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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
25/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	2025 On 06-August-20			Bond Future	138.06	138.2286	138.0643	138.2286	4,976.00
25/06/2020	2025 On 05-November-20			Bond Future	139.57	139.7418	139.5749	139.7418	0.00
25/06/2020	2025 On 04-February-21			Bond Future	139.71	139.8827	139.7133	139.8827	0.00
25/06/2020	2025 On 06-May-21			Bond Future	141.41	141.5833	141.4116	141.5833	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
25/06/2020	2029 On 06-August-20			Bond Future	99.70	100.1222	99.7039	100.1222	4,982.00
25/06/2020	2029 On 05-November-20			Bond Future	99.66	100.0820	99.6586	100.0820	0.00
25/06/2020	2029 On 04-February-21			Bond Future	100.85	101.2740	100.8451	101.2740	0.00
25/06/2020	2029 On 06-May-21			Bond Future	100.92	101.3543	100.9200	101.3543	0.00
25/06/2020	2030 On 06-August-20			Bond Future	9.25	92.6258	9.2491	92.6258	106,464.00
25/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	1327	1	1327	1	0.00
25/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	6667	7	6667	7	0.00
25/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	1226	1	1226	1	450.00
25/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	216	0	216	0	800.00
25/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	814	1	814	1	800.00
25/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1379	1	1379	1	0.00
25/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	10890	11	10890	11	0.00
25/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	4734	5	4734	5	470.00
25/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	8153	8	8153	8	470.00
25/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	2332	2	2332	2	0.00
25/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	4503	5	4503	5	0.00
25/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	8402	9	8402	9	0.00
25/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	4968	5	4968	5	0.00
25/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	3614	4	3614	4	450.00
25/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	1353	1	1353	1	0.00
25/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	11971	12	11971	12	0.00
25/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	5735	6	5735	6	650.00
25/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	9000	9	9000	9	0.00
25/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	322	0	322	0	323.00
25/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1629	2	1629	2	323.00
25/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	4882	5	4882	5	0.00
25/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	56	0	56	0	650.00
25/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	79	0	79	0	0.00
25/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	1919	2	1919	2	2,500.00
25/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	8	0	8	0	650.00
25/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2238	2	2238	2	0.00
25/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1330	1	1330	1	800.00
25/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	17	0	17	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
25/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	288	0	288	0	0.00
25/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	440	0	440	0	0.00
25/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2204	2	2204	2	0.00
25/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	720	1	720	1	0.00
25/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	399	0	399	0	0.00
25/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	487	0	487	0	5,850.00
25/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	194	0	194	0	0.00
25/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3146	3	3146	3	0.00
25/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	5661	6	5661	6	0.00
25/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	91	0	91	0	0.00
25/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	2410	2	2410	2	0.00
25/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2272	2	2272	2	0.00
25/06/2020	2030 On 05-November-20			Bond Future	9.44	93.6176	9.4361	93.6176	0.00
25/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	2132	2	2132	2	3,000.00
25/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	4144	4	4144	4	0.00
25/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	1227	1	1227	1	1,000.00
25/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	2566	3	2566	3	1,000.00
25/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1883	2	1883	2	3,000.00
25/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	3459	4	3459	4	0.00
25/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	3487	4	3487	4	0.00
25/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	929	1	929	1	3,000.00
25/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	5680	6	5680	6	0.00
25/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	2154	2	2154	2	14,160.00
25/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	4966	5	4966	5	0.00
25/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	3047	3	3047	3	3,000.00
25/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	7259	7	7259	7	0.00
25/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	1255	1	1255	1	14,160.00
25/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	1513	2	1513	2	15,646.00
25/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	2542	3	2542	3	15,646.00
25/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	6862	7	6862	7	0.00
25/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	3516	4	3516	4	0.00
25/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3723	4	3723	4	0.00
25/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	4904	5	4904	5	0.00

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25/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5528	5	5528	5	0.00
25/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1586	2	1586	2	3,000.00
25/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	6894	7	6894	7	0.00
25/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1717	2	1717	2	15,646.00
25/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	6041	6	6041	6	0.00
25/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4236	4	4236	4	0.00
25/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	7691	8	7691	8	0.00
25/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2582	3	2582	3	14,160.00
25/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3780	4	3780	4	0.00
25/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2199	2	2199	2	1,000.00
25/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3751	4	3751	4	0.00
25/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	9008	9	9008	9	0.00
25/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	4869	5	4869	5	0.00
25/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3155	3	3155	3	3,000.00
25/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	7789	8	7789	8	0.00
25/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5567	5	5567	5	0.00
25/06/2020	2030 On 04-February-21			Bond Future	9.63	90.7058	9.6266	90.7058	0.00
25/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1723	2	1723	2	1,000.00
25/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	3252	3	3252	3	0.00
25/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	3134	3	3134	3	1,000.00
