/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	227	0	227	0	323.00
15/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1194	2	1194	2	323.00
15/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	6156	5	6156	5	0.00
15/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	147	0	147	0	650.00
15/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	197	0	197	0	0.00
15/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2853	2	2853	2	2,500.00
15/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	29	0	29	0	650.00
15/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	3240	3	3240	3	0.00
15/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	2116	2	2116	2	800.00
15/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	54	0	54	0	0.00

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15/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	621	0	621	0	0.00
15/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	879	1	879	1	0.00
15/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	3200	3	3200	3	0.00
15/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	1302	1	1302	1	0.00
15/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	811	1	811	1	0.00
15/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	953	1	953	1	5,850.00
15/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	429	0	429	0	0.00
15/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	4287	4	4287	4	0.00
15/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	6968	6	6968	6	0.00
15/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	222	0	222	0	0.00
15/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	3445	3	3445	3	0.00
15/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	3280	3	3280	3	0.00
15/06/2020	2030 On 05-November-20			Bond Future	9.68	93.1270	9.6771	93.1270	0.00
15/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1184	2	1184	2	3,000.00
15/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	2865	3	2865	3	0.00
15/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	1521	2	1521	2	1,000.00
15/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	558	1	558	1	1,000.00
15/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1000	1	1000	1	3,000.00
15/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2263	3	2263	3	0.00
15/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	381	1	381	1	3,000.00
15/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2288	3	2288	3	0.00
15/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	4292	5	4292	5	0.00
15/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	576	1	576	1	14,160.00
15/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1201	2	1201	2	14,160.00
15/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	3619	4	3619	4	0.00
15/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	1916	2	1916	2	3,000.00
15/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	5817	7	5817	7	0.00
15/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	1502	2	1502	2	15,646.00
15/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	5430	6	5430	6	0.00
15/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	2312	3	2312	3	0.00
15/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	743	1	743	1	15,646.00
15/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	5230	5	5230	5	0.00
15/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3884	3	3884	3	0.00

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15/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1509	1	1509	1	3,000.00
15/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	7489	7	7489	7	0.00
15/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5941	5	5941	5	0.00
15/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1651	1	1651	1	15,646.00
15/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3950	3	3950	3	0.00
15/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	6524	6	6524	6	0.00
15/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4470	4	4470	4	0.00
15/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	8377	8	8377	8	0.00
15/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2600	2	2600	2	14,160.00
15/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	2177	2	2177	2	1,000.00
15/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3917	3	3917	3	0.00
15/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	9825	9	9825	9	0.00
15/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	5190	5	5190	5	0.00
15/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	3243	3	3243	3	3,000.00
15/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	8485	8	8485	8	0.00
15/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5984	5	5984	5	0.00
15/06/2020	2030 On 04-February-21			Bond Future	9.88	90.2088	9.8784	90.2088	0.00
15/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	765	1	765	1	1,000.00
15/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	1942	2	1942	2	0.00
15/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	1845	2	1845	2	1,000.00
15/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	756	1	756	1	800.00
15/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	1922	2	1922	2	0.00
15/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	1903	2	1903	2	0.00
15/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1389	2	1389	2	800.00
15/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	4653	5	4653	5	0.00
15/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2928	3	2928	3	1,800.00
15/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	7153	6	7153	6	0.00
15/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	6092	5	6092	5	0.00
15/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	9527	9	9527	9	0.00
15/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5939	5	5939	5	0.00
15/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5977	5	5977	5	0.00
15/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5901	5	5901	5	0.00
15/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	9475	9	9475	9	0.00

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15/06/2020	2030 On 06-May-21			Bond Future	10.09	91.2890	10.0896	91.2890	0.00
15/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	6361	7	6361	7	0.00
15/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2156	3	2156	3	0.00
15/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	9433	10	9433	10	0.00
15/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	701	1	701	1	700.00
15/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	3878	4	3878	4	0.00
15/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4199	5	4199	5	0.00
15/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	9468	10	9468	10	0.00
15/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2290	3	2290	3	0.00
15/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	9502	10	9502	10	0.00
15/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1492	1	1492	1	0.00
15/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	7023	6	7023	6	700.00
