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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
26/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	2025 On 06-August-20			Bond Future	138.07	138.0643	138.0660	138.0643	4,976.00
26/06/2020	2025 On 05-November-20			Bond Future	139.58	139.5749	139.5759	139.5749	0.00
26/06/2020	2025 On 04-February-21			Bond Future	139.73	139.7133	139.7311	139.7133	0.00
26/06/2020	2025 On 06-May-21			Bond Future	141.43	141.4116	141.4293	141.4116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	2029 On 06-August-20			Bond Future	99.09	99.7039	99.0941	99.7039	5,012.00
26/06/2020	2029 On 05-November-20			Bond Future	99.05	99.6586	99.0547	99.6586	0.00
26/06/2020	2029 On 04-February-21			Bond Future	100.23	100.8451	100.2336	100.8451	0.00
26/06/2020	2029 On 06-May-21			Bond Future	100.31	100.9200	100.3139	100.9200	0.00
26/06/2020	2030 On 06-August-20			Bond Future	9.26	92.4883	9.2621	92.4883	106,494.00
26/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	1274	1	1274	1	0.00
26/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	6587	7	6587	7	0.00
26/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	1175	1	1175	1	450.00
26/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	773	1	773	1	800.00
26/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	199	0	199	0	800.00
26/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1326	1	1326	1	0.00
26/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	10812	11	10812	11	0.00
26/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	4656	5	4656	5	470.00
26/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	8074	8	8074	8	470.00
26/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	2265	2	2265	2	0.00
26/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	4425	5	4425	5	0.00
26/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	8323	8	8323	8	0.00
26/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	4890	5	4890	5	0.00
26/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	3539	4	3539	4	450.00
26/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	1300	1	1300	1	0.00
26/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	5655	6	5655	6	622.00
26/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	8921	9	8921	9	0.00
26/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	11893	12	11893	12	0.00
26/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1571	2	1571	2	323.00
26/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	299	0	299	0	323.00
26/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	4936	5	4936	5	0.00
26/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	7	0	7	0	622.00
26/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	54	0	54	0	622.00
26/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	77	0	77	0	0.00
26/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	1938	2	1938	2	2,500.00
26/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2261	2	2261	2	0.00
26/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1341	1	1341	1	800.00
26/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	16	0	16	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	285	0	285	0	0.00
26/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	439	0	439	0	0.00
26/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2228	2	2228	2	0.00
26/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	722	1	722	1	0.00
26/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	397	0	397	0	0.00
26/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	486	0	486	0	5,850.00
26/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	191	0	191	0	0.00
26/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3182	3	3182	3	0.00
26/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	5720	6	5720	6	0.00
26/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	89	0	89	0	0.00
26/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	2436	2	2436	2	0.00
26/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2296	2	2296	2	0.00
26/06/2020	2030 On 05-November-20			Bond Future	9.45	93.4781	9.4498	93.4781	0.00
26/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	2091	2	2091	2	3,000.00
26/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	4086	4	4086	4	0.00
26/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	1198	1	1198	1	1,000.00
26/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	2520	3	2520	3	1,000.00
26/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1844	2	1844	2	3,000.00
26/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	3406	3	3406	3	0.00
26/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	3434	3	3434	3	0.00
26/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	905	1	905	1	3,000.00
26/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	5615	6	5615	6	0.00
26/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	2112	2	2112	2	14,160.00
26/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	4904	5	4904	5	0.00
26/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	2998	3	2998	3	3,000.00
26/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	7189	7	7189	7	0.00
26/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	1225	1	1225	1	14,160.00
26/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	1479	2	1479	2	15,646.00
26/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	2497	3	2497	3	15,646.00
26/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	6793	7	6793	7	0.00
26/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	3463	4	3463	4	0.00
26/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3747	4	3747	4	0.00
26/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	4937	5	4937	5	0.00

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26/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5565	6	5565	6	0.00
26/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1594	2	1594	2	3,000.00
26/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	6938	7	6938	7	0.00
26/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1727	2	1727	2	15,646.00