25/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1709	2	1709	2	800.00
25/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	3228	3	3228	3	0.00
25/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	3204	3	3204	3	0.00
25/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	2563	3	2563	3	800.00
25/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	6211	6	6211	6	0.00
25/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	3104	3	3104	3	1,800.00
25/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	6945	7	6945	7	0.00
25/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	5999	6	5999	6	0.00
25/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9098	9	9098	9	0.00
25/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5863	6	5863	6	0.00
25/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	5897	6	5897	6	0.00
25/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5829	6	5829	6	0.00
25/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	9051	9	9051	9	0.00

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25/06/2020	2030 On 06-May-21			Bond Future	9.83	91.7888	9.8271	91.7888	0.00
25/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	7480	8	7480	8	0.00
25/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	2942	3	2942	3	0.00
25/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	10764	11	10764	11	0.00
25/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	10800	11	10800	11	0.00
25/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	1161	1	1161	1	700.00
25/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4887	5	4887	5	0.00
25/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	5232	5	5232	5	0.00
25/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	3096	3	3096	3	0.00
25/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	10835	11	10835	11	0.00
25/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1429	1	1429	1	0.00
25/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	11892	12	11892	12	0.00
25/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4389	4	4389	4	700.00
25/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6434	6	6434	6	700.00
25/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	6675	7	6675	7	0.00
25/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1451	1	1451	1	0.00
25/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1440	1	1440	1	0.00
25/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4099	4	4099	4	0.00
25/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2749	3	2749	3	0.00
25/06/2020	2032 On 06-August-20			Bond Future	10.16	90.1529	10.1600	90.1529	104,966.00
25/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	1325	1	1325	1	0.00
25/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	475	0	475	0	0.00
25/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	487	1	487	1	0.00
25/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	69	0	69	0	800.00
25/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	310	0	310	0	800.00
25/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	499	1	499	1	0.00
25/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	4873	5	4873	5	0.00
25/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	4980	5	4980	5	0.00
25/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	9051	9	9051	9	0.00
25/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	5874	6	5874	6	0.00
25/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	4926	5	4926	5	0.00
25/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	2876	3	2876	3	800.00
25/06/2020	2032 On 05-November-20			Bond Future	10.37	86.9729	10.3662	86.9729	0.00

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25/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	2424	2	2424	2	0.00
25/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	6496	7	6496	7	0.00
25/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	6155	6	6155	6	0.00
25/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	1259	1	1259	1	3,000.00
25/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	2094	2	2094	2	3,000.00
25/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1765	2	1765	2	1,000.00
25/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	2447	2	2447	2	0.00
25/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	1045	1	1045	1	1,000.00
25/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	2401	2	2401	2	0.00
25/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6176	6	6176	6	0.00
25/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9200	9	9200	9	0.00
25/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10136	10	10136	10	0.00
25/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2389	2	2389	2	1,000.00
25/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	7526	8	7526	8	0.00
25/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	6759	7	6759	7	0.00
25/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6097	6	6097	6	0.00
25/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6136	6	6136	6	0.00
25/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2551	3	2551	3	3,000.00
25/06/2020	2032 On 04-February-21			Bond Future	10.57	87.9890	10.5735	87.9890	0.00
25/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	1339	1	1339	1	800.00
25/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	2582	3	2582	3	0.00
25/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	2029	2	2029	2	800.00
25/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	2619	3	2619	3	0.00
25/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	5726	6	5726	6	0.00
25/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	2600	3	2600	3	0.00
25/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8362	8	8362	8	0.00
25/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8318	8	8318	8	0.00
25/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	9908	10	9908	10	0.00
25/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4319	4	4319	4	800.00
25/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8406	8	8406	8	0.00
25/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	12556	13	12556	13	0.00
25/06/2020	2032 On 06-May-21			Bond Future	10.79	84.8922	10.7880	84.8922	0.00
25/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	9560	10	9560	10	0.00

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25/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	9593	10	9593	10	0.00
25/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	9526	10	9526	10	0.00
25/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2592	3	2592	3	0.00
25/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2576	3	2576	3	0.00
25/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2559	3	2559	3	0.00
25/06/2020	2033 On 06-August-20			Bond Future	96.38	96.4758	96.3841	96.4758	12,378.00
25/06/2020	2033 On 05-November-20			Bond Future	96.23	96.3208	96.2277	96.3208	0.00
25/06/2020	2033 On 04-February-21			Bond Future	97.37	97.4679	97.3732	97.4679	0.00
25/06/2020	2033 On 06-May-21			Bond Future	97.33	97.4243	97.3283	97.4243	0.00
25/06/2020	2037 On 06-August-20			Bond Future	11.15	80.4374	11.1499	80.4374	102,338.00
25/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	138	0	138	0	0.00
25/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	134	0	134	0	0.00
25/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	142	0	142	0	0.00
25/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	8954	9	8954	9	0.00
