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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
24/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	2025 On 06-August-20			Bond Future	138.23	138.2441	138.2286	138.2441	4,976.00
24/06/2020	2025 On 05-November-20			Bond Future	139.74	139.7595	139.7418	139.7595	0.00
24/06/2020	2025 On 04-February-21			Bond Future	139.88	139.9024	139.8827	139.9024	0.00
24/06/2020	2025 On 06-May-21			Bond Future	141.58	141.6041	141.5833	141.6041	0.00

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24/06/2020	2029 On 06-August-20			Bond Future	100.12	99.9697	100.1222	99.9697	4,982.00
24/06/2020	2029 On 05-November-20			Bond Future	100.08	99.9294	100.0820	99.9294	0.00
24/06/2020	2029 On 04-February-21			Bond Future	101.27	101.1208	101.2740	101.1208	0.00
24/06/2020	2029 On 06-May-21			Bond Future	101.35	101.1998	101.3543	101.1998	0.00
24/06/2020	2030 On 06-August-20			Bond Future	9.23	91.4781	9.2258	91.4781	106,224.00
24/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	1407	1	1407	1	0.00
24/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	1303	1	1303	1	450.00
24/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	6802	6	6802	6	0.00
24/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	241	0	241	0	800.00
24/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	874	1	874	1	800.00
24/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1461	1	1461	1	0.00
24/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	11028	10	11028	10	0.00
24/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	4862	4	4862	4	470.00
24/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	8290	7	8290	7	470.00
24/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	2435	2	2435	2	0.00
24/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	4630	4	4630	4	0.00
24/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	8539	7	8539	7	0.00
24/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	5098	4	5098	4	0.00
24/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	3734	3	3734	3	450.00
24/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	1434	1	1434	1	0.00
24/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	12108	11	12108	11	0.00
24/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	5867	5	5867	5	650.00
24/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	9138	8	9138	8	0.00
24/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	355	0	355	0	323.00
24/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1718	1	1718	1	323.00
24/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	4778	6	4778	6	0.00
24/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	56	0	56	0	650.00
24/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	79	0	79	0	0.00
24/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	1870	3	1870	3	2,500.00
24/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	8	0	8	0	650.00
24/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2181	3	2181	3	0.00
24/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1296	2	1296	2	800.00
24/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	17	0	17	0	0.00

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24/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	283	0	283	0	0.00
24/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	431	1	431	1	0.00
24/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2148	3	2148	3	0.00
24/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	703	1	703	1	0.00
24/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	391	1	391	1	0.00
24/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	477	1	477	1	5,850.00
24/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	191	0	191	0	0.00
24/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3069	4	3069	4	0.00
24/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	91	0	91	0	0.00
24/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	2349	3	2349	3	0.00
24/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	5548	7	5548	7	0.00
24/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2214	3	2214	3	0.00
24/06/2020	2030 On 05-November-20			Bond Future	9.41	92.4592	9.4117	92.4592	0.00
24/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	2197	1	2197	1	3,000.00
24/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	4236	3	4236	3	0.00
24/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	2638	2	2638	2	1,000.00
24/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	1273	1	1273	1	1,000.00
24/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1943	1	1943	1	3,000.00
24/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	3543	3	3543	3	0.00
24/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	967	1	967	1	3,000.00
24/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	3572	3	3572	3	0.00
24/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	5786	5	5786	5	0.00
24/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	1301	1	1301	1	14,160.00
24/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	2219	1	2219	1	14,160.00
24/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	5066	4	5066	4	0.00
24/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	3126	2	3126	2	3,000.00
24/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	7374	6	7374	6	0.00
24/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	2613	2	2613	2	15,646.00
24/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	6976	6	6976	6	0.00
24/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	3601	3	3601	3	0.00
24/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	1565	1	1565	1	15,646.00
24/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	4836	5	4836	5	0.00
24/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3668	4	3668	4	0.00

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24/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1562	1	1562	1	3,000.00
24/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	6807	7	6807	7	0.00
24/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5454	6	5454	6	0.00
24/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1691	2	1691	2	15,646.00
24/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3725	4	3725	4	0.00
24/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	5962	6	5962	6	0.00
24/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4176	4	4176	4	0.00
24/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	7598	8	7598	8	0.00
24/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2542	3	2542	3	14,160.00
24/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2166	2	2166	2	1,000.00
24/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3697	4	3697	4	0.00
24/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	8906	10	8906	10	0.00
24/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	4802	5	4802	5	0.00
24/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3108	3	3108	3	3,000.00
24/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	7695	8	7695	8	0.00
24/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5492	6	5492	6	0.00
24/06/2020	2030 On 04-February-21			Bond Future	9.60	89.5351	9.6011	89.5351	0.00
24/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1771	1	1771	1	1,000.00
24/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	3323	2	3323	2	0.00
24/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	3203	2	3203	2	1,000.00