26/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	6081	6	6081	6	0.00
26/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4265	4	4265	4	0.00
26/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	7739	8	7739	8	0.00
26/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2598	3	2598	3	14,160.00
26/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3806	4	3806	4	0.00
26/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2213	2	2213	2	1,000.00
26/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3777	4	3777	4	0.00
26/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	9062	9	9062	9	0.00
26/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	4902	5	4902	5	0.00
26/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3176	3	3176	3	3,000.00
26/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	7837	8	7837	8	0.00
26/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5604	6	5604	6	0.00
26/06/2020	2030 On 04-February-21			Bond Future	9.64	90.5643	9.6410	90.5643	0.00
26/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1693	2	1693	2	1,000.00
26/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	3208	3	3208	3	0.00
26/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	3091	3	3091	3	1,000.00
26/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1679	2	1679	2	800.00
26/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	3184	3	3184	3	0.00
26/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	3161	3	3161	3	0.00
26/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	2525	3	2525	3	800.00
26/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	6151	6	6151	6	0.00
26/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	3123	3	3123	3	1,800.00
26/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	6986	7	6986	7	0.00
26/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	6036	6	6036	6	0.00
26/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9148	9	9148	9	0.00
26/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5899	6	5899	6	0.00
26/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	5933	6	5933	6	0.00
26/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5865	6	5865	6	0.00
26/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	9101	9	9101	9	0.00

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26/06/2020	2030 On 06-May-21			Bond Future	9.84	91.6454	9.8421	91.6454	0.00
26/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	7418	7	7418	7	0.00
26/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	2903	3	2903	3	0.00
26/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	10694	11	10694	11	0.00
26/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	10729	11	10729	11	0.00
26/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	1140	1	1140	1	700.00
26/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4835	5	4835	5	0.00
26/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	5180	5	5180	5	0.00
26/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	3057	3	3057	3	0.00
26/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	10765	11	10765	11	0.00
26/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1439	1	1439	1	0.00
26/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	11952	12	11952	12	0.00
26/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4419	4	4419	4	700.00
26/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6475	6	6475	6	700.00
26/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	6717	7	6717	7	0.00
26/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1461	1	1461	1	0.00
26/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1450	1	1450	1	0.00
26/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4127	4	4127	4	0.00
26/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2768	3	2768	3	0.00
26/06/2020	2032 On 06-August-20			Bond Future	10.15	90.1359	10.1475	90.1359	104,991.00
26/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	1333	1	1333	1	0.00
26/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	474	0	474	0	0.00
26/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	67	0	67	0	800.00
26/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	308	0	308	0	800.00
26/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	486	0	486	0	0.00
26/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	498	0	498	0	0.00
26/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	4795	5	4795	5	0.00
26/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	4902	5	4902	5	0.00
26/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	8973	9	8973	9	0.00
26/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	5795	6	5795	6	0.00
26/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	4848	5	4848	5	0.00
26/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	2807	3	2807	3	800.00
26/06/2020	2032 On 05-November-20			Bond Future	10.35	86.9553	10.3532	86.9553	0.00

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26/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	2439	2	2439	2	0.00
26/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	6191	6	6191	6	0.00
26/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	6534	6	6534	6	0.00
26/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	1266	1	1266	1	3,000.00
26/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	2106	2	2106	2	3,000.00
26/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1775	2	1775	2	1,000.00
26/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	2462	2	2462	2	0.00
26/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	1050	1	1050	1	1,000.00
26/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	2416	2	2416	2	0.00
26/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6114	6	6114	6	0.00
26/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9130	9	9130	9	0.00
26/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10064	10	10064	10	0.00
26/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2350	2	2350	2	1,000.00
26/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6035	6	6035	6	0.00
26/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	7459	8	7459	8	0.00