25/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	8884	9	8884	9	0.00
25/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	8814	9	8814	9	0.00
25/06/2020	2037 On 05-November-20			Bond Future	11.36	81.2988	11.3595	81.2988	276.00
25/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1654	2	1654	2	0.00
25/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	1623	2	1623	2	0.00
25/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	1638	2	1638	2	0.00
25/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	9470	10	9470	10	0.00
25/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	9360	9	9360	9	0.00
25/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	9415	9	9415	9	0.00
25/06/2020	2037 On 04-February-21			Bond Future	11.58	77.9930	11.5751	77.9930	0.00
25/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	6780	7	6780	7	300.00
25/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	1470	1	1470	1	72.00
25/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	12963	13	12963	13	0.00
25/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	3546	4	3546	4	0.00
25/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	2524	3	2524	3	0.00
25/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	2383	2	2383	2	0.00
25/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	6553	7	6553	7	0.00
25/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	2401	2	2401	2	0.00
25/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	2763	3	2763	3	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
25/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	2418	2	2418	2	0.00
25/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	10689	11	10689	11	0.00
25/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4654	5	4654	5	240.00
25/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	9730	10	9730	10	0.00
25/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	10794	11	10794	11	0.00
25/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1601	2	1601	2	300.00
25/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	8057	8	8057	8	72.00
25/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	10380	10	10380	10	72.00
25/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	10741	11	10741	11	0.00
25/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	14363	14	14363	14	0.00
25/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4481	5	4481	5	0.00
25/06/2020	2037 On 06-May-21			Bond Future	11.80	78.9247	11.7980	78.9247	0.00
25/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	7748	8	7748	8	0.00
25/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	7781	8	7781	8	0.00
25/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	7814	8	7814	8	0.00
25/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	4254	4	4254	4	0.00
25/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	4234	4	4234	4	0.00
25/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4275	4	4275	4	0.00
25/06/2020	2038 On 06-August-20			Bond Future	107.98	107.9657	107.9796	107.9657	10,539.00
25/06/2020	2038 On 05-November-20			Bond Future	109.16	109.1476	109.1610	109.1476	0.00
25/06/2020	2038 On 04-February-21			Bond Future	108.75	108.7339	108.7470	108.7339	0.00
25/06/2020	2038 On 06-May-21			Bond Future	110.07	110.0560	110.0692	110.0560	0.00
25/06/2020	2040 On 06-August-20			Bond Future	11.33	81.8780	11.3346	81.8780	55,869.00
25/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	126	0	126	0	0.00
25/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	130	0	130	0	0.00
25/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	134	0	134	0	0.00
25/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	1025	1	1025	1	0.00
25/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	2142	2	2142	2	0.00
25/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	28	0	28	0	800.00
25/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	146	0	146	0	800.00
25/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	901	1	901	1	0.00
25/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	9280	9	9280	9	0.00
25/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	13227	13	13227	13	0.00



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25/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	4645	5	4645	5	800.00
25/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	9579	10	9579	10	0.00
25/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	4344	5	4344	5	12,496.00
25/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	2639	3	2639	3	517.00
25/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	9654	10	9654	10	0.00
25/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	9504	10	9504	10	0.00
25/06/2020	2040 On 05-November-20			Bond Future	11.54	82.7549	11.5437	82.7549	0.00
25/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	821	1	821	1	2,000.00
25/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	615	1	615	1	2,000.00
25/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	1125	1	1125	1	2,230.00
25/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	1552	2	1552	2	0.00
25/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	1443	1	1443	1	2,000.00
25/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	3025	3	3025	3	2,230.00
25/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	5202	5	5202	5	0.00
25/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	1568	2	1568	2	0.00
25/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	4536	4	4536	4	0.00
25/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	1584	2	1584	2	0.00
25/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	4818	5	4818	5	2,000.00
25/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	10192	10	10192	10	0.00
25/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	10132	10	10132	10	0.00
25/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	15729	16	15729	16	0.00
25/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	12149	12	12149	12	0.00
25/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	4206	4	4206	4	2,000.00
25/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	6654	7	6654	7	0.00
25/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	10677	11	10677	11	0.00
25/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	10252	10	10252	10	0.00
25/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	14019	14	14019	14	0.00
25/06/2020	2040 On 04-February-21			Bond Future	11.76	79.2159	11.7589	79.2159	0.00
25/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1805	2	1805	2	800.00
25/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	5694	6	5694	6	0.00
25/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	2356	2	2356	2	0.00
25/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	1083	1	1083	1	500.00
25/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	1167	1	1167	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
25/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	2373	2	2373	2	0.00
25/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	2068	2	2068	2	500.00
25/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	5164	5	5164	5	0.00
25/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	2338	2	2338	2	0.00
25/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	11622	12	11622	12	0.00
25/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	6358	6	6358	6	500.00