24/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1756	1	1756	1	800.00
24/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	3299	2	3299	2	0.00
24/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	3275	2	3275	2	0.00
24/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	2625	2	2625	2	800.00
24/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	6310	5	6310	5	0.00
24/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	3062	3	3062	3	1,800.00
24/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	6865	7	6865	7	0.00
24/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	5927	6	5927	6	0.00
24/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9004	10	9004	10	0.00
24/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5792	6	5792	6	0.00
24/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	5826	6	5826	6	0.00
24/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5759	6	5759	6	0.00
24/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	8957	9	8957	9	0.00

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24/06/2020	2030 On 06-May-21			Bond Future	9.80	90.6048	9.8004	90.6048	0.00
24/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	7584	7	7584	7	0.00
24/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	3006	2	3006	2	0.00
24/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	10885	10	10885	10	0.00
24/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	1195	1	1195	1	700.00
24/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4972	4	4972	4	0.00
24/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	5321	4	5321	4	0.00
24/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	10921	10	10921	10	0.00
24/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	3162	2	3162	2	0.00
24/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	10956	10	10956	10	0.00
24/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1407	1	1407	1	0.00
24/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6357	7	6357	7	700.00
24/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	11783	13	11783	13	0.00
24/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4331	5	4331	5	700.00
24/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	6595	7	6595	7	0.00
24/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1428	1	1428	1	0.00
24/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1418	1	1418	1	0.00
24/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4044	4	4044	4	0.00
24/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2710	3	2710	3	0.00
24/06/2020	2032 On 06-August-20			Bond Future	10.16	89.0247	10.1573	89.0247	104,696.00
24/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	1355	1	1355	1	0.00
24/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	493	0	493	0	0.00
24/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	74	0	74	0	800.00
24/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	325	0	325	0	800.00
24/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	506	0	506	0	0.00
24/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	518	0	518	0	0.00
24/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	4875	6	4875	6	0.00
24/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	4981	6	4981	6	0.00
24/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	9039	10	9039	10	0.00
24/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	5871	7	5871	7	0.00
24/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	4928	6	4928	6	0.00
24/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	2889	4	2889	4	800.00
24/06/2020	2032 On 05-November-20			Bond Future	10.36	85.8340	10.3632	85.8340	0.00

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24/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	2444	2	2444	2	0.00
24/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	6522	5	6522	5	0.00
24/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	6181	5	6181	5	0.00
24/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	1275	1	1275	1	3,000.00
24/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	2113	1	2113	1	3,000.00
24/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1783	1	1783	1	1,000.00
24/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	2468	2	2468	2	0.00
24/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	1059	1	1059	1	1,000.00
24/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	2421	2	2421	2	0.00
24/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6179	7	6179	7	0.00
24/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9198	10	9198	10	0.00
24/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10132	11	10132	11	0.00
24/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2398	2	2398	2	1,000.00
24/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	7526	8	7526	8	0.00
24/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	6761	7	6761	7	0.00
24/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6100	6	6100	6	0.00
24/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6139	7	6139	7	0.00
24/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2559	3	2559	3	3,000.00
24/06/2020	2032 On 04-February-21			Bond Future	10.57	86.8380	10.5704	86.8380	0.00
24/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	1351	1	1351	1	800.00
24/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	2598	2	2598	2	0.00
24/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	2043	1	2043	1	800.00
24/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	2635	2	2635	2	0.00
24/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	5748	5	5748	5	0.00
24/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	2617	2	2617	2	0.00
24/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8360	9	8360	9	0.00
24/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8316	9	8316	9	0.00
24/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	9904	10	9904	10	0.00
24/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4322	4	4322	4	800.00
24/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8404	9	8404	9	0.00
24/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	12549	13	12549	13	0.00
24/06/2020	2032 On 06-May-21			Bond Future	10.78	83.7280	10.7846	83.7280	0.00
24/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	9581	8	9581	8	0.00

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24/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	9614	8	9614	8	0.00
24/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	9547	8	9547	8	0.00
24/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2594	3	2594	3	0.00
24/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2578	3	2578	3	0.00
24/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2562	3	2562	3	0.00
24/06/2020	2033 On 06-August-20			Bond Future	96.48	96.4402	96.4758	96.4402	12,378.00
24/06/2020	2033 On 05-November-20			Bond Future	96.32	96.2863	96.3208	96.2863	0.00
24/06/2020	2033 On 04-February-21			Bond Future	97.47	97.4342	97.4679	97.4342	0.00
24/06/2020	2033 On 06-May-21			Bond Future	97.42	97.3908	97.4243	97.3908	0.00
24/06/2020	2037 On 06-August-20			Bond Future	11.16	79.2126	11.1574	79.2126	100,837.00
24/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	143	0	143	0	0.00
24/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	139	0	139	0	0.00
24/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	147	0	147	0	0.00