15/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	12828	12	12828	12	0.00
15/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4776	4	4776	4	700.00
15/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	7284	7	7284	7	0.00
15/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1515	1	1515	1	0.00
15/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1503	1	1503	1	0.00
15/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4460	4	4460	4	0.00
15/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	3025	3	3025	3	0.00
15/06/2020	2032 On 06-August-20			Bond Future	10.35	89.9983	10.3492	89.9983	99,449.00
15/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1034	1	1034	1	0.00
15/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	368	1	368	1	0.00
15/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	377	1	377	1	0.00
15/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	59	0	59	0	800.00
15/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	249	0	249	0	800.00
15/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	386	1	386	1	0.00
15/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5908	5	5908	5	0.00
15/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	6022	5	6022	5	0.00
15/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	10190	9	10190	9	0.00
15/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6961	6	6961	6	0.00
15/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5965	5	5965	5	0.00
15/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3733	3	3733	3	800.00
15/06/2020	2032 On 05-November-20			Bond Future	10.56	86.8342	10.5602	86.8342	0.00

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15/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	1524	2	1524	2	0.00
15/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	4951	6	4951	6	0.00
15/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	5282	6	5282	6	0.00
15/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	620	1	620	1	3,000.00
15/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1258	2	1258	2	3,000.00
15/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	997	1	997	1	1,000.00
15/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	1543	2	1543	2	0.00
15/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	483	1	483	1	1,000.00
15/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	1505	2	1505	2	0.00
15/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	6425	6	6425	6	0.00
15/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	9705	9	9705	9	0.00
15/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	10718	10	10718	10	0.00
15/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2320	2	2320	2	1,000.00
15/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	6337	6	6337	6	0.00
15/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7902	7	7902	7	0.00
15/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	7067	6	7067	6	0.00
15/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	6381	6	6381	6	0.00
15/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2490	2	2490	2	3,000.00
15/06/2020	2032 On 04-February-21			Bond Future	10.78	87.8480	10.7758	87.8480	0.00
15/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	562	1	562	1	800.00
15/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1433	2	1433	2	0.00
15/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1011	1	1011	1	800.00
15/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1465	2	1465	2	0.00
15/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	4240	5	4240	5	0.00
15/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1449	2	1449	2	0.00
15/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8368	8	8368	8	0.00
15/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8321	8	8321	8	0.00
15/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	10048	9	10048	9	0.00
15/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3991	4	3991	4	800.00
15/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	8415	8	8415	8	0.00
15/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12936	12	12936	12	0.00
15/06/2020	2032 On 06-May-21			Bond Future	11.00	84.7524	10.9984	84.7524	0.00
15/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	8444	9	8444	9	0.00

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15/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	8476	9	8476	9	0.00
15/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	8412	9	8412	9	0.00
15/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2646	2	2646	2	0.00
15/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2629	2	2629	2	0.00
15/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2611	2	2611	2	0.00
15/06/2020	2033 On 06-August-20			Bond Future	96.78	96.7642	96.7760	96.7642	12,178.00
15/06/2020	2033 On 05-November-20			Bond Future	96.64	96.6313	96.6425	96.6313	0.00
15/06/2020	2033 On 04-February-21			Bond Future	97.79	97.7812	97.7924	97.7812	0.00
15/06/2020	2033 On 06-May-21			Bond Future	97.76	97.7446	97.7557	97.7446	0.00
15/06/2020	2037 On 06-August-20			Bond Future	11.28	80.7522	11.2794	80.7522	100,491.00
15/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	131	0	131	0	0.00
15/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	127	0	127	0	0.00
15/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	134	0	134	0	0.00
15/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	9759	9	9759	9	0.00
15/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	9688	9	9688	9	0.00
15/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	9618	9	9618	9	0.00
15/06/2020	2037 On 05-November-20			Bond Future	11.49	81.6333	11.4916	81.6333	0.00
15/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	947	1	947	1	0.00
15/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	923	1	923	1	0.00
15/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	935	1	935	1	0.00
15/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	9575	9	9575	9	0.00
15/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	9457	9	9457	9	0.00
15/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	9516	9	9516	9	0.00
15/06/2020	2037 On 04-February-21			Bond Future	11.71	78.3308	11.7129	78.3308	0.00
15/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	665	1	665	1	72.00
15/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	5389	6	5389	6	300.00
15/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	11645	13	11645	13	0.00
15/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2313	3	2313	3	0.00
15/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1413	2	1413	2	0.00
15/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1305	2	1305	2	0.00
15/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5157	6	5157	6	0.00
15/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1318	2	1318	2	0.00
15/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1600	2	1600	2	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
15/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1332	2	1332	2	0.00
15/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	10417	10	10417	10	0.00