25/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	12558	13	12558	13	0.00
25/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	17588	18	17588	18	0.00
25/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	17002	17	17002	17	0.00
25/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	13606	14	13606	14	0.00
25/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	11508	12	11508	12	0.00
25/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	11565	12	11565	12	0.00
25/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5813	6	5813	6	800.00
25/06/2020	2040 On 06-May-21			Bond Future	11.98	80.1623	11.9812	80.1623	0.00
25/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	7491	7	7491	7	0.00
25/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	7524	7	7524	7	0.00
25/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	7458	7	7458	7	0.00
25/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	4871	5	4871	5	0.00
25/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	4847	5	4847	5	0.00
25/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	4823	5	4823	5	0.00
25/06/2020	2044 On 06-August-20			Bond Future	11.45	78.2930	11.4474	78.2930	77,118.00
25/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	54	0	54	0	0.00
25/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	8	0	8	0	602.00
25/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	58	0	58	0	0.00
25/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	80	0	80	0	602.00
25/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	2	0	2	0	140.00
25/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	26	0	26	0	140.00
25/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	944	1	944	1	0.00
25/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	56	0	56	0	0.00
25/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	1300	1	1300	1	0.00
25/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	19317	19	19317	19	0.00
25/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	13472	14	13472	14	0.00
25/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	11646	12	11646	12	0.00

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25/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	11727	12	11727	12	0.00
25/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	4476	5	4476	5	140.00
25/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	3711	4	3711	4	602.00
25/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	10845	11	10845	11	0.00
25/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	11809	12	11809	12	0.00
25/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	16089	16	16089	16	0.00
25/06/2020	2044 On 05-November-20			Bond Future	11.65	79.1315	11.6522	79.1315	0.00
25/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	724	1	724	1	1,815.00
25/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	1473	1	1473	1	0.00
25/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	969	1	969	1	0.00
25/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	3796	4	3796	4	0.00
25/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	1504	1	1504	1	0.00
25/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	3948	4	3948	4	0.00
25/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	980	1	980	1	568.00
25/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	1039	1	1039	1	1,815.00
25/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	1488	1	1488	1	0.00
25/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	1063	1	1063	1	525.00
25/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	436	0	436	0	525.00
25/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	3185	3	3185	3	0.00
25/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	214	0	214	0	1,815.00
25/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	2886	3	2886	3	0.00
25/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	406	0	406	0	568.00
25/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	10567	11	10567	11	0.00
25/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	12651	13	12651	13	0.00
25/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	6369	6	6369	6	1,815.00
25/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	5388	5	5388	5	1,815.00
25/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	22161	22	22161	22	0.00
25/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	12789	13	12789	13	0.00
25/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	17996	18	17996	18	0.00
25/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	10629	11	10629	11	0.00
25/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	18417	19	18417	19	0.00
25/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	13208	13	13208	13	0.00
25/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	14963	15	14963	15	0.00

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25/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	6828	7	6828	7	525.00
25/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5566	6	5566	6	568.00
25/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	10691	11	10691	11	0.00
25/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	13138	13	13138	13	0.00
25/06/2020	2044 On 04-February-21			Bond Future	11.86	75.6753	11.8631	75.6753	0.00
25/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	2107	2	2107	2	0.00
25/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	2140	2	2140	2	0.00
25/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	2010	2	2010	2	0.00
25/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	1168	1	1168	1	405.00
25/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	2123	2	2123	2	0.00
25/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	1637	2	1637	2	0.00
25/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	3014	3	3014	3	0.00
25/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	12493	13	12493	13	0.00
25/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	12921	13	12921	13	405.00
25/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	17211	17	17211	17	0.00
25/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	9823	10	9823	10	405.00
25/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	12554	13	12554	13	0.00
25/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	14527	15	14527	15	0.00
25/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	12433	13	12433	13	0.00
25/06/2020	2044 On 06-May-21			Bond Future	12.08	76.5794	12.0806	76.5794	0.00
25/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	7230	7	7230	7	0.00
25/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	7198	7	7198	7	0.00
25/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	7166	7	7166	7	0.00
25/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	5097	5	5097	5	0.00
25/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	5122	5	5122	5	0.00
25/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	5072	5	5072	5	0.00
25/06/2020	2046 On 06-August-20			Bond Future	97.47	97.9551	97.4704	97.9551	16,109.00
25/06/2020	2046 On 05-November-20			Bond Future	96.75	97.2424	96.7517	97.2424	0.00
25/06/2020	2046 On 04-February-21			Bond Future	97.90	98.4008	97.9038	98.4008	0.00
25/06/2020	2046 On 06-May-21			Bond Future	97.29	97.7888	97.2856	97.7888	0.00
25/06/2020	2050 On 06-August-20			Bond Future	97.74	97.4544	97.7392	97.4544	16,793.00
25/06/2020	2050 On 05-November-20			Bond Future	98.81	98.5210	98.8086	98.5210	0.00
