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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
17/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	2025 On 06-August-20			Bond Future	138.48	138.4454	138.4761	138.4454	4,976.00
17/06/2020	2025 On 05-November-20			Bond Future	139.99	139.9874	139.9944	139.9874	0.00
17/06/2020	2025 On 04-February-21			Bond Future	140.13	140.1296	140.1278	140.1296	0.00
17/06/2020	2025 On 06-May-21			Bond Future	141.83	141.8377	141.8256	141.8377	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
17/06/2020	2029 On 06-August-20			Bond Future	100.31	100.2838	100.3091	100.2838	4,982.00
17/06/2020	2029 On 05-November-20			Bond Future	100.27	100.2645	100.2727	100.2645	0.00
17/06/2020	2029 On 04-February-21			Bond Future	101.46	101.4575	101.4594	101.4575	0.00
17/06/2020	2029 On 06-May-21			Bond Future	101.54	101.5431	101.5378	101.5431	0.00
17/06/2020	2030 On 06-August-20			Bond Future	9.54	91.1193	9.5394	91.1193	108,380.00
17/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	849	1	849	1	0.00
17/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	5242	6	5242	6	0.00
17/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	780	1	780	1	450.00
17/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	124	0	124	0	800.00
17/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	502	1	502	1	800.00
17/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	885	1	885	1	0.00
17/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	9243	10	9243	10	0.00
17/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	3519	4	3519	4	470.00
17/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	6618	7	6618	7	470.00
17/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	1575	2	1575	2	0.00
17/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	3322	4	3322	4	0.00
17/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	6851	7	6851	7	0.00
17/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	3723	4	3723	4	0.00
17/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	2579	3	2579	3	450.00
17/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	867	1	867	1	0.00
17/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	10304	11	10304	11	0.00
17/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	4398	5	4398	5	650.00
17/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	7418	8	7418	8	0.00
17/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	186	0	186	0	323.00
17/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1061	1	1061	1	323.00
17/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	6438	6	6438	6	0.00
17/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	166	0	166	0	650.00
17/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	221	0	221	0	0.00
17/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	3043	3	3043	3	2,500.00
17/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	33	0	33	0	650.00
17/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	3444	3	3444	3	0.00
17/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	2266	2	2266	2	800.00
17/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	62	0	62	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
17/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	643	1	643	1	0.00
17/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	918	1	918	1	0.00
17/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	3403	3	3403	3	0.00
17/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	1378	1	1378	1	0.00
17/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	845	1	845	1	0.00
17/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	998	1	998	1	5,850.00
17/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	461	0	461	0	0.00
17/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	4527	4	4527	4	0.00
17/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	7260	7	7260	7	0.00
17/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	248	0	248	0	0.00
17/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	3656	3	3656	3	0.00
17/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	3486	3	3486	3	0.00
17/06/2020	2030 On 05-November-20			Bond Future	9.74	92.1128	9.7383	92.1128	0.00
17/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1296	1	1296	1	3,000.00
17/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	2925	3	2925	3	0.00
17/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	1627	2	1627	2	1,000.00
17/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	675	1	675	1	1,000.00
17/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1114	1	1114	1	3,000.00
17/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2347	2	2347	2	0.00
17/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	481	0	481	0	3,000.00
17/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2371	2	2371	2	0.00
17/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	4261	4	4261	4	0.00
17/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1312	1	1312	1	14,160.00
17/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	3634	4	3634	4	0.00
17/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2009	2	2009	2	3,000.00
17/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	5705	6	5705	6	0.00
17/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	694	1	694	1	14,160.00
17/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	868	1	868	1	15,646.00
17/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	1608	2	1608	2	15,646.00
17/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	5337	5	5337	5	0.00
17/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	2395	2	2395	2	0.00
17/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	4309	4	4309	4	0.00
17/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	5678	5	5678	5	0.00

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17/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	6395	6	6395	6	0.00
17/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1740	2	1740	2	3,000.00
17/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	7957	7	7957	7	0.00
17/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1900	2	1900	2	15,646.00
17/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	4376	4	4376	4	0.00
17/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	6981	7	6981	7	0.00
17/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4906	4	4906	4	0.00
17/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	8838	8	8838	8	0.00
17/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2958	3	2958	3	14,160.00
17/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	2489	2	2489	2	1,000.00
17/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	4343	4	4343	4	0.00
17/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	10268	10	10268	10	0.00
17/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	5638	5	5638	5	0.00
17/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	3645	3	3645	3	3,000.00
17/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	8944	8	8944	8	0.00
17/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	6438	6	6438	6	0.00
17/06/2020	2030 On 04-February-21			Bond Future	9.94	89.1824	9.9434	89.1824	0.00
17/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	996	1	996	1	1,000.00
17/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2138	2	2138	2	0.00
17/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2043	2	2043	2	1,000.00