15/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4072	4	4072	4	240.00
15/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	9381	9	9381	9	0.00
15/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	10530	10	10530	10	0.00
15/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1097	1	1097	1	300.00
15/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	7638	7	7638	7	72.00
15/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	10083	9	10083	9	72.00
15/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	10473	10	10473	10	0.00
15/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	14372	13	14372	13	0.00
15/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3904	3	3904	3	0.00
15/06/2020	2037 On 06-May-21			Bond Future	11.94	79.2693	11.9411	79.2693	0.00
15/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	6950	8	6950	8	0.00
15/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	6984	8	6984	8	0.00
15/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7017	8	7017	8	0.00
15/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	4278	4	4278	4	0.00
15/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	4258	4	4258	4	0.00
15/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4298	4	4298	4	0.00
15/06/2020	2038 On 06-August-20			Bond Future	107.53	107.5204	107.5342	107.5204	10,496.00
15/06/2020	2038 On 05-November-20			Bond Future	108.73	108.7187	108.7320	108.7187	0.00
15/06/2020	2038 On 04-February-21			Bond Future	108.31	108.2990	108.3121	108.2990	0.00
15/06/2020	2038 On 06-May-21			Bond Future	109.63	109.6195	109.6326	109.6195	0.00
15/06/2020	2040 On 06-August-20			Bond Future	11.47	82.2756	11.4693	82.2756	52,240.00
15/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	108	0	108	0	0.00
15/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	111	0	111	0	0.00
15/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	115	0	115	0	0.00
15/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	898	1	898	1	0.00
15/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	1870	2	1870	2	0.00
15/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	25	0	25	0	800.00
15/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	125	0	125	0	800.00
15/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	789	1	789	1	0.00
15/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	10144	9	10144	9	0.00
15/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	14110	13	14110	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	5419	5	5419	5	800.00
15/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	10445	9	10445	9	0.00
15/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	5102	4	5102	4	12,538.00
15/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	3252	3	3252	3	517.00
15/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	10521	10	10521	10	0.00
15/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	10370	9	10370	9	0.00
15/06/2020	2040 On 05-November-20			Bond Future	11.68	83.1733	11.6814	83.1733	0.00
15/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	379	1	379	1	2,000.00
15/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	259	0	259	0	2,000.00
15/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	573	1	573	1	2,230.00
15/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	871	1	871	1	0.00
15/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	793	1	793	1	2,000.00
15/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2135	3	2135	3	2,230.00
15/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4126	5	4126	5	0.00
15/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	883	1	883	1	0.00
15/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	3492	4	3492	4	0.00
15/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	895	1	895	1	0.00
15/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4653	4	4653	4	2,000.00
15/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	10386	10	10386	10	0.00
15/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	10322	9	10322	9	0.00
15/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	16251	15	16251	15	0.00
15/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	12476	12	12476	12	0.00
15/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	4009	4	4009	4	2,000.00
15/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6642	6	6642	6	0.00
15/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	10906	10	10906	10	0.00
15/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	10450	10	10450	10	0.00
15/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	14455	14	14455	14	0.00
15/06/2020	2040 On 04-February-21			Bond Future	11.90	79.6386	11.9027	79.6386	0.00
15/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	885	1	885	1	800.00
15/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4256	5	4256	5	0.00
15/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1280	2	1280	2	0.00
15/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	433	1	433	1	500.00
15/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	481	1	481	1	800.00

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15/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1293	2	1293	2	0.00
15/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1266	2	1266	2	0.00
15/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1069	1	1069	1	500.00
15/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	3761	4	3761	4	0.00
15/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5845	5	5845	5	500.00
15/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	12449	12	12449	12	0.00
15/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	11440	11	11440	11	0.00
15/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	17828	17	17828	17	0.00
15/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	17205	16	17205	16	0.00
15/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	13576	13	13576	13	0.00
15/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	11317	11	11317	11	0.00
15/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	11378	11	11378	11	0.00
15/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5264	5	5264	5	800.00
15/06/2020	2040 On 06-May-21			Bond Future	12.13	80.5928	12.1306	80.5928	0.00
15/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	6619	7	6619	7	0.00
15/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	6652	7	6652	7	0.00
15/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	6586	7	6586	7	0.00
15/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4896	4	4896	4	0.00
15/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4872	4	4872	4	0.00
15/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4848	4	4848	4	0.00
15/06/2020	2044 On 06-August-20			Bond Future	11.53	78.9295	11.5304	78.9295	77,097.00
15/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	54	0	54	0	0.00
15/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	8	0	8	0	602.00
15/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	57	0	57	0	0.00