24/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	9006	10	9006	10	0.00
24/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	8937	10	8937	10	0.00
24/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	8867	10	8867	10	0.00
24/06/2020	2037 On 05-November-20			Bond Future	11.37	80.0621	11.3674	80.0621	276.00
24/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1655	1	1655	1	0.00
24/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	1623	1	1623	1	0.00
24/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	1639	1	1639	1	0.00
24/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	9518	10	9518	10	0.00
24/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	9408	10	9408	10	0.00
24/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	9463	10	9463	10	0.00
24/06/2020	2037 On 04-February-21			Bond Future	11.58	76.7430	11.5832	76.7430	0.00
24/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	1468	1	1468	1	72.00
24/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	6763	5	6763	5	300.00
24/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	12933	11	12933	11	0.00
24/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	3538	3	3538	3	0.00
24/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	2519	2	2519	2	0.00
24/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	2379	2	2379	2	0.00
24/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	6537	5	6537	5	0.00
24/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	2396	2	2396	2	0.00
24/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	2758	2	2758	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
24/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	2414	2	2414	2	0.00
24/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	10733	11	10733	11	0.00
24/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4686	5	4686	5	240.00
24/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	9773	10	9773	10	0.00
24/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	10838	11	10838	11	0.00
24/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1618	1	1618	1	300.00
24/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	8097	8	8097	8	72.00
24/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	10424	11	10424	11	72.00
24/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	10785	11	10785	11	0.00
24/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	14409	15	14409	15	0.00
24/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4512	4	4512	4	0.00
24/06/2020	2037 On 06-May-21			Bond Future	11.81	77.6604	11.8064	77.6604	0.00
24/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	7726	7	7726	7	0.00
24/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	7759	7	7759	7	0.00
24/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	7793	7	7793	7	0.00
24/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	4281	4	4281	4	0.00
24/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	4261	4	4261	4	0.00
24/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4302	4	4302	4	0.00
24/06/2020	2038 On 06-August-20			Bond Future	107.97	107.3343	107.9657	107.3343	10,539.00
24/06/2020	2038 On 05-November-20			Bond Future	109.15	108.5110	109.1476	108.5110	0.00
24/06/2020	2038 On 04-February-21			Bond Future	108.73	108.0910	108.7339	108.0910	0.00
24/06/2020	2038 On 06-May-21			Bond Future	110.06	109.4061	110.0560	109.4061	0.00
24/06/2020	2040 On 06-August-20			Bond Future	11.37	80.6624	11.3677	80.6624	55,869.00
24/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	122	0	122	0	0.00
24/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	125	0	125	0	0.00
24/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	129	0	129	0	0.00
24/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	985	1	985	1	0.00
24/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	2067	2	2067	2	0.00
24/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	27	0	27	0	800.00
24/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	141	0	141	0	800.00
24/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	865	1	865	1	0.00
24/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	9493	11	9493	11	0.00
24/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	13445	15	13445	15	0.00

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24/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	4828	6	4828	6	800.00
24/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	9793	11	9793	11	0.00
24/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	4522	5	4522	5	12,496.00
24/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	2783	3	2783	3	517.00
24/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	9868	11	9868	11	0.00
24/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	9718	11	9718	11	0.00
24/06/2020	2040 On 05-November-20			Bond Future	11.58	81.5276	11.5781	81.5276	0.00
24/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	798	0	798	0	2,000.00
24/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	598	0	598	0	2,000.00
24/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	1094	1	1094	1	2,230.00
24/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	1510	1	1510	1	0.00
24/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	1405	1	1405	1	2,000.00
24/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	2953	2	2953	2	2,230.00
24/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	5096	4	5096	4	0.00
24/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	1526	1	1526	1	0.00
24/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	4440	3	4440	3	0.00
24/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	1541	1	1541	1	0.00
24/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	4943	5	4943	5	2,000.00
24/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	10371	11	10371	11	0.00
24/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	10311	11	10311	11	0.00
24/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	15932	17	15932	17	0.00
24/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	12339	13	12339	13	0.00
24/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	4321	4	4321	4	2,000.00
24/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	6803	7	6803	7	0.00
24/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	10859	12	10859	12	0.00
24/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	10431	11	10431	11	0.00
24/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	14217	15	14217	15	0.00
24/06/2020	2040 On 04-February-21			Bond Future	11.79	77.9753	11.7948	77.9753	0.00
24/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1761	1	1761	1	800.00
24/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	5589	4	5589	4	0.00
24/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	2301	2	2301	2	0.00
24/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	1055	1	1055	1	500.00
24/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	1137	1	1137	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	2318	2	2318	2	0.00
24/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	2284	2	2284	2	0.00
24/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	2019	1	2019	1	500.00
24/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	5065	4	5065	4	0.00
24/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	6483	7	6483	7	500.00
24/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	12732	13	12732	13	0.00