25/06/2020	2050 On 04-February-21			Bond Future	98.08	97.7847	98.0754	97.7847	0.00

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25/06/2020	2050 On 06-May-21			Bond Future	99.27	98.9737	99.2676	98.9737	0.00
25/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	AL37 On 06-August-20			Index Future	732.15	733.6430	732.1490	733.6430	0.00
25/06/2020	AL37 On 05-November-20			Index Future	740.06	741.5750	740.0600	741.5750	0.00
25/06/2020	AL37 On 04-February-21			Index Future	748.69	750.2250	748.6900	750.2250	0.00
25/06/2020	AL37 On 06-May-21			Index Future	757.61	759.1660	757.6100	759.1660	0.00
25/06/2020	AL7T On 06-August-20			Index Future	807.89	808.6670	807.8850	808.6670	0.00
25/06/2020	AL7T On 05-November-20			Index Future	816.62	817.4100	816.6150	817.4100	0.00
25/06/2020	AL7T On 04-February-21			Index Future	826.14	826.9450	826.1370	826.9450	0.00
25/06/2020	AL7T On 06-May-21			Index Future	835.98	836.7990	835.9800	836.7990	0.00
25/06/2020	ALBI On 06-August-20			Index Future	705.16	705.0590	705.1580	705.0590	212.00
25/06/2020	ALBI On 05-November-20			Index Future	712.78	712.6810	712.7780	712.6810	0.00
25/06/2020	ALBI On 04-February-21			Index Future	721.09	720.9950	721.0900	720.9950	0.00
25/06/2020	ALBI On 06-May-21			Index Future	729.68	729.5870	729.6810	729.5870	0.00
25/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	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
25/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2020	ES33 On 06-August-20			Bond Future	11.90	74.1407	11.8996	74.1407	350.00
25/06/2020	ES33 On 05-November-20			Bond Future	12.16	71.1596	12.1598	71.1596	0.00
25/06/2020	ES33 On 04-February-21			Bond Future	12.43	71.9909	12.4285	71.9909	0.00
25/06/2020	ES33 On 06-May-21			Bond Future	12.70	69.0726	12.7012	69.0726	0.00
25/06/2020	ES42 On 06-August-20			Bond Future	12.32	73.5950	12.3246	73.5950	4,919.00
25/06/2020	ES42 On 05-November-20			Bond Future	12.58	70.1246	12.5768	70.1246	0.00
25/06/2020	ES42 On 04-February-21			Bond Future	12.83	70.9447	12.8293	70.9447	0.00
25/06/2020	ES42 On 06-May-21			Bond Future	13.10	67.5327	13.0956	67.5327	0.00
25/06/2020	GOVI On 06-August-20			GOVI	697.11	697.1040	697.1140	697.1040	1,021.00
25/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	310160	31	310160	31	0.00
25/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	310060	31	310060	31	0.00
25/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	310260	31	310260	31	0.00
25/06/2020	GOVI On 05-November-20			GOVI	704.65	704.6410	704.6480	704.6410	0.00
25/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
25/06/2020	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
25/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	332020	33	332020	33	0.00
25/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	331820	33	331820	33	0.00
25/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	331920	33	331920	33	0.00
25/06/2020	GOVI On 04-February-21			GOVI	712.86	712.8600	712.8640	712.8600	0.00
25/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	380760	38	380760	38	0.00
25/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	380860	38	380860	38	0.00
25/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	380960	38	380960	38	0.00
25/06/2020	GOVI On 06-May-21			GOVI	721.36	721.3550	721.3580	721.3550	0.00
25/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	426880	43	426880	43	0.00
25/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	426680	43	426680	43	0.00
25/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	426780	43	426780	43	0.00
25/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
25/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
25/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2020	IGOV On 06-August-20			Index Future	255.57	255.6540	255.5730	255.6540	1,207.00
25/06/2020	IGOV On 05-November-20			Index Future	258.40	258.4820	258.3980	258.4820	47.00
25/06/2020	IGOV On 04-February-21			Index Future	261.47	261.5590	261.4730	261.5590	0.00
25/06/2020	IGOV On 06-May-21			Index Future	264.65	264.7380	264.6500	264.7380	0.00
25/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
25/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0400	94.0300	94.0400	0.00
25/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.27	92.2800	92.2700	92.2800	0.00
25/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4600	90.4300	90.4600	0.00
25/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4500	89.4100	89.4500	0.00
25/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.69	90.7600	90.6900	90.7600	51.00
25/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.13	90.2200	90.1300	90.2200	0.00
25/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.22	90.3500	90.2200	90.3500	0.00
25/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.37	93.5100	93.3700	93.5100	0.00
25/06/2020	IS05 On 20-December-22			Interest Rate Swap	93.89	94.0300	93.8900	94.0300	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
25/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.34	86.4700	86.3400	86.4700	0.00
25/06/2020	IS05 On 20-June-23			Interest Rate Swap	91.94	92.0600	91.9400	92.0600	0.00
25/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.62	80.7500	80.6200	80.7500	0.00
25/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.26	77.4200	77.2600	77.4200	0.00
25/06/2020	IS10 On 15-June-26			Interest Rate Swap	75.79	75.9700	75.7900	75.9700	0.00
25/06/2020	IS10 On 21-September-26			Interest Rate Swap	77.94	78.1500	77.9400	78.1500	0.00
25/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.08	82.3100	82.0800	82.3100	0.00
25/06/2020	IS10 On 15-March-27			Interest Rate Swap	80.72	80.9800	80.7200	80.9800	0.00
25/06/2020	IS10 On 21-June-27			Interest Rate Swap	82.90	83.1700	82.9000	83.1700	0.00
25/06/2020	IS10 On 20-September-27			Interest Rate Swap	88.77	89.0500	88.7700	89.0500	0.00
25/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.23	89.5100	89.2300	89.5100	0.00
25/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.33	82.6100	82.3300	82.6100	0.00
25/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.20	90.4800	90.2000	90.4800	0.00
25/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.91	96.1000	3.9100	96.1000	0.00
25/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.67	96.3100	3.6700	96.3100	0.00
25/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.66	96.3200	3.6600	96.3200	0.00
25/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.52	96.4400	3.5200	96.4400	0.00
25/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.51	96.4600	3.5100	96.4600	0.00
25/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.4800	3.4800	96.4800	35.00
25/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.4500	3.5100	96.4500	0.00
25/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.65	96.2700	3.6500	96.2700	0.00
25/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.2650	3.6550	96.2650	0.00
25/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.96	95.9650	3.9550	95.9650	0.00
25/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.97	95.7450	3.9650	95.7450	0.00
25/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.49	95.4550	4.4850	95.4550	0.00
25/06/2020	R023 On 06-August-20			Bond Future	5.01	109.8433	5.0139	109.8433	32,369.00
25/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5356	5	5356	5	0.00