17/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	986	1	986	1	800.00
17/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2119	2	2119	2	0.00
17/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2100	2	2100	2	0.00
17/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1609	1	1609	1	800.00
17/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	4705	5	4705	5	0.00
17/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	3332	3	3332	3	1,800.00
17/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	7725	7	7725	7	0.00
17/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	6643	6	6643	6	0.00
17/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	10110	10	10110	10	0.00
17/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	6488	6	6488	6	0.00
17/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	6527	6	6527	6	0.00
17/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	6450	6	6450	6	0.00
17/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	10059	9	10059	9	0.00

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17/06/2020	2030 On 06-May-21			Bond Future	10.16	90.2502	10.1588	90.2502	0.00
17/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	6128	6	6128	6	0.00
17/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2097	2	2097	2	0.00
17/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	9221	9	9221	9	0.00
17/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	719	1	719	1	700.00
17/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	3767	4	3767	4	0.00
17/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4074	4	4074	4	0.00
17/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	9255	9	9255	9	0.00
17/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2226	2	2226	2	0.00
17/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	9289	10	9289	10	0.00
17/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1641	1	1641	1	0.00
17/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	13208	13	13208	13	0.00
17/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	5028	5	5028	5	700.00
17/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	7321	7	7321	7	700.00
17/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	7587	7	7587	7	0.00
17/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1666	2	1666	2	0.00
17/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1654	2	1654	2	0.00
17/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4699	4	4699	4	0.00
17/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	3155	3	3155	3	0.00
17/06/2020	2032 On 06-August-20			Bond Future	10.39	88.9872	10.3945	88.9872	99,453.00
17/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	968	1	968	1	0.00
17/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	336	0	336	0	0.00
17/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	345	0	345	0	0.00
17/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	48	0	48	0	800.00
17/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	215	0	215	0	800.00
17/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	354	0	354	0	0.00
17/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	6149	6	6149	6	0.00
17/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	6262	6	6262	6	0.00
17/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	10451	10	10451	10	0.00
17/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	7200	7	7200	7	0.00
17/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	6205	6	6205	6	0.00
17/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3940	4	3940	4	800.00
17/06/2020	2032 On 05-November-20			Bond Future	10.61	85.8116	10.6100	85.8116	0.00

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17/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	1643	2	1643	2	0.00
17/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	5237	5	5237	5	0.00
17/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	4920	5	4920	5	0.00
17/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	751	1	751	1	3,000.00
17/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1379	1	1379	1	3,000.00
17/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1124	1	1124	1	1,000.00
17/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	1661	2	1661	2	0.00
17/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	601	0	601	0	1,000.00
17/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	1624	2	1624	2	0.00
17/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	6834	6	6834	6	0.00
17/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	10126	10	10126	10	0.00
17/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	11126	11	11126	11	0.00
17/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2564	2	2564	2	1,000.00
17/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	8319	8	8319	8	0.00
17/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	7478	7	7478	7	0.00
17/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	6745	6	6745	6	0.00
17/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	6789	6	6789	6	0.00
17/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2750	2	2750	2	3,000.00
17/06/2020	2032 On 04-February-21			Bond Future	10.83	86.8131	10.8287	86.8131	0.00
17/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	783	1	783	1	800.00
17/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1728	1	1728	1	0.00
17/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1293	1	1293	1	800.00
17/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1758	1	1758	1	0.00
17/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	4468	4	4468	4	0.00
17/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1743	1	1743	1	0.00
17/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8961	8	8961	8	0.00
17/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8914	8	8914	8	0.00
17/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	10629	10	10629	10	0.00
17/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	4517	4	4517	4	800.00
17/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	9010	8	9010	8	0.00
17/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	13456	13	13456	13	0.00
17/06/2020	2032 On 06-May-21			Bond Future	11.05	83.7049	11.0547	83.7049	0.00
17/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	8276	8	8276	8	0.00

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17/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	8308	8	8308	8	0.00
17/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	8245	8	8245	8	0.00
17/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2788	3	2788	3	0.00
17/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2770	3	2770	3	0.00
17/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2752	3	2752	3	0.00
17/06/2020	2033 On 06-August-20			Bond Future	96.49	96.7760	96.4901	96.7760	12,178.00
17/06/2020	2033 On 05-November-20			Bond Future	96.34	96.6425	96.3370	96.6425	0.00
17/06/2020	2033 On 04-February-21			Bond Future	97.48	97.7924	97.4770	97.7924	0.00
17/06/2020	2033 On 06-May-21			Bond Future	97.43	97.7557	97.4295	97.7557	0.00
17/06/2020	2037 On 06-August-20			Bond Future	11.34	79.6736	11.3447	79.6736	100,515.00
17/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	108	0	108	0	0.00
17/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	105	0	105	0	0.00
17/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	111	0	111	0	0.00