26/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	6694	7	6694	7	0.00
26/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6074	6	6074	6	0.00
26/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2510	3	2510	3	3,000.00
26/06/2020	2032 On 04-February-21			Bond Future	10.56	87.9709	10.5601	87.9709	0.00
26/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	1348	1	1348	1	800.00
26/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	2599	3	2599	3	0.00
26/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	2042	2	2042	2	800.00
26/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	2636	3	2636	3	0.00
26/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	5760	6	5760	6	0.00
26/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	2617	3	2617	3	0.00
26/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8301	8	8301	8	0.00
26/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8257	8	8257	8	0.00
26/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	9844	10	9844	10	0.00
26/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4275	4	4275	4	800.00
26/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8346	8	8346	8	0.00
26/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	12487	13	12487	13	0.00
26/06/2020	2032 On 06-May-21			Bond Future	10.77	84.8736	10.7740	84.8736	0.00
26/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	9609	10	9609	10	0.00

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26/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	9643	10	9643	10	0.00
26/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	9576	10	9576	10	0.00
26/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2563	3	2563	3	0.00
26/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2547	3	2547	3	0.00
26/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2531	3	2531	3	0.00
26/06/2020	2033 On 06-August-20			Bond Future	94.76	96.3841	94.7567	96.3841	12,378.00
26/06/2020	2033 On 05-November-20			Bond Future	94.60	96.2277	94.5957	96.2277	0.00
26/06/2020	2033 On 04-February-21			Bond Future	95.72	97.3732	95.7214	97.3732	0.00
26/06/2020	2033 On 06-May-21			Bond Future	95.67	97.3283	95.6703	97.3283	0.00
26/06/2020	2037 On 06-August-20			Bond Future	11.05	80.4853	11.0455	80.4853	103,338.00
26/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	175	0	175	0	0.00
26/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	170	0	170	0	0.00
26/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	180	0	180	0	0.00
26/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	8327	9	8327	9	0.00
26/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	8258	9	8258	9	0.00
26/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	8189	9	8189	9	0.00
26/06/2020	2037 On 05-November-20			Bond Future	11.25	81.3468	11.2511	81.3468	276.00
26/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1827	2	1827	2	0.00
26/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	1793	2	1793	2	0.00
26/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	1810	2	1810	2	0.00
26/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	8970	9	8970	9	0.00
26/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	8863	9	8863	9	0.00
26/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	8916	9	8916	9	0.00
26/06/2020	2037 On 04-February-21			Bond Future	11.46	78.0412	11.4621	78.0412	0.00
26/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	7181	7	7181	7	300.00
26/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	1608	1	1608	1	72.00
26/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	13514	13	13514	13	0.00
26/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	3815	4	3815	4	0.00
26/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	2734	3	2734	3	0.00
26/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	2585	2	2585	2	0.00
26/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	6947	7	6947	7	0.00
26/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	2603	2	2603	2	0.00
26/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	2989	3	2989	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
26/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	2622	2	2622	2	0.00
26/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	10216	11	10216	11	0.00
26/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4370	5	4370	5	240.00
26/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	9278	10	9278	10	0.00
26/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	10318	11	10318	11	0.00
26/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1475	2	1475	2	300.00
26/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	7648	8	7648	8	72.00
26/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	9913	10	9913	10	72.00
26/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	10267	11	10267	11	0.00
26/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	13824	14	13824	14	0.00
26/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4204	4	4204	4	0.00
26/06/2020	2037 On 06-May-21			Bond Future	11.68	78.9733	11.6804	78.9733	0.00
26/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	8176	8	8176	8	0.00
26/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	8211	8	8211	8	0.00
26/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	8245	8	8245	8	0.00
26/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	3999	4	3999	4	0.00
26/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	3979	4	3979	4	0.00
26/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4018	4	4018	4	0.00
26/06/2020	2038 On 06-August-20			Bond Future	106.55	107.9796	106.5457	107.9796	10,539.00
26/06/2020	2038 On 05-November-20			Bond Future	107.71	109.1610	107.7110	109.1610	0.00
26/06/2020	2038 On 04-February-21			Bond Future	107.30	108.7470	107.2988	108.7470	0.00
26/06/2020	2038 On 06-May-21			Bond Future	108.60	110.0692	108.6032	110.0692	0.00
26/06/2020	2040 On 06-August-20			Bond Future	11.23	82.0971	11.2302	82.0971	55,869.00
26/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	161	0	161	0	0.00
26/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	166	0	166	0	0.00