24/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	11791	12	11791	12	0.00
24/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	17784	19	17784	19	0.00
24/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	17195	18	17195	18	0.00
24/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	13785	14	13785	14	0.00
24/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	11676	12	11676	12	0.00
24/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	11733	12	11733	12	0.00
24/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5930	6	5930	6	800.00
24/06/2020	2040 On 06-May-21			Bond Future	12.02	78.9075	12.0185	78.9075	0.00
24/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	7365	6	7365	6	0.00
24/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	7397	6	7397	6	0.00
24/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	7332	6	7332	6	0.00
24/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	4970	5	4970	5	0.00
24/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	4946	5	4946	5	0.00
24/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	4921	5	4921	5	0.00
24/06/2020	2044 On 06-August-20			Bond Future	11.47	77.0562	11.4703	77.0562	77,118.00
24/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	8	0	8	0	602.00
24/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	54	0	54	0	0.00
24/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	58	0	58	0	0.00
24/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	80	0	80	0	602.00
24/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	2	0	2	0	140.00
24/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	27	0	27	0	140.00
24/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	56	0	56	0	0.00
24/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	924	1	924	1	0.00
24/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	1272	1	1272	1	0.00
24/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	19467	21	19467	21	0.00
24/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	13622	15	13622	15	0.00
24/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	11796	13	11796	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
24/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	4606	6	4606	6	140.00
24/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	11877	13	11877	13	0.00
24/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	3833	5	3833	5	602.00
24/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	11959	13	11959	13	0.00
24/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	16239	17	16239	17	0.00
24/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	10995	12	10995	12	0.00
24/06/2020	2044 On 05-November-20			Bond Future	11.68	77.8828	11.6760	77.8828	0.00
24/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	713	0	713	0	1,815.00
24/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	954	1	954	1	0.00
24/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	3742	3	3742	3	0.00
24/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	1450	1	1450	1	0.00
24/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	1480	1	1480	1	0.00
24/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	3893	3	3893	3	0.00
24/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	965	1	965	1	568.00
24/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	1046	1	1046	1	525.00
24/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	430	0	430	0	525.00
24/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	3138	2	3138	2	0.00
24/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	211	0	211	0	1,815.00
24/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	1022	1	1022	1	1,815.00
24/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	1465	1	1465	1	0.00
24/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	400	0	400	0	568.00
24/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	2843	2	2843	2	0.00
24/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	12786	14	12786	14	0.00
24/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	6473	7	6473	7	1,815.00
24/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	5485	6	5485	6	1,815.00
24/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	22309	23	22309	23	0.00
24/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	10695	11	10695	11	0.00
24/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	10757	11	10757	11	0.00
24/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	12924	14	12924	14	0.00
24/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	18140	19	18140	19	0.00
24/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	18562	20	18562	20	0.00
24/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	13344	14	13344	14	0.00
24/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	15103	16	15103	16	0.00

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24/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	6936	7	6936	7	525.00
24/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	10819	11	10819	11	0.00
24/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5664	6	5664	6	568.00
24/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	13273	14	13273	14	0.00
24/06/2020	2044 On 04-February-21			Bond Future	11.89	74.4131	11.8878	74.4131	0.00
24/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	2076	1	2076	1	0.00
24/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	2108	1	2108	1	0.00
24/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	1980	1	1980	1	0.00
24/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	1150	1	1150	1	405.00
24/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	2092	1	2092	1	0.00
24/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	1613	1	1613	1	0.00
24/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	2971	2	2971	2	0.00
24/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	12615	13	12615	13	0.00
24/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	13044	14	13044	14	405.00
24/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	17345	18	17345	18	0.00
24/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	9933	10	9933	10	405.00
24/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	12675	13	12675	13	0.00
24/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	14655	15	14655	15	0.00
24/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	12554	13	12554	13	0.00
24/06/2020	2044 On 06-May-21			Bond Future	12.11	75.3027	12.1064	75.3027	0.00
24/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	7148	6	7148	6	0.00
24/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	7116	6	7116	6	0.00
24/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	7084	6	7084	6	0.00
24/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	5169	5	5169	5	0.00
24/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	5195	5	5195	5	0.00
24/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	5144	5	5144	5	0.00
24/06/2020	2046 On 06-August-20			Bond Future	97.96	97.4206	97.9551	97.4206	16,109.00
24/06/2020	2046 On 05-November-20			Bond Future	97.24	96.7034	97.2424	96.7034	0.00
24/06/2020	2046 On 04-February-21			Bond Future	98.40	97.8567	98.4008	97.8567	0.00
24/06/2020	2046 On 06-May-21			Bond Future	97.79	97.2388	97.7888	97.2388	0.00
24/06/2020	2050 On 06-August-20			Bond Future	97.45	97.6890	97.4544	97.6890	16,793.00
24/06/2020	2050 On 05-November-20			Bond Future	98.52	98.7595	98.5210	98.7595	0.00