17/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	10140	10	10140	10	0.00
17/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	10069	10	10069	10	0.00
17/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	9999	10	9999	10	0.00
17/06/2020	2037 On 05-November-20			Bond Future	11.56	80.5424	11.5619	80.5424	0.00
17/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1081	1	1081	1	0.00
17/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1056	1	1056	1	0.00
17/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1068	1	1068	1	0.00
17/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	10130	10	10130	10	0.00
17/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	10013	9	10013	9	0.00
17/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	10071	10	10071	10	0.00
17/06/2020	2037 On 04-February-21			Bond Future	11.79	77.2270	11.7869	77.2270	0.00
17/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	5533	5	5533	5	300.00
17/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	904	1	904	1	72.00
17/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	11574	12	11574	12	0.00
17/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2588	2	2588	2	0.00
17/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1727	1	1727	1	0.00
17/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1613	1	1613	1	0.00
17/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5319	5	5319	5	0.00
17/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1627	1	1627	1	0.00
17/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1924	2	1924	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
17/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1641	1	1641	1	0.00
17/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	11159	10	11159	10	0.00
17/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4667	4	4667	4	240.00
17/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	10138	9	10138	9	0.00
17/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	11270	11	11270	11	0.00
17/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1459	1	1459	1	300.00
17/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	8345	8	8345	8	72.00
17/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	10830	10	10830	10	72.00
17/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	11215	10	11215	10	0.00
17/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	15043	14	15043	14	0.00
17/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	4481	4	4481	4	0.00
17/06/2020	2037 On 06-May-21			Bond Future	12.02	78.1521	12.0193	78.1521	0.00
17/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	6645	7	6645	7	0.00
17/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	6677	7	6677	7	0.00
17/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	6709	7	6709	7	0.00
17/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	4415	4	4415	4	0.00
17/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	4393	4	4393	4	0.00
17/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4437	4	4437	4	0.00
17/06/2020	2038 On 06-August-20			Bond Future	107.86	107.5342	107.8610	107.5342	10,569.00
17/06/2020	2038 On 05-November-20			Bond Future	109.04	108.7320	109.0438	108.7320	0.00
17/06/2020	2038 On 04-February-21			Bond Future	108.62	108.3121	108.6207	108.3121	0.00
17/06/2020	2038 On 06-May-21			Bond Future	109.94	109.6326	109.9371	109.6326	0.00
17/06/2020	2040 On 06-August-20			Bond Future	11.55	81.2116	11.5500	81.2116	52,244.00
17/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	93	0	93	0	0.00
17/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	95	0	95	0	0.00
17/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	98	0	98	0	0.00
17/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	783	1	783	1	0.00
17/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	1672	2	1672	2	0.00
17/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	21	0	21	0	800.00
17/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	107	0	107	0	800.00
17/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	686	1	686	1	0.00
17/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	10649	10	10649	10	0.00
17/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	14628	14	14628	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
17/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	5839	5	5839	5	800.00
17/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	10952	10	10952	10	0.00
17/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	5509	5	5509	5	12,538.00
17/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	3578	3	3578	3	517.00
17/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	11028	11	11028	11	0.00
17/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	10876	10	10876	10	0.00
17/06/2020	2040 On 05-November-20			Bond Future	11.77	82.0973	11.7676	82.0973	0.00
17/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	463	0	463	0	2,000.00
17/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	904	1	904	1	2,000.00
17/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	329	0	329	0	2,000.00
17/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	673	1	673	1	2,230.00
17/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	984	1	984	1	0.00
17/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	996	1	996	1	0.00
17/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2161	2	2161	2	2,230.00
17/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4059	4	4059	4	0.00
17/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	3460	3	3460	3	0.00
17/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1008	1	1008	1	0.00
17/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	5163	5	5163	5	2,000.00
17/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	11042	10	11042	10	0.00
17/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	16863	16	16863	16	0.00
17/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	13118	12	13118	12	0.00
17/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	10978	10	10978	10	0.00
17/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	4484	4	4484	4	2,000.00
17/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	7211	7	7211	7	0.00
17/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	11559	11	11559	11	0.00
17/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	11105	10	11105	10	0.00
17/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	15082	14	15082	14	0.00
17/06/2020	2040 On 04-February-21			Bond Future	11.99	78.5497	11.9935	78.5497	0.00
17/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1157	1	1157	1	800.00
17/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4454	4	4454	4	0.00
17/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1587	1	1587	1	0.00
17/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	630	0	630	0	500.00
17/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	689	0	689	0	800.00

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17/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1601	1	1601	1	0.00
17/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1360	1	1360	1	500.00
17/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	3976	4	3976	4	0.00
17/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1572	1	1572	1	0.00
17/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	12300	11	12300	11	0.00
17/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	6614	6	6614	6	500.00