15/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	79	0	79	0	602.00
15/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
15/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	27	0	27	0	140.00
15/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	55	0	55	0	0.00
15/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	953	1	953	1	0.00
15/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1293	2	1293	2	0.00
15/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	19859	19	19859	19	0.00
15/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	14014	13	14014	13	0.00
15/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	12188	11	12188	11	0.00

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15/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	5027	4	5027	4	140.00
15/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	12269	11	12269	11	0.00
15/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	4246	4	4246	4	602.00
15/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	11386	10	11386	10	0.00
15/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	12350	11	12350	11	0.00
15/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	16631	16	16631	16	0.00
15/06/2020	2044 On 05-November-20			Bond Future	11.74	79.7908	11.7362	79.7908	0.00
15/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	336	0	336	0	1,815.00
15/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	494	1	494	1	0.00
15/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3006	4	3006	4	0.00
15/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	853	1	853	1	0.00
15/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3148	4	3148	4	0.00
15/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	501	1	501	1	568.00
15/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	877	1	877	1	0.00
15/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	557	1	557	1	525.00
15/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	171	0	171	0	525.00
15/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	2444	3	2444	3	0.00
15/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	66	0	66	0	1,815.00
15/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	541	1	541	1	1,815.00
15/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	865	1	865	1	0.00
15/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2172	3	2172	3	0.00
15/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	156	0	156	0	568.00
15/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	10472	10	10472	10	0.00
15/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	12678	12	12678	12	0.00
15/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	6160	6	6160	6	1,815.00
15/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	5119	5	5119	5	1,815.00
15/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	22545	22	22545	22	0.00
15/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	10537	10	10537	10	0.00
15/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	12823	12	12823	12	0.00
15/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	18263	17	18263	17	0.00
15/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	18699	18	18699	18	0.00
15/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	13265	12	13265	12	0.00
15/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	15107	14	15107	14	0.00

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15/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6646	6	6646	6	525.00
15/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	10603	10	10603	10	0.00
15/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5308	5	5308	5	568.00
15/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	13191	12	13191	12	0.00
15/06/2020	2044 On 04-February-21			Bond Future	11.95	76.3417	11.9508	76.3417	0.00
15/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1138	1	1138	1	0.00
15/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1163	1	1163	1	0.00
15/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1066	1	1066	1	0.00
15/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	499	1	499	1	405.00
15/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1150	1	1150	1	0.00
15/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	802	1	802	1	0.00
15/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	1882	2	1882	2	0.00
15/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	12059	11	12059	11	0.00
15/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	12516	12	12516	12	405.00
15/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	17081	16	17081	16	0.00
15/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	9229	9	9229	9	405.00
15/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	12124	11	12124	11	0.00
15/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	14230	13	14230	13	0.00
15/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	11995	11	11995	11	0.00
15/06/2020	2044 On 06-May-21			Bond Future	12.17	77.2565	12.1717	77.2565	0.00
15/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	6553	7	6553	7	0.00
15/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	6521	7	6521	7	0.00
15/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	6488	7	6488	7	0.00
15/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4962	5	4962	5	0.00
15/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4987	5	4987	5	0.00
15/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4938	5	4938	5	0.00
15/06/2020	2046 On 06-August-20			Bond Future	98.00	97.5724	98.0005	97.5724	16,109.00
15/06/2020	2046 On 05-November-20			Bond Future	97.31	96.8744	97.3067	96.8744	0.00
15/06/2020	2046 On 04-February-21			Bond Future	98.46	98.0275	98.4647	98.0275	0.00
15/06/2020	2046 On 06-May-21			Bond Future	97.86	97.4144	97.8566	97.4144	0.00
15/06/2020	2050 On 06-August-20			Bond Future	98.15	98.1360	98.1487	98.1360	16,793.00
15/06/2020	2050 On 05-November-20			Bond Future	99.24	99.2295	99.2418	99.2295	0.00
15/06/2020	2050 On 04-February-21			Bond Future	98.51	98.5008	98.5130	98.5008	0.00

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15/06/2020	2050 On 06-May-21			Bond Future	99.71	99.7018	99.7140	99.7018	0.00
15/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	AL37 On 06-August-20			Index Future	721.23	726.9700	721.2250	726.9700	0.00
15/06/2020	AL37 On 05-November-20			Index Future	729.16	734.9780	729.1570	734.9780	0.00
15/06/2020	AL37 On 04-February-21			Index Future	737.65	743.5480	737.6520	743.5480	0.00
15/06/2020	AL37 On 06-May-21			Index Future	746.46	752.4350	746.4640	752.4350	0.00
15/06/2020	AL7T On 06-August-20			Index Future	796.75	805.2720	796.7460	805.2720	0.00
15/06/2020	AL7T On 05-November-20			Index Future	805.51	814.1410	805.5080	814.1410	0.00
15/06/2020	AL7T On 04-February-21			Index Future	814.89	823.6350	814.8920	823.6350	0.00
15/06/2020	AL7T On 06-May-21			Index Future	824.63	833.4790	824.6270	833.4790	0.00
15/06/2020	ALBI On 06-August-20			Index Future	697.22	704.1790	697.2170	704.1790	212.00
15/06/2020	ALBI On 05-November-20			Index Future	704.88	711.9350	704.8840	711.9350	0.00