26/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	171	0	171	0	0.00
26/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	1221	1	1221	1	0.00
26/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	2466	2	2466	2	0.00
26/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	37	0	37	0	800.00
26/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	186	0	186	0	800.00
26/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	1080	1	1080	1	0.00
26/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	8622	9	8622	9	0.00
26/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	12539	13	12539	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
26/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	4127	5	4127	5	800.00
26/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	8917	10	8917	10	0.00
26/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	3842	4	3842	4	12,496.00
26/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	2265	3	2265	3	517.00
26/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	8991	10	8991	10	0.00
26/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	8843	10	8843	10	0.00
26/06/2020	2040 On 05-November-20			Bond Future	11.44	82.9759	11.4351	82.9759	0.00
26/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	922	1	922	1	2,000.00
26/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	695	1	695	1	2,000.00
26/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	1256	1	1256	1	2,230.00
26/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	1721	2	1721	2	0.00
26/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	1603	1	1603	1	2,000.00
26/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	3301	3	3301	3	2,230.00
26/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	5589	5	5589	5	0.00
26/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	1738	2	1738	2	0.00
26/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	4892	5	4892	5	0.00
26/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	1755	2	1755	2	0.00
26/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	4470	5	4470	5	2,000.00
26/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	9658	10	9658	10	0.00
26/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	9600	10	9600	10	0.00
26/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	15104	16	15104	16	0.00
26/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	11576	12	11576	12	0.00
26/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	3888	4	3888	4	2,000.00
26/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	6225	7	6225	7	0.00
26/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	10133	11	10133	11	0.00
26/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	9716	10	9716	10	0.00
26/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	13416	14	13416	14	0.00
26/06/2020	2040 On 04-February-21			Bond Future	11.65	79.4390	11.6458	79.4390	0.00
26/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1971	2	1971	2	800.00
26/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	6068	6	6068	6	0.00
26/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	2560	2	2560	2	0.00
26/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	1194	1	1194	1	500.00
26/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	1285	1	1285	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
26/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	2579	2	2579	2	0.00
26/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	2542	2	2542	2	0.00
26/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	2253	2	2253	2	500.00
26/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	5516	5	5516	5	0.00
26/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	5998	6	5998	6	500.00
26/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	12031	13	12031	13	0.00
26/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	11113	12	11113	12	0.00
26/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	16987	18	16987	18	0.00
26/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	16407	17	16407	17	0.00
26/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	13060	14	13060	14	0.00
26/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	11002	12	11002	12	0.00
26/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	11058	12	11058	12	0.00
26/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5474	6	5474	6	800.00
26/06/2020	2040 On 06-May-21			Bond Future	11.86	80.3880	11.8632	80.3880	0.00
26/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	7925	7	7925	7	0.00
26/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	7959	8	7959	8	0.00
26/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	7891	7	7891	7	0.00
26/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	4583	5	4583	5	0.00
26/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	4560	5	4560	5	0.00
26/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	4537	5	4537	5	0.00
26/06/2020	2044 On 06-August-20			Bond Future	11.34	78.4430	11.3379	78.4430	77,118.00
26/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	71	0	71	0	0.00
26/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	11	0	11	0	602.00
26/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	76	0	76	0	0.00
26/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	105	0	105	0	602.00
26/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	2	0	2	0	140.00
26/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	35	0	35	0	140.00
26/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	1140	1	1140	1	0.00
26/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	73	0	73	0	0.00
26/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	1546	1	1546	1	0.00
26/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	18592	19	18592	19	0.00
26/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	12755	13	12755	13	0.00
26/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	10939	12	10939	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	11019	12	11019	12	0.00
26/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	3946	4	3946	4	140.00
26/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	3231	4	3231	4	602.00