17/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	13293	12	13293	12	0.00
17/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	18579	18	18579	18	0.00
17/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	17967	17	17967	17	0.00
17/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	14401	14	14401	14	0.00
17/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	12179	11	12179	11	0.00
17/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	12239	11	12239	11	0.00
17/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	6016	5	6016	5	800.00
17/06/2020	2040 On 06-May-21			Bond Future	12.23	79.4907	12.2264	79.4907	0.00
17/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	6289	7	6289	7	0.00
17/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	6321	7	6321	7	0.00
17/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	6258	7	6258	7	0.00
17/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	5134	5	5134	5	0.00
17/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	5108	5	5108	5	0.00
17/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	5082	5	5082	5	0.00
17/06/2020	2044 On 06-August-20			Bond Future	11.62	77.9011	11.6215	77.9011	77,121.00
17/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	45	0	45	0	0.00
17/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	7	0	7	0	602.00
17/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	48	0	48	0	0.00
17/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	66	0	66	0	602.00
17/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
17/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	22	0	22	0	140.00
17/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	46	0	46	0	0.00
17/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	819	1	819	1	0.00
17/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1123	1	1123	1	0.00
17/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	20447	20	20447	20	0.00
17/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	14597	14	14597	14	0.00
17/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	12766	12	12766	12	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
17/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	5480	5	5480	5	140.00
17/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	12848	12	12848	12	0.00
17/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	4664	4	4664	4	602.00
17/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	11961	11	11961	11	0.00
17/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	12929	12	12929	12	0.00
17/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	17218	17	17218	17	0.00
17/06/2020	2044 On 05-November-20			Bond Future	11.83	78.7506	11.8333	78.7506	0.00
17/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	414	0	414	0	1,815.00
17/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	960	1	960	1	0.00
17/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	585	0	585	0	0.00
17/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	2970	3	2970	3	0.00
17/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	984	1	984	1	0.00
17/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3105	3	3105	3	0.00
17/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	593	1	593	1	568.00
17/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	635	1	635	1	1,815.00
17/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	972	1	972	1	0.00
17/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	652	1	652	1	525.00
17/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	226	0	226	0	525.00
17/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	2435	2	2435	2	0.00
17/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	97	0	97	0	1,815.00
17/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2176	2	2176	2	0.00
17/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	208	0	208	0	568.00
17/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	11187	10	11187	10	0.00
17/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	13381	13	13381	13	0.00
17/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	6758	6	6758	6	1,815.00
17/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	5684	5	5684	5	1,815.00
17/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	23183	23	23183	23	0.00
17/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	13525	13	13525	13	0.00
17/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	18926	18	18926	18	0.00
17/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	11252	11	11252	11	0.00
17/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	19359	19	19359	19	0.00
17/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	13963	13	13963	13	0.00
17/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	15792	15	15792	15	0.00

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17/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	7257	7	7257	7	525.00
17/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5880	5	5880	5	568.00
17/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	11317	11	11317	11	0.00
17/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	13890	13	13890	13	0.00
17/06/2020	2044 On 04-February-21			Bond Future	12.05	75.2892	12.0530	75.2892	0.00
17/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1425	1	1425	1	0.00
17/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1452	1	1452	1	0.00
17/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1348	1	1348	1	0.00
17/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	706	0	706	0	405.00
17/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1438	1	1438	1	0.00
17/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1057	1	1057	1	0.00
17/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2176	2	2176	2	0.00
17/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	12967	12	12967	12	0.00
17/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	13417	13	13417	13	405.00
17/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	17907	17	17907	17	0.00
17/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	10143	9	10143	9	405.00
17/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	13031	12	13031	12	0.00
17/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	15104	14	15104	14	0.00
17/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	12903	12	12903	12	0.00
17/06/2020	2044 On 06-May-21			Bond Future	12.28	76.1912	12.2794	76.1912	0.00
17/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	6188	7	6188	7	0.00
17/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	6157	7	6157	7	0.00
17/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	6127	6	6127	6	0.00
17/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	5231	5	5231	5	0.00
17/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	5258	5	5258	5	0.00
17/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	5205	5	5205	5	0.00
17/06/2020	2046 On 06-August-20			Bond Future	97.61	98.0005	97.6127	98.0005	16,109.00
17/06/2020	2046 On 05-November-20			Bond Future	96.90	97.3067	96.8978	97.3067	0.00
17/06/2020	2046 On 04-February-21			Bond Future	98.04	98.4647	98.0449	98.4647	0.00
17/06/2020	2046 On 06-May-21			Bond Future	97.42	97.8566	97.4246	97.8566	0.00
17/06/2020	2050 On 06-August-20			Bond Future	98.18	98.1487	98.1799	98.1487	16,793.00
17/06/2020	2050 On 05-November-20			Bond Future	99.26	99.2418	99.2562	99.2418	0.00