25/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5402	5	5402	5	0.00
25/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5379	5	5379	5	0.00
25/06/2020	R023 On 06-August-20	7,28	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
25/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R023 On 05-November-20			Bond Future	5.09	107.1117	5.0920	107.1117	0.00
25/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	5118	5	5118	5	0.00
25/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	5097	5	5097	5	0.00
25/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	5138	5	5138	5	0.00
25/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	6	0	6	0	0.00
25/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	6	0	6	0	0.00
25/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	6	0	6	0	0.00
25/06/2020	R023 On 04-February-21			Bond Future	5.15	108.3621	5.1486	108.3621	0.00
25/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2561	2	2561	2	0.00
25/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2592	3	2592	3	0.00
25/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2577	2	2577	2	0.00
25/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	263	0	263	0	0.00
25/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	267	0	267	0	0.00
25/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	259	0	259	0	0.00
25/06/2020	R023 On 06-May-21			Bond Future	5.19	105.7439	5.1945	105.7439	0.00
25/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	4105	4	4105	4	0.00
25/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	4136	4	4136	4	0.00
25/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	4121	4	4121	4	0.00
25/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	66	0	66	0	0.00
25/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	65	0	65	0	0.00
25/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	67	0	67	0	0.00
25/06/2020	R035 On 06-August-20			Bond Future	10.87	89.5782	10.8685	89.5782	99,748.00
25/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	304	0	304	0	0.00
25/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	15	0	15	0	24,761.00
25/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	22	0	22	0	500.00
25/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	152	0	152	0	500.00
25/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	312	0	312	0	0.00
25/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	1081	1	1081	1	0.00
25/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	296	0	296	0	0.00
25/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	5	0	5	0	3,000.00
25/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	15435	15	15435	15	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
25/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	6692	7	6692	7	0.00
25/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	6819	7	6819	7	0.00
25/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	13424	13	13424	13	0.00
25/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	6756	7	6756	7	0.00
25/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	3843	4	3843	4	500.00
25/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	8423	8	8423	8	0.00
25/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	12717	13	12717	13	0.00
25/06/2020	R035 On 05-November-20			Bond Future	11.08	86.0626	11.0836	86.0626	0.00
25/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	2327	2	2327	2	0.00
25/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	2351	2	2351	2	0.00
25/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	2304	2	2304	2	0.00
25/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	7291	7	7291	7	0.00
25/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	7246	7	7246	7	0.00
25/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	7202	7	7202	7	0.00
25/06/2020	R035 On 04-February-21			Bond Future	11.30	87.0677	11.3049	87.0677	0.00
25/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	2354	2	2354	2	0.00
25/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	2498	3	2498	3	0.00
25/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	2337	2	2337	2	0.00
25/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	4950	5	4950	5	0.00
25/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	2319	2	2319	2	0.00
25/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10505	11	10505	11	0.00
25/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	5961	6	5961	6	650.00
25/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10557	11	10557	11	0.00
25/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	10042	10	10042	10	650.00
25/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10453	10	10453	10	0.00
25/06/2020	R035 On 06-May-21			Bond Future	11.53	83.6282	11.5250	83.6282	0.00
25/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	8441	8	8441	8	0.00
25/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	8512	9	8512	9	0.00
25/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	2613	3	2613	3	793.00
25/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	7298	7	7298	7	0.00
25/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	5127	5	5127	5	0.00
25/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	8476	8	8476	8	0.00
25/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6350	6	6350	6	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
25/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4453	4	4453	4	793.00
25/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3761	4	3761	4	0.00
25/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	10742	11	10742	11	0.00
25/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3779	4	3779	4	0.00
25/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3743	4	3743	4	0.00
25/06/2020	R186 On 06-August-20			Bond Future	7.63	115.9579	7.6302	115.9579	69,031.00
25/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	4176	4	4176	4	0.00
25/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	947	1	947	1	2,500.00
25/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	7149	7	7149	7	900.00
25/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2615	3	2615	3	900.00
25/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3644	4	3644	4	0.00
25/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	4221	4	4221	4	0.00
25/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	4131	4	4131	4	0.00
25/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	272	0	272	0	0.00
25/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	1926	2	1926	2	2,500.00
25/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	639	1	639	1	15,177.00
25/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	357	0	357	0	0.00
25/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	259	0	259	0	0.00
25/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	265	0	265	0	0.00
25/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	42	0	42	0	0.00
25/06/2020	R186 On 05-November-20			Bond Future	7.81	117.1987	7.8058	117.1987	0.00
25/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	1167	1	1167	1	1,200.00
25/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	5534	6	5534	6	0.00
25/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	5497	6	5497	6	0.00
25/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	3343	3	3343	3	1,200.00
25/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	5460	6	5460	6	0.00