15/06/2020	ALBI On 04-February-21			Index Future	713.10	720.2360	713.0960	720.2360	0.00
15/06/2020	ALBI On 06-May-21			Index Future	721.62	728.8450	721.6150	728.8450	0.00
15/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C208 On 31-March-21			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
15/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2020	ES33 On 06-August-20			Bond Future	12.06	74.2151	12.0595	74.2151	350.00
15/06/2020	ES33 On 05-November-20			Bond Future	12.32	71.2493	12.3237	71.2493	0.00
15/06/2020	ES33 On 04-February-21			Bond Future	12.60	72.0810	12.5998	72.0810	0.00
15/06/2020	ES33 On 06-May-21			Bond Future	12.88	69.1661	12.8795	69.1661	0.00
15/06/2020	ES42 On 06-August-20			Bond Future	12.53	73.5097	12.5297	73.5097	4,919.00
15/06/2020	ES42 On 05-November-20			Bond Future	12.79	70.0528	12.7889	70.0528	0.00
15/06/2020	ES42 On 04-February-21			Bond Future	13.05	70.8714	13.0514	70.8714	0.00
15/06/2020	ES42 On 06-May-21			Bond Future	13.33	67.4609	13.3282	67.4609	0.00
15/06/2020	GOVI On 06-August-20			GOVI	689.44	696.3200	689.4430	696.3200	1,031.00
15/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	386870	32	386870	32	0.00
15/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	386770	32	386770	32	0.00
15/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	386970	32	386970	32	0.00
15/06/2020	GOVI On 05-November-20			GOVI	697.03	703.9900	697.0260	703.9900	0.00
15/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 05-November-20	737.84	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
15/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	408240	34	408240	34	0.00
15/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	408040	34	408040	34	0.00
15/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	408140	34	408140	34	0.00
15/06/2020	GOVI On 04-February-21			GOVI	705.15	712.1990	705.1460	712.1990	0.00
15/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	457940	39	457940	39	0.00
15/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	458040	39	458040	39	0.00
15/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	458140	39	458140	39	0.00
15/06/2020	GOVI On 06-May-21			GOVI	713.57	720.7110	713.5700	720.7110	0.00
15/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	349000	42	349000	42	0.00
15/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	348800	42	348800	42	0.00
15/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	348900	42	348900	42	0.00
15/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2020	IGOV On 06-August-20			Index Future	256.07	255.8140	256.0660	255.8140	1,207.00
15/06/2020	IGOV On 05-November-20			Index Future	258.95	258.6950	258.9450	258.6950	47.00
15/06/2020	IGOV On 04-February-21			Index Future	262.02	261.7730	262.0240	261.7730	0.00
15/06/2020	IGOV On 06-May-21			Index Future	265.22	264.9640	265.2160	264.9640	0.00
15/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
15/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
15/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0800	94.0800	94.0800	0.00
15/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.35	92.3500	92.3500	92.3500	0.00
15/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.57	90.5700	90.5700	90.5700	0.00
15/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.63	89.6100	89.6300	89.6100	0.00
15/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.99	90.9700	90.9900	90.9700	51.00
15/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.50	90.4900	90.5000	90.4900	0.00
15/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.73	90.7000	90.7300	90.7000	0.00
15/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.99	93.9400	93.9900	93.9400	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
15/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.65	94.5600	94.6500	94.5600	0.00
15/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.24	87.1200	87.2400	87.1200	0.00
15/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.94	92.8000	92.9400	92.8000	0.00
15/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.70	82.4300	82.7000	82.4300	0.00
15/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.44	79.1700	79.4400	79.1700	0.00
15/06/2020	IS10 On 15-June-26			Interest Rate Swap	78.06	77.7900	78.0600	77.7900	0.00
15/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.30	80.0400	80.3000	80.0400	0.00
15/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.51	84.2800	84.5100	84.2800	0.00
15/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.25	83.0300	83.2500	83.0300	0.00
15/06/2020	IS10 On 21-June-27			Interest Rate Swap	85.51	85.2900	85.5100	85.2900	0.00
15/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.41	91.1800	91.4100	91.1800	0.00
15/06/2020	IS10 On 20-December-27			Interest Rate Swap	91.93	91.6800	91.9300	91.6800	0.00
15/06/2020	IS10 On 22-March-28			Interest Rate Swap	85.16	84.8800	85.1600	84.8800	0.00
15/06/2020	IS10 On 20-June-28			Interest Rate Swap	93.02	92.7300	93.0200	92.7300	0.00
15/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.94	3.9350	3.9350	3.9350	0.00
15/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.79	3.7850	3.7850	3.7850	0.00
15/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.75	3.7450	3.7450	3.7450	0.00
15/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.69	3.6850	3.6850	3.6850	0.00
15/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.68	3.6800	3.6800	3.6800	0.00
15/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.67	3.6650	3.6650	3.6650	0.00
15/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.76	3.7600	3.7600	3.7600	0.00
15/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.94	3.9400	3.9400	3.9400	0.00
15/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	4.10	4.1000	4.1000	4.1000	0.00
15/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.30	4.3000	4.3000	4.3000	0.00
15/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.51	4.5100	4.5100	4.5100	0.00
15/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.79	4.7900	4.7900	4.7900	0.00
15/06/2020	R023 On 06-August-20			Bond Future	5.24	109.5556	5.2369	109.5556	26,872.00
15/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4809	5	4809	5	0.00
15/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4855	5	4855	5	0.00
15/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4832	5	4832	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
15/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R023 On 05-November-20			Bond Future	5.33	106.8421	5.3316	106.8421	0.00
15/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4596	5	4596	5	0.00
15/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4575	5	4575	5	0.00
15/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4616	5	4616	5	0.00
15/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	16	0	16	0	0.00
15/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	16	0	16	0	0.00
15/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	16	0	16	0	0.00