17/06/2020	2050 On 04-February-21			Bond Future	98.52	98.5130	98.5211	98.5130	0.00

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17/06/2020	2050 On 06-May-21			Bond Future	99.72	99.7140	99.7151	99.7140	0.00
17/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	AL37 On 06-August-20			Index Future	720.32	721.2250	720.3170	721.2250	0.00
17/06/2020	AL37 On 05-November-20			Index Future	728.12	729.1570	728.1160	729.1570	0.00
17/06/2020	AL37 On 04-February-21			Index Future	736.56	737.6520	736.5550	737.6520	0.00
17/06/2020	AL37 On 06-May-21			Index Future	745.30	746.4640	745.3010	746.4640	0.00
17/06/2020	AL7T On 06-August-20			Index Future	794.05	796.7460	794.0470	796.7460	0.00
17/06/2020	AL7T On 05-November-20			Index Future	802.65	805.5080	802.6450	805.5080	0.00
17/06/2020	AL7T On 04-February-21			Index Future	811.95	814.8920	811.9470	814.8920	0.00
17/06/2020	AL7T On 06-May-21			Index Future	821.59	824.6270	821.5890	824.6270	0.00
17/06/2020	ALBI On 06-August-20			Index Future	694.39	697.2170	694.3920	697.2170	212.00
17/06/2020	ALBI On 05-November-20			Index Future	701.91	704.8840	701.9100	704.8840	0.00
17/06/2020	ALBI On 04-February-21			Index Future	710.05	713.0960	710.0450	713.0960	0.00
17/06/2020	ALBI On 06-May-21			Index Future	718.48	721.6150	718.4770	721.6150	0.00
17/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	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
17/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2020	ES33 On 06-August-20			Bond Future	12.13	73.3937	12.1339	73.3937	350.00
17/06/2020	ES33 On 05-November-20			Bond Future	12.40	70.4185	12.4038	70.4185	0.00
17/06/2020	ES33 On 04-February-21			Bond Future	12.68	71.2402	12.6845	71.2402	0.00
17/06/2020	ES33 On 06-May-21			Bond Future	12.97	68.3152	12.9691	68.3152	0.00
17/06/2020	ES42 On 06-August-20			Bond Future	12.61	72.6402	12.6095	72.6402	4,919.00
17/06/2020	ES42 On 05-November-20			Bond Future	12.87	69.1734	12.8748	69.1734	0.00
17/06/2020	ES42 On 04-February-21			Bond Future	13.14	69.9815	13.1423	69.9815	0.00
17/06/2020	ES42 On 06-May-21			Bond Future	13.42	66.5602	13.4247	66.5602	0.00
17/06/2020	GOVI On 06-August-20			GOVI	686.69	689.4430	686.6920	689.4430	1,031.00
17/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	414380	39	414380	39	0.00
17/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	414280	39	414280	39	0.00
17/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	414480	39	414480	39	0.00
17/06/2020	GOVI On 05-November-20			GOVI	694.13	697.0260	694.1270	697.0260	0.00
17/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/06/2020	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
17/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	437230	41	437230	41	0.00
17/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	437030	41	437030	41	0.00
17/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	437130	41	437130	41	0.00
17/06/2020	GOVI On 04-February-21			GOVI	702.17	705.1460	702.1720	705.1460	0.00
17/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	487680	46	487680	46	0.00
17/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	487780	46	487780	46	0.00
17/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	487880	46	487880	46	0.00
17/06/2020	GOVI On 06-May-21			GOVI	710.51	713.5700	710.5100	713.5700	0.00
17/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	318400	35	318400	35	0.00
17/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	318200	35	318200	35	0.00
17/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	318300	35	318300	35	0.00
17/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2020	IGOV On 06-August-20			Index Future	255.99	256.0660	255.9920	256.0660	1,207.00
17/06/2020	IGOV On 05-November-20			Index Future	258.83	258.9450	258.8270	258.9450	47.00
17/06/2020	IGOV On 04-February-21			Index Future	261.89	262.0240	261.8890	262.0240	0.00
17/06/2020	IGOV On 06-May-21			Index Future	265.06	265.2160	265.0600	265.2160	0.00
17/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
17/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
17/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.07	94.0800	94.0700	94.0800	0.00
17/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.35	92.3500	92.3500	92.3500	0.00
17/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.56	90.5700	90.5600	90.5700	0.00
17/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.60	89.6300	89.6000	89.6300	0.00
17/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.95	90.9900	90.9500	90.9900	51.00
17/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.46	90.5000	90.4600	90.5000	0.00
17/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.66	90.7300	90.6600	90.7300	0.00
17/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.89	93.9900	93.8900	93.9900	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
17/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.51	94.6500	94.5100	94.6500	0.00
17/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.06	87.2400	87.0600	87.2400	0.00
17/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.75	92.9400	92.7500	92.9400	0.00
17/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.49	82.7000	82.4900	82.7000	0.00
17/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.23	79.4400	79.2300	79.4400	0.00
17/06/2020	IS10 On 15-June-26			Interest Rate Swap	77.85	78.0600	77.8500	78.0600	0.00
17/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.09	80.3000	80.0900	80.3000	0.00
17/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.29	84.5100	84.2900	84.5100	0.00
17/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.02	83.2500	83.0200	83.2500	0.00
17/06/2020	IS10 On 21-June-27			Interest Rate Swap	85.27	85.5100	85.2700	85.5100	0.00
17/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.17	91.4100	91.1700	91.4100	0.00
17/06/2020	IS10 On 20-December-27			Interest Rate Swap	91.69	91.9300	91.6900	91.9300	0.00
17/06/2020	IS10 On 22-March-28			Interest Rate Swap	84.91	85.1600	84.9100	85.1600	0.00
17/06/2020	IS10 On 20-June-28			Interest Rate Swap	92.78	93.0200	92.7800	93.0200	0.00
17/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.93	96.0650	3.9300	96.0650	0.00
17/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.78	96.2150	3.7800	96.2150	0.00
17/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.75	96.2550	3.7500	96.2550	0.00
17/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.69	96.3150	3.6900	96.3150	0.00
17/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.68	96.3200	3.6800	96.3200	0.00
17/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.67	96.3350	3.6700	96.3350	0.00
17/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.74	96.2400	3.7400	96.2400	0.00
17/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.93	96.0600	3.9300	96.0600	0.00
17/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	4.10	95.9000	4.0950	95.9000	0.00
17/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.29	95.7000	4.2850	95.7000	0.00
17/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.51	95.4900	4.5050	95.4900	0.00
17/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.84	95.2100	4.8350	95.2100	0.00
17/06/2020	R023 On 06-August-20			Bond Future	5.21	109.4021	5.2108	109.4021	26,869.00
17/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4873	5	4873	5	0.00