25/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	2900	3	2900	3	3,500.00
25/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	4403	5	4403	5	3,500.00
25/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	7841	8	7841	8	0.00
25/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1683	2	1683	2	0.00
25/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	628	1	628	1	3,500.00
25/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1236	1	1236	1	0.00
25/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2723	3	2723	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
25/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1249	1	1249	1	0.00
25/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2344	2	2344	2	0.00
25/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1224	1	1224	1	0.00
25/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5434	5	5434	5	0.00
25/06/2020	R186 On 04-February-21			Bond Future	7.98	113.2838	7.9805	113.2838	0.00
25/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3837	4	3837	4	0.00
25/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	3865	4	3865	4	0.00
25/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	3891	4	3891	4	0.00
25/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	2981	3	2981	3	0.00
25/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	2959	3	2959	3	0.00
25/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	3003	3	3003	3	0.00
25/06/2020	R186 On 06-May-21			Bond Future	8.17	114.6358	8.1670	114.6358	0.00
25/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	11943	12	11943	12	0.00
25/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	11906	12	11906	12	0.00
25/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	11870	12	11870	12	0.00
25/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	447	0	447	0	0.00
25/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	451	0	451	0	0.00
25/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	442	0	442	0	0.00
25/06/2020	R197 On 06-August-20			Bond Future	307.91	307.8869	307.9112	307.8869	2,591.00
25/06/2020	R197 On 05-November-20			Bond Future	311.28	311.2566	311.2797	311.2566	0.00
25/06/2020	R197 On 04-February-21			Bond Future	307.05	307.0283	307.0503	307.0283	0.00
25/06/2020	R197 On 06-May-21			Bond Future	310.78	310.7621	310.7836	310.7621	0.00
25/06/2020	R202 On 06-August-20			Bond Future	215.42	214.7190	215.4190	214.7190	7,664.00
25/06/2020	R202 On 05-November-20			Bond Future	217.78	217.0691	217.7756	217.0691	0.00
25/06/2020	R202 On 04-February-21			Bond Future	216.15	215.4393	216.1534	215.4393	0.00
25/06/2020	R202 On 06-May-21			Bond Future	218.78	218.0586	218.7809	218.0586	0.00
25/06/2020	R208 On 06-August-20			Bond Future	3.48	104.4597	3.4831	104.4597	23,391.00
25/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1303	1	1303	1	0.00
25/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1309	1	1309	1	0.00
25/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1297	1	1297	1	0.00
25/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
25/06/2020	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
25/06/2020	R208 On 05-November-20			Bond Future	2.92	102.1864	2.9177	102.1864	0.00
25/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	726	1	726	1	0.00
25/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	722	1	722	1	0.00
25/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	718	1	718	1	0.00
25/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
25/06/2020	R209 On 06-August-20			Bond Future	10.80	68.2226	10.7978	68.2226	61,617.00
25/06/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
25/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
25/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
25/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	41134	41	41134	41	0.00
25/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	41242	41	41242	41	0.00
25/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	41025	41	41025	41	0.00
25/06/2020	R209 On 05-November-20			Bond Future	10.99	65.8127	10.9886	65.8127	0.00
25/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	1909	2	1909	2	0.00
25/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	1941	2	1941	2	0.00
25/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	1925	2	1925	2	0.00
25/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7528	8	7528	8	0.00
25/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7484	8	7484	8	0.00
25/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7573	8	7573	8	0.00
25/06/2020	R209 On 04-February-21			Bond Future	11.18	66.5816	11.1797	66.5816	0.00
25/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	2590	3	2590	3	0.00
25/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	2608	3	2608	3	0.00
25/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	2573	3	2573	3	0.00
25/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8633	9	8633	9	0.00
25/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8590	9	8590	9	0.00
25/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8547	9	8547	9	0.00
25/06/2020	R209 On 06-May-21			Bond Future	11.38	64.2346	11.3757	64.2346	0.00
25/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	7615	8	7615	8	0.00
25/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	7676	8	7676	8	0.00
25/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	7646	8	7646	8	0.00
25/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3496	4	3496	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3465	3	3465	3	0.00
25/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3480	4	3480	4	0.00
25/06/2020	R210 On 06-August-20			Bond Future	185.18	185.9184	185.1793	185.9184	1,929.00
25/06/2020	R210 On 05-November-20			Bond Future	184.50	185.2472	184.4992	185.2472	0.00
25/06/2020	R210 On 04-February-21			Bond Future	186.70	187.4538	186.6961	187.4538	0.00
25/06/2020	R210 On 06-May-21			Bond Future	186.22	186.9915	186.2242	186.9915	0.00
25/06/2020	R212 On 06-August-20			Bond Future	166.25	166.2372	166.2488	166.2372	7,044.00
25/06/2020	R212 On 05-November-20			Bond Future	168.07	168.0569	168.0679	168.0569	0.00
25/06/2020	R212 On 04-February-21			Bond Future	167.75	167.7375	167.7478	167.7375	0.00
25/06/2020	R212 On 06-May-21			Bond Future	169.79	169.7770	169.7872	169.7770	0.00
25/06/2020	R213 On 06-August-20			Bond Future	9.69	85.6647	9.6920	85.6647	17,366.00
25/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	874	1	874	1	0.00
25/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	913	1	913	1	0.00
25/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	893	1	893	1	0.00
25/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3184	3	3184	3	0.00
25/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3143	3	3143	3	0.00
25/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3224	3	3224	3	0.00
25/06/2020	R213 On 05-November-20			Bond Future	9.88	83.0525	9.8834	83.0525	0.00
25/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	2952	3	2952	3	0.00
25/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	2977	3	2977	3	0.00
25/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	3002	3	3002	3	0.00
25/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4545	5	4545	5	0.00
25/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4609	5	4609	5	0.00
25/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4577	5	4577	5	0.00