24/06/2020	2050 On 04-February-21			Bond Future	97.78	98.0274	97.7847	98.0274	0.00

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24/06/2020	2050 On 06-May-21			Bond Future	98.97	99.2200	98.9737	99.2200	0.00
24/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	AL37 On 06-August-20			Index Future	733.64	728.5410	733.6430	728.5410	0.00
24/06/2020	AL37 On 05-November-20			Index Future	741.58	736.4210	741.5750	736.4210	0.00
24/06/2020	AL37 On 04-February-21			Index Future	750.23	745.0140	750.2250	745.0140	0.00
24/06/2020	AL37 On 06-May-21			Index Future	759.17	753.8940	759.1660	753.8940	0.00
24/06/2020	AL7T On 06-August-20			Index Future	808.67	799.1450	808.6670	799.1450	0.00
24/06/2020	AL7T On 05-November-20			Index Future	817.41	807.7890	817.4100	807.7890	0.00
24/06/2020	AL7T On 04-February-21			Index Future	826.95	817.2150	826.9450	817.2150	0.00
24/06/2020	AL7T On 06-May-21			Index Future	836.80	826.9550	836.7990	826.9550	0.00
24/06/2020	ALBI On 06-August-20			Index Future	705.06	697.1880	705.0590	697.1880	212.00
24/06/2020	ALBI On 05-November-20			Index Future	712.68	704.7290	712.6810	704.7290	0.00
24/06/2020	ALBI On 04-February-21			Index Future	721.00	712.9520	720.9950	712.9520	0.00
24/06/2020	ALBI On 06-May-21			Index Future	729.59	721.4500	729.5870	721.4500	0.00
24/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	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
24/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2020	ES33 On 06-August-20			Bond Future	11.91	73.1359	11.9128	73.1359	350.00
24/06/2020	ES33 On 05-November-20			Bond Future	12.17	70.1451	12.1735	70.1451	0.00
24/06/2020	ES33 On 04-February-21			Bond Future	12.44	70.9655	12.4427	70.9655	0.00
24/06/2020	ES33 On 06-May-21			Bond Future	12.72	68.0355	12.7159	68.0355	0.00
24/06/2020	ES42 On 06-August-20			Bond Future	12.36	72.5242	12.3581	72.5242	4,919.00
24/06/2020	ES42 On 05-November-20			Bond Future	12.61	69.0435	12.6118	69.0435	0.00
24/06/2020	ES42 On 04-February-21			Bond Future	12.87	69.8519	12.8658	69.8519	0.00
24/06/2020	ES42 On 06-May-21			Bond Future	13.13	66.4273	13.1339	66.4273	0.00
24/06/2020	GOVI On 06-August-20			GOVI	697.10	689.3690	697.1040	689.3690	1,017.00
24/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	310260	39	310260	39	0.00
24/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	310160	39	310160	39	0.00
24/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	310360	39	310360	39	0.00
24/06/2020	GOVI On 05-November-20			GOVI	704.64	696.8260	704.6410	696.8260	0.00
24/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
24/06/2020	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
24/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	332090	41	332090	41	0.00
24/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	331890	41	331890	41	0.00
24/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	331990	41	331990	41	0.00
24/06/2020	GOVI On 04-February-21			GOVI	712.86	704.9570	712.8600	704.9570	0.00
24/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	380800	46	380800	46	0.00
24/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	380900	46	380900	46	0.00
24/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	381000	46	381000	46	0.00
24/06/2020	GOVI On 06-May-21			GOVI	721.36	713.3590	721.3550	713.3590	0.00
24/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	426850	35	426850	35	0.00
24/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	426650	35	426650	35	0.00
24/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	426750	35	426750	35	0.00
24/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
24/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
24/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2020	IGOV On 06-August-20			Index Future	255.65	255.6000	255.6540	255.6000	1,207.00
24/06/2020	IGOV On 05-November-20			Index Future	258.48	258.4270	258.4820	258.4270	47.00
24/06/2020	IGOV On 04-February-21			Index Future	261.56	261.5050	261.5590	261.5050	0.00
24/06/2020	IGOV On 06-May-21			Index Future	264.74	264.6840	264.7380	264.6840	0.00
24/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
24/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0500	94.0400	94.0500	0.00
24/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.28	92.2900	92.2800	92.2900	0.00
24/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.46	90.4700	90.4600	90.4700	0.00
24/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.45	89.4600	89.4500	89.4600	0.00
24/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.76	90.7800	90.7600	90.7800	51.00
24/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.22	90.2400	90.2200	90.2400	0.00
24/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.35	90.3700	90.3500	90.3700	0.00
24/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.51	93.5500	93.5100	93.5500	0.00
24/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.03	94.0900	94.0300	94.0900	0.00

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24/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.47	86.5500	86.4700	86.5500	0.00
24/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.06	92.1600	92.0600	92.1600	0.00
24/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.75	80.9900	80.7500	80.9900	0.00
24/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.42	77.6800	77.4200	77.6800	0.00
24/06/2020	IS10 On 15-June-26			Interest Rate Swap	75.97	76.2500	75.9700	76.2500	0.00
24/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.15	78.4300	78.1500	78.4300	0.00
24/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.31	82.6000	82.3100	82.6000	0.00
24/06/2020	IS10 On 15-March-27			Interest Rate Swap	80.98	81.2800	80.9800	81.2800	0.00
24/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.17	83.4900	83.1700	83.4900	0.00
24/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.05	89.3700	89.0500	89.3700	0.00
24/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.51	89.8500	89.5100	89.8500	0.00
24/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.61	82.9900	82.6100	82.9900	0.00
24/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.48	90.8500	90.4800	90.8500	0.00
24/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.90	96.1300	3.9000	96.1300	0.00
24/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.69	96.3000	3.6900	96.3000	0.00
24/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.68	96.3200	3.6800	96.3200	0.00
24/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.56	96.4300	3.5600	96.4300	0.00
24/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.54	96.4500	3.5400	96.4500	0.00
24/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.52	96.4800	3.5200	96.4800	35.00
24/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.55	96.4400	3.5500	96.4400	0.00
24/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2600	3.7300	96.2600	0.00
24/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.0850	3.7350	96.0850	0.00
24/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9450	4.0350	95.9450	0.00
24/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7350	4.2550	95.7350	0.00
24/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4850	4.5450	95.4850	0.00
24/06/2020	R023 On 06-August-20			Bond Future	5.06	109.6408	5.0571	109.6408	32,369.00
24/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5250	5	5250	5	0.00