17/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4919	5	4919	5	0.00
17/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4896	5	4896	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
17/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R023 On 05-November-20			Bond Future	5.31	106.6863	5.3108	106.6863	0.00
17/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4638	5	4638	5	0.00
17/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4618	5	4618	5	0.00
17/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4659	5	4659	5	0.00
17/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	13	0	13	0	0.00
17/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	13	0	13	0	0.00
17/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	12	0	12	0	0.00
17/06/2020	R023 On 04-February-21			Bond Future	5.40	107.9307	5.4006	107.9307	0.00
17/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2154	2	2154	2	0.00
17/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2185	2	2185	2	0.00
17/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2169	2	2169	2	0.00
17/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	355	0	355	0	0.00
17/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	359	0	359	0	0.00
17/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	351	0	351	0	0.00
17/06/2020	R023 On 06-May-21			Bond Future	5.49	105.3107	5.4860	105.3107	0.00
17/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3636	4	3636	4	0.00
17/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3666	4	3666	4	0.00
17/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3651	4	3651	4	0.00
17/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	105	0	105	0	0.00
17/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	103	0	103	0	0.00
17/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	106	0	106	0	0.00
17/06/2020	R035 On 06-August-20			Bond Future	11.08	88.7375	11.0832	88.7375	100,202.00
17/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	221	0	221	0	0.00
17/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	16	0	16	0	500.00
17/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	12	0	12	0	24,761.00
17/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	111	0	111	0	500.00
17/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	227	0	227	0	0.00
17/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	822	1	822	1	0.00
17/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	4	0	4	0	3,000.00
17/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	215	0	215	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
17/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	16801	16	16801	16	0.00
17/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	7974	7	7974	7	0.00
17/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	8106	8	8106	8	0.00
17/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	14788	14	14788	14	0.00
17/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	8040	8	8040	8	0.00
17/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	4951	5	4951	5	500.00
17/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	9749	9	9749	9	0.00
17/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	14079	14	14079	14	0.00
17/06/2020	R035 On 05-November-20			Bond Future	11.31	85.2295	11.3067	85.2295	0.00
17/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1594	2	1594	2	0.00
17/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1613	2	1613	2	0.00
17/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1575	2	1575	2	0.00
17/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7942	7	7942	7	0.00
17/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	7893	7	7893	7	0.00
17/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	7844	7	7844	7	0.00
17/06/2020	R035 On 04-February-21			Bond Future	11.54	86.2239	11.5387	86.2239	0.00
17/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1585	1	1585	1	0.00
17/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1700	1	1700	1	0.00
17/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1571	1	1571	1	0.00
17/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	3798	4	3798	4	0.00
17/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1557	1	1557	1	0.00
17/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	11141	10	11141	10	0.00
17/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	6211	5	6211	5	650.00
17/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	11197	10	11197	10	0.00
17/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	10646	10	10646	10	650.00
17/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	11085	10	11085	10	0.00
17/06/2020	R035 On 06-May-21			Bond Future	11.77	82.7770	11.7691	82.7770	0.00
17/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	7224	8	7224	8	0.00
17/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	7293	8	7293	8	0.00
17/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	1923	2	1923	2	793.00
17/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	6139	7	6139	7	0.00
17/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4128	4	4128	4	0.00
17/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	7259	8	7259	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
17/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6773	6	6773	6	793.00
17/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4715	4	4715	4	793.00
17/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3965	4	3965	4	0.00
17/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	11474	11	11474	11	0.00
17/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3985	4	3985	4	0.00
17/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3945	4	3945	4	0.00
17/06/2020	R186 On 06-August-20			Bond Future	7.98	113.9760	7.9824	113.9760	68,608.00
17/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	2751	3	2751	3	0.00
17/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	469	1	469	1	2,500.00
17/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	5408	6	5408	6	900.00
17/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	1551	2	1551	2	900.00
17/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	2321	2	2321	2	0.00
17/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	2788	3	2788	3	0.00
17/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	2714	3	2714	3	0.00
17/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	739	1	739	1	0.00
17/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	3330	3	3330	3	2,500.00
17/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1458	1	1458	1	15,177.00
17/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	917	1	917	1	0.00
17/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	710	1	710	1	0.00
17/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	724	1	724	1	0.00
17/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	184	0	184	0	0.00
17/06/2020	R186 On 05-November-20			Bond Future	8.18	115.2174	8.1773	115.2174	0.00
17/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	581	0	581	0	1,200.00
17/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	3993	4	3993	4	0.00
17/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	3961	4	3961	4	0.00
17/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2146	2	2146	2	1,200.00
17/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	3928	4	3928	4	0.00
17/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	1796	2	1796	2	3,500.00