15/06/2020	R023 On 04-February-21			Bond Future	5.42	108.0886	5.4208	108.0886	0.00
15/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2078	2	2078	2	0.00
15/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2107	2	2107	2	0.00
15/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2093	2	2093	2	0.00
15/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	318	0	318	0	0.00
15/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	322	0	322	0	0.00
15/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	313	0	313	0	0.00
15/06/2020	R023 On 06-May-21			Bond Future	5.50	105.4708	5.5048	105.4708	0.00
15/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3590	4	3590	4	0.00
15/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3621	4	3621	4	0.00
15/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3605	4	3605	4	0.00
15/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	92	0	92	0	0.00
15/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	91	0	91	0	0.00
15/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	94	0	94	0	0.00
15/06/2020	R035 On 06-August-20			Bond Future	11.00	89.7732	10.9971	89.7732	100,502.00
15/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	274	0	274	0	0.00
15/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	22	0	22	0	500.00
15/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	16	0	16	0	24,761.00
15/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	140	0	140	0	500.00
15/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	281	0	281	0	0.00
15/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	971	1	971	1	0.00
15/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	267	0	267	0	0.00
15/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	6	0	6	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	16259	15	16259	15	0.00
15/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	7484	7	7484	7	0.00
15/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	7614	7	7614	7	0.00
15/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	14248	13	14248	13	0.00
15/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	7549	7	7549	7	0.00
15/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	4556	4	4556	4	500.00
15/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	9234	8	9234	8	0.00
15/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	13540	13	13540	13	0.00
15/06/2020	R035 On 05-November-20			Bond Future	11.21	86.2770	11.2147	86.2770	0.00
15/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1559	2	1559	2	0.00
15/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1579	2	1579	2	0.00
15/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1539	2	1539	2	0.00
15/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7342	7	7342	7	0.00
15/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	7293	7	7293	7	0.00
15/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	7245	7	7245	7	0.00
15/06/2020	R035 On 04-February-21			Bond Future	11.44	87.2839	11.4418	87.2839	0.00
15/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1317	2	1317	2	0.00
15/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1428	2	1428	2	0.00
15/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1304	2	1304	2	0.00
15/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	3631	4	3631	4	0.00
15/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1290	2	1290	2	0.00
15/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	10297	10	10297	10	0.00
15/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	5467	5	5467	5	650.00
15/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	10353	10	10353	10	0.00
15/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	9797	9	9797	9	650.00
15/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	10241	9	10241	9	0.00
15/06/2020	R035 On 06-May-21			Bond Future	11.67	83.8499	11.6671	83.8499	0.00
15/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	7654	8	7654	8	0.00
15/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	7725	8	7725	8	0.00
15/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2006	2	2006	2	793.00
15/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	6504	7	6504	7	0.00
15/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4386	5	4386	5	0.00
15/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	7689	8	7689	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
15/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6441	6	6441	6	793.00
15/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4491	4	4491	4	793.00
15/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3806	3	3806	3	0.00
15/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10968	10	10968	10	0.00
15/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3824	3	3824	3	0.00
15/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3788	3	3788	3	0.00
15/06/2020	R186 On 06-August-20			Bond Future	7.96	114.9548	7.9559	114.9548	68,608.00
15/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	2893	4	2893	4	0.00
15/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	517	1	517	1	2,500.00
15/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	5541	6	5541	6	900.00
15/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	1650	2	1650	2	900.00
15/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	2454	3	2454	3	0.00
15/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	2931	4	2931	4	0.00
15/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	2855	4	2855	4	0.00
15/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	740	1	740	1	0.00
15/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	3238	3	3238	3	2,500.00
15/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1417	1	1417	1	15,177.00
15/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	909	1	909	1	0.00
15/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	712	1	712	1	0.00
15/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	726	1	726	1	0.00
15/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	178	0	178	0	0.00
15/06/2020	R186 On 05-November-20			Bond Future	8.15	116.2076	8.1454	116.2076	0.00
15/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	471	1	471	1	1,200.00
15/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	3967	5	3967	5	0.00
15/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	3933	5	3933	5	0.00
15/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2029	3	2029	3	1,200.00
15/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	3899	5	3899	5	0.00
15/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	1671	2	1671	2	3,500.00
15/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	2938	4	2938	4	3,500.00
15/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	6153	7	6153	7	0.00
15/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1957	2	1957	2	0.00
15/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	679	1	679	1	3,500.00
15/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1411	1	1411	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
15/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	3234	3	3234	3	0.00