24/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5296	5	5296	5	0.00
24/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5273	5	5273	5	0.00
24/06/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00

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24/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R023 On 05-November-20			Bond Future	5.14	106.9087	5.1399	106.9087	0.00
24/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	5012	5	5012	5	0.00
24/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	4991	5	4991	5	0.00
24/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	5033	5	5033	5	0.00
24/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	7	0	7	0	0.00
24/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	7	0	7	0	0.00
24/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	7	0	7	0	0.00
24/06/2020	R023 On 04-February-21			Bond Future	5.20	108.1582	5.2028	108.1582	0.00
24/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2476	2	2476	2	0.00
24/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2507	2	2507	2	0.00
24/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2491	2	2491	2	0.00
24/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	285	0	285	0	0.00
24/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	289	0	289	0	0.00
24/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	281	0	281	0	0.00
24/06/2020	R023 On 06-May-21			Bond Future	5.26	105.5383	5.2564	105.5383	0.00
24/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	4004	4	4004	4	0.00
24/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	4035	4	4035	4	0.00
24/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	4019	4	4019	4	0.00
24/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	73	0	73	0	0.00
24/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	72	0	72	0	0.00
24/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	74	0	74	0	0.00
24/06/2020	R035 On 06-August-20			Bond Future	10.87	88.3913	10.8658	88.3913	99,548.00
24/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	319	0	319	0	0.00
24/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	24	0	24	0	500.00
24/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	17	0	17	0	24,761.00
24/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	162	0	162	0	500.00
24/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	327	0	327	0	0.00
24/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	1109	1	1109	1	0.00
24/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	311	0	311	0	0.00
24/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	6	0	6	0	3,000.00
24/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	15418	17	15418	17	0.00

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24/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	6689	8	6689	8	0.00
24/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	6817	8	6817	8	0.00
24/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	13408	15	13408	15	0.00
24/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	6753	8	6753	8	0.00
24/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	3854	5	3854	5	500.00
24/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	8415	10	8415	10	0.00
24/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	12702	14	12702	14	0.00
24/06/2020	R035 On 05-November-20			Bond Future	11.08	84.8644	11.0807	84.8644	0.00
24/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	2348	2	2348	2	0.00
24/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	2372	2	2372	2	0.00
24/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	2325	2	2325	2	0.00
24/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	7294	8	7294	8	0.00
24/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	7249	8	7249	8	0.00
24/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	7205	8	7205	8	0.00
24/06/2020	R035 On 04-February-21			Bond Future	11.30	85.8566	11.3019	85.8566	0.00
24/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	2370	2	2370	2	0.00
24/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	2514	2	2514	2	0.00
24/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	2353	2	2353	2	0.00
24/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	4972	4	4972	4	0.00
24/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	2335	2	2335	2	0.00
24/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10502	11	10502	11	0.00
24/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	5964	6	5964	6	650.00
24/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10554	11	10554	11	0.00
24/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	10040	10	10040	10	650.00
24/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10450	11	10450	11	0.00
24/06/2020	R035 On 06-May-21			Bond Future	11.52	82.4032	11.5218	82.4032	0.00
24/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	8462	7	8462	7	0.00
24/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	8534	7	8534	7	0.00
24/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	2627	2	2627	2	793.00
24/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	7319	6	7319	6	0.00
24/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	5146	4	5146	4	0.00
24/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	8498	7	8498	7	0.00
24/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6350	7	6350	7	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4455	5	4455	5	793.00
24/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3763	4	3763	4	0.00
24/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	10737	11	10737	11	0.00
24/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3782	4	3782	4	0.00
24/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3745	4	3745	4	0.00
24/06/2020	R186 On 06-August-20			Bond Future	7.59	115.1225	7.5860	115.1225	68,851.00
24/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	4392	4	4392	4	0.00
24/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	1061	1	1061	1	2,500.00
24/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	7384	7	7384	7	900.00
24/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2803	2	2803	2	900.00
24/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3853	3	3853	3	0.00
24/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	4438	4	4438	4	0.00
24/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	4347	4	4347	4	0.00
24/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	249	0	249	0	0.00
24/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	1800	2	1800	2	2,500.00
24/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	588	1	588	1	15,177.00
24/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	327	0	327	0	0.00
24/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	237	0	237	0	0.00
24/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	243	0	243	0	0.00
24/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	39	0	39	0	0.00
24/06/2020	R186 On 05-November-20			Bond Future	7.76	116.3562	7.7590	116.3562	0.00
24/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	1246	1	1246	1	1,200.00
24/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	5722	5	5722	5	0.00
24/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	5685	5	5685	5	0.00
24/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	3492	3	3492	3	1,200.00
24/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	5647	5	5647	5	0.00