17/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3019	3	3019	3	3,500.00
17/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	6148	6	6148	6	0.00
17/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	2199	2	2199	2	0.00
17/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	835	1	835	1	3,500.00
17/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1600	1	1600	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
17/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	3520	3	3520	3	0.00
17/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1617	1	1617	1	0.00
17/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	3048	3	3048	3	0.00
17/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1584	1	1584	1	0.00
17/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	6748	6	6748	6	0.00
17/06/2020	R186 On 04-February-21			Bond Future	8.38	111.2779	8.3753	111.2779	0.00
17/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	2607	2	2607	2	0.00
17/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	2629	2	2629	2	0.00
17/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	2652	2	2652	2	0.00
17/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	3677	3	3677	3	0.00
17/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	3651	3	3651	3	0.00
17/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	3703	3	3703	3	0.00
17/06/2020	R186 On 06-May-21			Bond Future	8.59	112.6095	8.5868	112.6095	0.00
17/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	10166	10	10166	10	0.00
17/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	10131	10	10131	10	0.00
17/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	10096	10	10096	10	0.00
17/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	629	1	629	1	0.00
17/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	636	1	636	1	0.00
17/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	623	1	623	1	0.00
17/06/2020	R197 On 06-August-20			Bond Future	307.55	307.4085	307.5501	307.4085	2,591.00
17/06/2020	R197 On 05-November-20			Bond Future	310.92	310.8317	310.9216	310.8317	0.00
17/06/2020	R197 On 04-February-21			Bond Future	306.67	306.5944	306.6662	306.5944	0.00
17/06/2020	R197 On 06-May-21			Bond Future	310.38	310.3323	310.3828	310.3323	0.00
17/06/2020	R202 On 06-August-20			Bond Future	215.42	215.3579	215.4172	215.3579	7,794.00
17/06/2020	R202 On 05-November-20			Bond Future	217.78	217.7560	217.7785	217.7560	0.00
17/06/2020	R202 On 04-February-21			Bond Future	216.14	216.1316	216.1409	216.1316	0.00
17/06/2020	R202 On 06-May-21			Bond Future	218.76	218.7662	218.7599	218.7662	0.00
17/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4549	3.6000	104.4549	23,391.00
17/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1229	1	1229	1	0.00
17/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1235	1	1235	1	0.00
17/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1223	1	1223	1	0.00
17/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
17/06/2020	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
17/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R208 On 05-November-20			Bond Future	3.10	102.2013	3.1033	102.2013	0.00
17/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	654	1	654	1	0.00
17/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	650	1	650	1	0.00
17/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	646	1	646	1	0.00
17/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
17/06/2020	R209 On 06-August-20			Bond Future	11.03	67.4615	11.0253	67.4615	61,543.00
17/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	42375	42	42375	42	0.00
17/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	42484	42	42484	42	0.00
17/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	42267	42	42267	42	0.00
17/06/2020	R209 On 05-November-20			Bond Future	11.22	65.0563	11.2243	65.0563	0.00
17/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1202	1	1202	1	0.00
17/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1227	1	1227	1	0.00
17/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1215	1	1215	1	0.00
17/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	8071	8	8071	8	0.00
17/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	8023	7	8023	7	0.00
17/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	8119	8	8119	8	0.00
17/06/2020	R209 On 04-February-21			Bond Future	11.43	65.8155	11.4253	65.8155	0.00
17/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1725	1	1725	1	0.00
17/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1739	2	1739	2	0.00
17/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1711	1	1711	1	0.00
17/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	9043	8	9043	8	0.00
17/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8997	8	8997	8	0.00
17/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8951	8	8951	8	0.00
17/06/2020	R209 On 06-May-21			Bond Future	11.63	63.4614	11.6313	63.4614	0.00
17/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	6486	7	6486	7	0.00
17/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	6544	7	6544	7	0.00
17/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	6515	7	6515	7	0.00

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17/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3657	4	3657	4	0.00
17/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3622	4	3622	4	0.00
17/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3639	4	3639	4	0.00
17/06/2020	R210 On 06-August-20			Bond Future	186.52	186.8598	186.5214	186.8598	1,929.00
17/06/2020	R210 On 05-November-20			Bond Future	185.86	186.2344	185.8602	186.2344	0.00
17/06/2020	R210 On 04-February-21			Bond Future	188.06	188.4506	188.0599	188.4506	0.00
17/06/2020	R210 On 06-May-21			Bond Future	187.60	188.0061	187.5972	188.0061	0.00
17/06/2020	R212 On 06-August-20			Bond Future	166.27	166.2561	166.2746	166.2561	6,744.00
17/06/2020	R212 On 05-November-20			Bond Future	168.10	168.1080	168.0979	168.1080	0.00
17/06/2020	R212 On 04-February-21			Bond Future	167.77	167.7872	167.7662	167.7872	0.00
17/06/2020	R212 On 06-May-21			Bond Future	169.80	169.8326	169.7992	169.8326	0.00
17/06/2020	R213 On 06-August-20			Bond Future	9.96	84.3525	9.9607	84.3525	17,349.00
17/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	559	1	559	1	0.00
17/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	585	1	585	1	0.00
17/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	572	1	572	1	0.00
17/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	4385	4	4385	4	0.00
17/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	4339	4	4339	4	0.00
17/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	4431	4	4431	4	0.00
17/06/2020	R213 On 05-November-20			Bond Future	10.16	81.7420	10.1625	81.7420	0.00
17/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2012	2	2012	2	0.00
17/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2033	2	2033	2	0.00
17/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2054	2	2054	2	0.00
17/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	5134	5	5134	5	0.00
17/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	5207	5	5207	5	0.00
17/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	5170	5	5170	5	0.00
17/06/2020	R213 On 04-February-21			Bond Future	10.37	82.6955	10.3709	82.6955	0.00