25/06/2020	R213 On 04-February-21			Bond Future	10.08	84.0221	10.0790	84.0221	0.00
25/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2920	3	2920	3	0.00
25/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2899	3	2899	3	0.00
25/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2878	3	2878	3	0.00
25/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6688	7	6688	7	0.00
25/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6724	7	6724	7	0.00
25/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6652	7	6652	7	0.00
25/06/2020	R213 On 06-May-21			Bond Future	10.27	81.4923	10.2743	81.4923	0.00
25/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	9878	10	9878	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	9911	10	9911	10	0.00
25/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	9845	10	9845	10	0.00
25/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1904	2	1904	2	0.00
25/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1891	2	1891	2	0.00
25/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1878	2	1878	2	0.00
25/06/2020	R214 On 06-August-20			Bond Future	11.10	65.8065	11.0961	65.8065	20,956.00
25/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	227	0	227	0	0.00
25/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	239	0	239	0	0.00
25/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	233	0	233	0	0.00
25/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	7055	7	7055	7	0.00
25/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	6936	7	6936	7	0.00
25/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	6996	7	6996	7	0.00
25/06/2020	R214 On 05-November-20			Bond Future	11.28	63.2338	11.2848	63.2338	0.00
25/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	1917	2	1917	2	0.00
25/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	1901	2	1901	2	0.00
25/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	1934	2	1934	2	0.00
25/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	8024	8	8024	8	0.00
25/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	7977	8	7977	8	0.00
25/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	7930	8	7930	8	0.00
25/06/2020	R214 On 04-February-21			Bond Future	11.48	63.9723	11.4778	63.9723	0.00
25/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	2529	2	2529	2	0.00
25/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	2563	3	2563	3	0.00
25/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	2546	2	2546	2	0.00
25/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	9195	9	9195	9	0.00
25/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	9150	9	9150	9	0.00
25/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	9240	9	9240	9	0.00
25/06/2020	R214 On 06-May-21			Bond Future	11.67	61.4556	11.6684	61.4556	0.00
25/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	6956	7	6956	7	0.00
25/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	6927	7	6927	7	0.00
25/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	6898	7	6898	7	0.00
25/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	4002	4	4002	4	0.00
25/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	4021	4	4021	4	0.00
25/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	3983	4	3983	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2020	R248 On 06-August-20			Bond Future	11.38	81.7292	11.3826	81.7292	106,774.00
25/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	166	0	166	0	0.00
25/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	4280	4	4280	4	0.00
25/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1684	2	1684	2	0.00
25/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	936	1	936	1	640.00
25/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	5	0	5	0	20,640.00
25/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	177	0	177	0	0.00
25/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	4059	4	4059	4	470.00
25/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	8604	8	8604	8	814.00
25/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	270	0	270	0	640.00
25/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	1	0	1	0	3,000.00
25/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1542	2	1542	2	470.00
25/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	6159	6	6159	6	814.00
25/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	171	0	171	0	0.00
25/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	8988	9	8988	9	0.00
25/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	699	1	699	1	0.00
25/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	3483	4	3483	4	0.00
25/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	8912	9	8912	9	0.00
25/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1342	1	1342	1	0.00
25/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	304	0	304	0	0.00
25/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1249	1	1249	1	0.00
25/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	19505	20	19505	20	0.00
25/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	17082	17	17082	17	0.00
25/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	4668	5	4668	5	0.00
25/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	3276	3	3276	3	0.00
25/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	9064	9	9064	9	0.00
25/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	7803	8	7803	8	0.00
25/06/2020	R248 On 05-November-20			Bond Future	11.58	78.1927	11.5850	78.1927	0.00
25/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	2939	3	2939	3	800.00
25/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	1049	1	1049	1	800.00
25/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	1099	1	1099	1	0.00
25/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	1086	1	1086	1	0.00
25/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	1074	1	1074	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
25/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	12551	13	12551	13	0.00
25/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	12622	13	12622	13	0.00
25/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	12481	13	12481	13	0.00
25/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	12764	13	12764	13	0.00
25/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	6925	7	6925	7	0.00
25/06/2020	R248 On 04-February-21			Bond Future	11.79	79.1059	11.7934	79.1059	0.00
25/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	2350	2	2350	2	0.00
25/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	2369	2	2369	2	0.00
25/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	2387	2	2387	2	0.00
25/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	11565	12	11565	12	0.00
25/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	11683	12	11683	12	0.00
25/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	11624	12	11624	12	0.00
25/06/2020	R248 On 06-May-21			Bond Future	12.00	75.6346	11.9998	75.6346	0.00
25/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	7167	7	7167	7	0.00
25/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	7233	7	7233	7	0.00
25/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	7200	7	7200	7	0.00
25/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	5114	5	5114	5	0.00
25/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	5088	5	5088	5	0.00
25/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	5139	5	5139	5	0.00