24/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	3039	2	3039	2	3,500.00
24/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	4574	4	4574	4	3,500.00
24/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	8054	7	8054	7	0.00
24/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1612	2	1612	2	0.00
24/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	598	1	598	1	3,500.00
24/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1182	1	1182	1	0.00
24/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2620	3	2620	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1194	1	1194	1	0.00
24/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2252	2	2252	2	0.00
24/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1170	1	1170	1	0.00
24/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5270	6	5270	6	0.00
24/06/2020	R186 On 04-February-21			Bond Future	7.93	112.4329	7.9309	112.4329	0.00
24/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3982	3	3982	3	0.00
24/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	4010	3	4010	3	0.00
24/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	4037	3	4037	3	0.00
24/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	2881	3	2881	3	0.00
24/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	2860	3	2860	3	0.00
24/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	2903	3	2903	3	0.00
24/06/2020	R186 On 06-May-21			Bond Future	8.11	113.7755	8.1144	113.7755	0.00
24/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	12171	11	12171	11	0.00
24/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	12134	11	12134	11	0.00
24/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	12097	11	12097	11	0.00
24/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	426	0	426	0	0.00
24/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	430	0	430	0	0.00
24/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	422	0	422	0	0.00
24/06/2020	R197 On 06-August-20			Bond Future	307.89	307.9108	307.8869	307.9108	2,591.00
24/06/2020	R197 On 05-November-20			Bond Future	311.26	311.2855	311.2566	311.2855	0.00
24/06/2020	R197 On 04-February-21			Bond Future	307.03	307.0614	307.0283	307.0614	0.00
24/06/2020	R197 On 06-May-21			Bond Future	310.76	310.7974	310.7621	310.7974	0.00
24/06/2020	R202 On 06-August-20			Bond Future	214.72	214.8632	214.7190	214.8632	7,664.00
24/06/2020	R202 On 05-November-20			Bond Future	217.07	217.2182	217.0691	217.2182	0.00
24/06/2020	R202 On 04-February-21			Bond Future	215.44	215.5929	215.4393	215.5929	0.00
24/06/2020	R202 On 06-May-21			Bond Future	218.06	218.2155	218.0586	218.2155	0.00
24/06/2020	R208 On 06-August-20			Bond Future	3.54	104.4250	3.5407	104.4250	23,391.00
24/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1266	1	1266	1	0.00
24/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1272	1	1272	1	0.00
24/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1260	1	1260	1	0.00
24/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2020	R208 On 05-November-20			Bond Future	3.01	102.1530	3.0110	102.1530	0.00
24/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	690	1	690	1	0.00
24/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	686	1	686	1	0.00
24/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	682	1	682	1	0.00
24/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
24/06/2020	R209 On 06-August-20			Bond Future	10.81	67.1574	10.8101	67.1574	61,107.00
24/06/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
24/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
24/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
24/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	41202	42	41202	42	0.00
24/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	41311	42	41311	42	0.00
24/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	41094	42	41094	42	0.00
24/06/2020	R209 On 05-November-20			Bond Future	11.00	64.7372	11.0013	64.7372	0.00
24/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	1900	1	1900	1	0.00
24/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	1933	1	1933	1	0.00
24/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	1916	1	1916	1	0.00
24/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7588	8	7588	8	0.00
24/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7544	8	7544	8	0.00
24/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7633	8	7633	8	0.00
24/06/2020	R209 On 04-February-21			Bond Future	11.19	65.4944	11.1929	65.4944	0.00
24/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	2576	2	2576	2	0.00
24/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	2593	2	2593	2	0.00
24/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	2559	2	2559	2	0.00
24/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8688	9	8688	9	0.00
24/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8645	9	8645	9	0.00
24/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8602	9	8602	9	0.00
24/06/2020	R209 On 06-May-21			Bond Future	11.39	63.1348	11.3894	63.1348	0.00
24/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	7577	7	7577	7	0.00
24/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	7638	7	7638	7	0.00
24/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	7607	7	7607	7	0.00
24/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3528	4	3528	4	0.00

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24/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3496	4	3496	4	0.00
24/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3512	4	3512	4	0.00
24/06/2020	R210 On 06-August-20			Bond Future	185.92	186.3634	185.9184	186.3634	1,929.00
24/06/2020	R210 On 05-November-20			Bond Future	185.25	185.7001	185.2472	185.7001	0.00
24/06/2020	R210 On 04-February-21			Bond Future	187.45	187.9144	187.4538	187.9144	0.00
24/06/2020	R210 On 06-May-21			Bond Future	186.99	187.4588	186.9915	187.4588	0.00
24/06/2020	R212 On 06-August-20			Bond Future	166.24	166.2021	166.2372	166.2021	7,044.00
24/06/2020	R212 On 05-November-20			Bond Future	168.06	168.0241	168.0569	168.0241	0.00
24/06/2020	R212 On 04-February-21			Bond Future	167.74	167.7063	167.7375	167.7063	0.00
24/06/2020	R212 On 06-May-21			Bond Future	169.78	169.7466	169.7770	169.7466	0.00
24/06/2020	R213 On 06-August-20			Bond Future	9.68	84.6107	9.6789	84.6107	17,366.00
24/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	917	1	917	1	0.00
24/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	956	1	956	1	0.00
24/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	936	1	936	1	0.00
24/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3151	4	3151	4	0.00
24/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3112	4	3112	4	0.00
24/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3191	4	3191	4	0.00
24/06/2020	R213 On 05-November-20			Bond Future	9.87	81.9885	9.8697	81.9885	0.00
24/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	3000	2	3000	2	0.00
24/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	3025	2	3025	2	0.00
24/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	3051	2	3051	2	0.00
24/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4517	5	4517	5	0.00
24/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4581	5	4581	5	0.00
24/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4549	5	4549	5	0.00
24/06/2020	R213 On 04-February-21			Bond Future	10.06	82.9469	10.0646	82.9469	0.00