17/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	1955	2	1955	2	0.00
17/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	1938	2	1938	2	0.00
17/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	1920	2	1920	2	0.00
17/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	7288	7	7288	7	0.00
17/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	7328	7	7328	7	0.00
17/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	7248	7	7248	7	0.00
17/06/2020	R213 On 06-May-21			Bond Future	10.58	80.1524	10.5788	80.1524	0.00

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17/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	8499	9	8499	9	0.00
17/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	8531	9	8531	9	0.00
17/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	8468	9	8468	9	0.00
17/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	2109	2	2109	2	0.00
17/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	2094	2	2094	2	0.00
17/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	2080	2	2080	2	0.00
17/06/2020	R214 On 06-August-20			Bond Future	11.37	64.9038	11.3746	64.9038	21,194.00
17/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	147	0	147	0	0.00
17/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	155	0	155	0	0.00
17/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	151	0	151	0	0.00
17/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	8500	8	8500	8	0.00
17/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	8376	8	8376	8	0.00
17/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	8438	8	8438	8	0.00
17/06/2020	R214 On 05-November-20			Bond Future	11.57	62.3336	11.5738	62.3336	0.00
17/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1151	1	1151	1	0.00
17/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1139	1	1139	1	0.00
17/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1163	1	1163	1	0.00
17/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	8800	8	8800	8	0.00
17/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	8749	8	8749	8	0.00
17/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	8698	8	8698	8	0.00
17/06/2020	R214 On 04-February-21			Bond Future	11.78	63.0608	11.7794	63.0608	0.00
17/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1608	1	1608	1	0.00
17/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1634	1	1634	1	0.00
17/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1621	1	1621	1	0.00
17/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	9831	9	9831	9	0.00
17/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	9782	9	9782	9	0.00
17/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	9880	9	9880	9	0.00
17/06/2020	R214 On 06-May-21			Bond Future	11.98	60.5353	11.9824	60.5353	0.00
17/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	5692	6	5692	6	0.00
17/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	5665	6	5665	6	0.00
17/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	5638	6	5638	6	0.00
17/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	4322	4	4322	4	0.00
17/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	4342	4	4342	4	0.00



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17/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	4301	4	4301	4	0.00
17/06/2020	R248 On 06-August-20			Bond Future	11.58	81.1354	11.5810	81.1354	96,524.00
17/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	127	0	127	0	0.00
17/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	3545	4	3545	4	0.00
17/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1340	2	1340	2	0.00
17/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	737	1	737	1	640.00
17/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	4	0	4	0	20,640.00
17/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	135	0	135	0	0.00
17/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	3351	4	3351	4	470.00
17/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	7512	8	7512	8	814.00
17/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	205	0	205	0	640.00
17/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
17/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1225	1	1225	1	470.00
17/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	5237	6	5237	6	814.00
17/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	131	0	131	0	0.00
17/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	10260	10	10260	10	0.00
17/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	1091	1	1091	1	0.00
17/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	4479	4	4479	4	0.00
17/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	10183	10	10183	10	0.00
17/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1947	2	1947	2	0.00
17/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	525	0	525	0	0.00
17/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1827	2	1827	2	0.00
17/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	20817	20	20817	20	0.00
17/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	18394	18	18394	18	0.00
17/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	5782	5	5782	5	0.00
17/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	4245	4	4245	4	0.00
17/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	10338	10	10338	10	0.00
17/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	9052	9	9052	9	0.00
17/06/2020	R248 On 05-November-20			Bond Future	11.79	77.6077	11.7916	77.6077	0.00
17/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2116	2	2116	2	800.00
17/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	630	1	630	1	800.00
17/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	666	1	666	1	0.00
17/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	657	1	657	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
17/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	648	1	648	1	0.00
17/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	13447	13	13447	13	0.00
17/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	13521	13	13521	13	0.00
17/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	13373	13	13373	13	0.00
17/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	13671	13	13671	13	0.00
17/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	7427	7	7427	7	0.00
17/06/2020	R248 On 04-February-21			Bond Future	12.01	78.5132	12.0103	78.5132	0.00
17/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1608	1	1608	1	0.00
17/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1623	1	1623	1	0.00
17/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1638	1	1638	1	0.00
17/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	12162	11	12162	11	0.00
17/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	12287	11	12287	11	0.00
17/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	12224	11	12224	11	0.00
17/06/2020	R248 On 06-May-21			Bond Future	12.23	75.0373	12.2268	75.0373	0.00
17/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	6037	6	6037	6	0.00
17/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	6098	6	6098	6	0.00
17/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	6067	6	6067	6	0.00
17/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	5346	5	5346	5	0.00
17/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	5318	5	5318	5	0.00
17/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	5373	5	5373	5	0.00