15/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1426	1	1426	1	0.00
15/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2769	2	2769	2	0.00
15/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1396	1	1396	1	0.00
15/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	6476	6	6476	6	0.00
15/06/2020	R186 On 04-February-21			Bond Future	8.34	112.2801	8.3401	112.2801	0.00
15/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	2388	3	2388	3	0.00
15/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	2411	3	2411	3	0.00
15/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	2434	3	2434	3	0.00
15/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	3289	3	3289	3	0.00
15/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	3263	3	3263	3	0.00
15/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	3314	3	3314	3	0.00
15/06/2020	R186 On 06-May-21			Bond Future	8.55	113.6239	8.5478	113.6239	0.00
15/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	10275	11	10275	11	0.00
15/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	10239	11	10239	11	0.00
15/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	10204	11	10204	11	0.00
15/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	557	0	557	0	0.00
15/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	563	0	563	0	0.00
15/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	552	0	552	0	0.00
15/06/2020	R197 On 06-August-20			Bond Future	307.41	307.6279	307.4085	307.6279	2,549.00
15/06/2020	R197 On 05-November-20			Bond Future	310.83	311.0552	310.8317	311.0552	0.00
15/06/2020	R197 On 04-February-21			Bond Future	306.59	306.8216	306.5944	306.8216	0.00
15/06/2020	R197 On 06-May-21			Bond Future	310.33	310.5629	310.3323	310.5629	0.00
15/06/2020	R202 On 06-August-20			Bond Future	215.36	214.6562	215.3579	214.6562	7,794.00
15/06/2020	R202 On 05-November-20			Bond Future	217.76	217.0478	217.7560	217.0478	0.00
15/06/2020	R202 On 04-February-21			Bond Future	216.13	215.4156	216.1316	215.4156	0.00
15/06/2020	R202 On 06-May-21			Bond Future	218.77	218.0419	218.7662	218.0419	0.00
15/06/2020	R208 On 06-August-20			Bond Future	3.55	104.5309	3.5484	104.5309	23,391.00
15/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1261	1	1261	1	0.00
15/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1268	1	1268	1	0.00
15/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1255	1	1255	1	0.00
15/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R208 On 05-November-20			Bond Future	2.97	102.2788	2.9729	102.2788	0.00
15/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	704	1	704	1	0.00
15/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	701	1	701	1	0.00
15/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	697	1	697	1	0.00
15/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
15/06/2020	R209 On 06-August-20			Bond Future	10.95	68.3470	10.9490	68.3470	61,531.00
15/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	41963	41	41963	41	0.00
15/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	42072	41	42072	41	0.00
15/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	41855	41	41855	41	0.00
15/06/2020	R209 On 05-November-20			Bond Future	11.14	65.9518	11.1430	65.9518	0.00
15/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1102	1	1102	1	0.00
15/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1129	1	1129	1	0.00
15/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1115	1	1115	1	0.00
15/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	7544	7	7544	7	0.00
15/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7496	7	7496	7	0.00
15/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	7591	7	7591	7	0.00
15/06/2020	R209 On 04-February-21			Bond Future	11.34	66.7217	11.3401	66.7217	0.00
15/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1490	2	1490	2	0.00
15/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1504	2	1504	2	0.00
15/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1477	2	1477	2	0.00
15/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	8371	8	8371	8	0.00
15/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8325	8	8325	8	0.00
15/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8279	8	8279	8	0.00
15/06/2020	R209 On 06-May-21			Bond Future	11.54	64.3786	11.5419	64.3786	0.00
15/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	6836	7	6836	7	0.00
15/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	6897	8	6897	8	0.00
15/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	6866	7	6866	7	0.00

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15/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3560	3	3560	3	0.00
15/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3528	3	3528	3	0.00
15/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3544	3	3544	3	0.00
15/06/2020	R210 On 06-August-20			Bond Future	186.86	186.8387	186.8598	186.8387	1,929.00
15/06/2020	R210 On 05-November-20			Bond Future	186.23	186.2143	186.2344	186.2143	0.00
15/06/2020	R210 On 04-February-21			Bond Future	188.45	188.4307	188.4506	188.4307	0.00
15/06/2020	R210 On 06-May-21			Bond Future	188.01	187.9865	188.0061	187.9865	0.00
15/06/2020	R212 On 06-August-20			Bond Future	166.26	166.2579	166.2561	166.2579	6,744.00
15/06/2020	R212 On 05-November-20			Bond Future	168.11	168.1108	168.1080	168.1108	0.00
15/06/2020	R212 On 04-February-21			Bond Future	167.79	167.7905	167.7872	167.7905	0.00
15/06/2020	R212 On 06-May-21			Bond Future	169.83	169.8363	169.8326	169.8363	0.00
15/06/2020	R213 On 06-August-20			Bond Future	9.91	85.3268	9.9098	85.3268	17,345.00
15/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	662	1	662	1	0.00
15/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	691	1	691	1	0.00
15/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	676	1	676	1	0.00
15/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	4203	4	4203	4	0.00
15/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	4159	4	4159	4	0.00
15/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	4248	4	4248	4	0.00
15/06/2020	R213 On 05-November-20			Bond Future	10.11	82.7274	10.1069	82.7274	0.00
15/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	1879	2	1879	2	0.00
15/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	1900	2	1900	2	0.00
15/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	1921	2	1921	2	0.00
15/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4698	4	4698	4	0.00
15/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4771	4	4771	4	0.00
15/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4734	4	4734	4	0.00
15/06/2020	R213 On 04-February-21			Bond Future	10.31	83.6927	10.3119	83.6927	0.00
15/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	1720	2	1720	2	0.00
15/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	1702	2	1702	2	0.00
15/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	1685	2	1685	2	0.00
15/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6740	6	6740	6	0.00