24/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2961	2	2961	2	0.00
24/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2939	2	2939	2	0.00
24/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2918	2	2918	2	0.00
24/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6651	7	6651	7	0.00
24/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6687	7	6687	7	0.00
24/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6615	7	6615	7	0.00
24/06/2020	R213 On 06-May-21			Bond Future	10.26	80.4047	10.2593	80.4047	0.00
24/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	9945	9	9945	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	9978	9	9978	9	0.00
24/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	9912	9	9912	9	0.00
24/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1892	2	1892	2	0.00
24/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1879	2	1879	2	0.00
24/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1866	2	1866	2	0.00
24/06/2020	R214 On 06-August-20			Bond Future	11.13	64.7645	11.1288	64.7645	20,956.00
24/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	219	0	219	0	0.00
24/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	231	0	231	0	0.00
24/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	225	0	225	0	0.00
24/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	7230	8	7230	8	0.00
24/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	7110	8	7110	8	0.00
24/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	7170	8	7170	8	0.00
24/06/2020	R214 On 05-November-20			Bond Future	11.32	62.1816	11.3187	62.1816	0.00
24/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	1874	1	1874	1	0.00
24/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	1858	1	1858	1	0.00
24/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	1890	1	1890	1	0.00
24/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	8164	9	8164	9	0.00
24/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	8117	8	8117	8	0.00
24/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	8070	8	8070	8	0.00
24/06/2020	R214 On 04-February-21			Bond Future	11.51	62.9086	11.5130	62.9086	0.00
24/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	2477	2	2477	2	0.00
24/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	2510	2	2510	2	0.00
24/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	2494	2	2494	2	0.00
24/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	9328	10	9328	10	0.00
24/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	9282	10	9282	10	0.00
24/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	9374	10	9374	10	0.00
24/06/2020	R214 On 06-May-21			Bond Future	11.70	60.3798	11.7049	60.3798	0.00
24/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	6846	6	6846	6	0.00
24/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	6818	6	6818	6	0.00
24/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	6789	6	6789	6	0.00
24/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	4080	4	4080	4	0.00
24/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	4099	4	4099	4	0.00
24/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	4061	4	4061	4	0.00

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24/06/2020	R248 On 06-August-20			Bond Future	11.41	80.4358	11.4053	80.4358	106,774.00
24/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	165	0	165	0	0.00
24/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	5	0	5	0	20,640.00
24/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	4200	3	4200	3	0.00
24/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1650	1	1650	1	0.00
24/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	918	1	918	1	640.00
24/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	175	0	175	0	0.00
24/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	3982	3	3982	3	470.00
24/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	8480	7	8480	7	814.00
24/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	266	0	266	0	640.00
24/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	2	0	2	0	3,000.00
24/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1511	1	1511	1	470.00
24/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	6057	5	6057	5	814.00
24/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	170	0	170	0	0.00
24/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	9139	10	9139	10	0.00
24/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	749	1	749	1	0.00
24/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	3604	4	3604	4	0.00
24/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	9062	10	9062	10	0.00
24/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1418	2	1418	2	0.00
24/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	332	0	332	0	0.00
24/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1321	2	1321	2	0.00
24/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	19657	21	19657	21	0.00
24/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	17235	19	17235	19	0.00
24/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	4802	6	4802	6	0.00
24/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	3394	4	3394	4	0.00
24/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	9215	10	9215	10	0.00
24/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	7952	9	7952	9	0.00
24/06/2020	R248 On 05-November-20			Bond Future	11.61	76.8866	11.6086	76.8866	0.00
24/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	2895	2	2895	2	800.00
24/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	1032	1	1032	1	800.00
24/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	1081	1	1081	1	0.00
24/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	1069	1	1069	1	0.00
24/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	1056	1	1056	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
24/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	12687	14	12687	14	0.00
24/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	12758	14	12758	14	0.00
24/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	12616	13	12616	13	0.00
24/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	12901	14	12901	14	0.00
24/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	7035	7	7035	7	0.00
24/06/2020	R248 On 04-February-21			Bond Future	11.82	77.7856	11.8180	77.7856	0.00
24/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	2316	2	2316	2	0.00
24/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	2334	2	2334	2	0.00
24/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	2352	2	2352	2	0.00
24/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	11685	12	11685	12	0.00
24/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	11804	12	11804	12	0.00
24/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	11744	12	11744	12	0.00
24/06/2020	R248 On 06-May-21			Bond Future	12.03	74.2992	12.0254	74.2992	0.00
24/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	7084	6	7084	6	0.00
24/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	7149	6	7149	6	0.00
24/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	7117	6	7117	6	0.00
24/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	5187	5	5187	5	0.00
24/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	5161	5	5161	5	0.00
24/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	5213	5	5213	5	0.00