15/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6780	6	6780	6	0.00
15/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6700	6	6700	6	0.00
15/06/2020	R213 On 06-May-21			Bond Future	10.52	81.1617	10.5163	81.1617	0.00

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15/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	8691	9	8691	9	0.00
15/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	8723	10	8723	10	0.00
15/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	8659	9	8659	9	0.00
15/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1979	2	1979	2	0.00
15/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1965	2	1965	2	0.00
15/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1951	2	1951	2	0.00
15/06/2020	R214 On 06-August-20			Bond Future	11.29	65.7627	11.2932	65.7627	21,194.00
15/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	214	0	214	0	0.00
15/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	224	0	224	0	0.00
15/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	219	0	219	0	0.00
15/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	8127	7	8127	7	0.00
15/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	8006	7	8006	7	0.00
15/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	8066	7	8066	7	0.00
15/06/2020	R214 On 05-November-20			Bond Future	11.49	63.2023	11.4871	63.2023	0.00
15/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1059	1	1059	1	0.00
15/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1047	1	1047	1	0.00
15/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1071	1	1071	1	0.00
15/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	8253	8	8253	8	0.00
15/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	8202	8	8202	8	0.00
15/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	8152	8	8152	8	0.00
15/06/2020	R214 On 04-February-21			Bond Future	11.69	63.9398	11.6884	63.9398	0.00
15/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1385	2	1385	2	0.00
15/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1411	2	1411	2	0.00
15/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1398	2	1398	2	0.00
15/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	9144	9	9144	9	0.00
15/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	9095	8	9095	8	0.00
15/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	9193	9	9193	9	0.00
15/06/2020	R214 On 06-May-21			Bond Future	11.89	61.4249	11.8869	61.4249	0.00
15/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6012	7	6012	7	0.00
15/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	5983	7	5983	7	0.00
15/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	5954	7	5954	7	0.00
15/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	4166	4	4166	4	0.00
15/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	4185	4	4185	4	0.00

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15/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	4148	4	4148	4	0.00
15/06/2020	R248 On 06-August-20			Bond Future	11.49	82.1834	11.4946	82.1834	96,451.00
15/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	145	0	145	0	0.00
15/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	3927	5	3927	5	0.00
15/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1517	2	1517	2	0.00
15/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	849	1	849	1	640.00
15/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	5	0	5	0	20,640.00
15/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	154	0	154	0	0.00
15/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	3719	4	3719	4	470.00
15/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	7984	9	7984	9	814.00
15/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	236	0	236	0	640.00
15/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
15/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1391	2	1391	2	470.00
15/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	5697	7	5697	7	814.00
15/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	150	0	150	0	0.00
15/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	9712	9	9712	9	0.00
15/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	984	1	984	1	0.00
15/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	4079	3	4079	3	0.00
15/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	9636	9	9636	9	0.00
15/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1748	1	1748	1	0.00
15/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	430	0	430	0	0.00
15/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1642	1	1642	1	0.00
15/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	20251	19	20251	19	0.00
15/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	17828	17	17828	17	0.00
15/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	5327	5	5327	5	0.00
15/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3855	3	3855	3	0.00
15/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	9789	9	9789	9	0.00
15/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	8516	8	8516	8	0.00
15/06/2020	R248 On 05-November-20			Bond Future	11.70	78.6675	11.6993	78.6675	0.00
15/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2108	3	2108	3	800.00
15/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	536	1	536	1	800.00
15/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	570	1	570	1	0.00
15/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	561	1	561	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
15/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	552	1	552	1	0.00
15/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	12764	12	12764	12	0.00
15/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	12839	12	12839	12	0.00
15/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	12689	12	12689	12	0.00
15/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	12989	12	12989	12	0.00
15/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6833	6	6833	6	0.00
15/06/2020	R248 On 04-February-21			Bond Future	11.91	79.5857	11.9130	79.5857	0.00
15/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1305	2	1305	2	0.00
15/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1319	2	1319	2	0.00
15/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1333	2	1333	2	0.00
15/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	11259	10	11259	10	0.00
15/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	11386	11	11386	11	0.00
15/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	11322	11	11322	11	0.00
15/06/2020	R248 On 06-May-21			Bond Future	12.12	76.1228	12.1242	76.1228	0.00
15/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	6374	7	6374	7	0.00
15/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	6440	7	6440	7	0.00
15/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	6407	7	6407	7	0.00
15/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	5075	5	5075	5	0.00
15/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	5050	5	5050	5	0.00
15/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	5100	5	5100	5	0.00