26/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	10144	11	10144	11	0.00
26/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	11100	12	11100	12	0.00
26/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	15366	16	15366	16	0.00
26/06/2020	2044 On 05-November-20			Bond Future	11.54	79.2826	11.5383	79.2826	0.00
26/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	819	1	819	1	1,815.00
26/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	1090	1	1090	1	0.00
26/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	4130	4	4130	4	0.00
26/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	1642	1	1642	1	0.00
26/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	1676	2	1676	2	0.00
26/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	4292	4	4292	4	0.00
26/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	1102	1	1102	1	568.00
26/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	1193	1	1193	1	525.00
26/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	498	0	498	0	525.00
26/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	3484	3	3484	3	0.00
26/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	247	0	247	0	1,815.00
26/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	1167	1	1167	1	1,815.00
26/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	1659	1	1659	1	0.00
26/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	3167	3	3167	3	0.00
26/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	464	0	464	0	568.00
26/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	10006	11	10006	11	0.00
26/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	12049	13	12049	13	0.00
26/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	5935	6	5935	6	1,815.00
26/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	4999	5	4999	5	1,815.00
26/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	21461	22	21461	22	0.00
26/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	10066	11	10066	11	0.00
26/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	12184	13	12184	13	0.00
26/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	17325	18	17325	18	0.00
26/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	17743	18	17743	18	0.00
26/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	12596	13	12596	13	0.00
26/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	14325	15	14325	15	0.00

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26/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	6376	7	6376	7	525.00
26/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	10127	11	10127	11	0.00
26/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5168	6	5168	6	568.00
26/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	12527	13	12527	13	0.00
26/06/2020	2044 On 04-February-21			Bond Future	11.74	75.8279	11.7442	75.8279	0.00
26/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	2303	2	2303	2	0.00
26/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	2338	2	2338	2	0.00
26/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	2199	2	2199	2	0.00
26/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	1291	1	1291	1	405.00
26/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	2321	2	2321	2	0.00
26/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	1799	2	1799	2	0.00
26/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	3271	3	3271	3	0.00
26/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	11950	12	11950	12	0.00
26/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	12369	13	12369	13	405.00
26/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	16592	17	16592	17	0.00
26/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	9339	10	9339	10	405.00
26/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	12009	13	12009	13	0.00
26/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	13947	15	13947	15	0.00
26/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	11891	12	11891	12	0.00
26/06/2020	2044 On 06-May-21			Bond Future	11.96	76.7336	11.9565	76.7336	0.00
26/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	7674	7	7674	7	0.00
26/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	7641	7	7641	7	0.00
26/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	7608	7	7608	7	0.00
26/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	4790	5	4790	5	0.00
26/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	4814	5	4814	5	0.00
26/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	4767	5	4767	5	0.00
26/06/2020	2046 On 06-August-20			Bond Future	95.53	97.4704	95.5265	97.4704	16,357.00
26/06/2020	2046 On 05-November-20			Bond Future	94.81	96.7517	94.8064	96.7517	0.00
26/06/2020	2046 On 04-February-21			Bond Future	95.94	97.9038	95.9351	97.9038	0.00
26/06/2020	2046 On 06-May-21			Bond Future	95.31	97.2856	95.3136	97.2856	0.00
26/06/2020	2050 On 06-August-20			Bond Future	95.07	97.7392	95.0743	97.7392	16,793.00
26/06/2020	2050 On 05-November-20			Bond Future	96.11	98.8086	96.1139	98.8086	0.00
26/06/2020	2050 On 04-February-21			Bond Future	95.37	98.0754	95.3701	98.0754	0.00

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26/06/2020	2050 On 06-May-21			Bond Future	96.53	99.2676	96.5294	99.2676	0.00
26/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	AL37 On 06-August-20			Index Future	729.79	732.1490	729.7940	732.1490	0.00
26/06/2020	AL37 On 05-November-20			Index Future	737.68	740.0600	737.6770	740.0600	0.00
26/06/2020	AL37 On 04-February-21			Index Future	746.28	748.6900	746.2750	748.6900	0.00
26/06/2020	AL37 On 06-May-21			Index Future	755.17	757.6100	755.1650	757.6100	0.00
26/06/2020	AL7T On 06-August-20			Index Future	807.61	807.8850	807.6100	807.8850	0.00
26/06/2020	AL7T On 05-November-20			Index Future	816.33	816.6150	816.3330	816.6150	0.00
26/06/2020	AL7T On 04-February-21			Index Future	825.85	826.1370	825.8480	826.1370	0.00
26/06/2020	AL7T On 06-May-21			Index Future	835.69	835.9800	835.6860	835.9800	0.00
26/06/2020	ALBI On 06-August-20			Index Future	707.16	705.1580	707.1640	705.1580	212.00
26/06/2020	ALBI On 05-November-20			Index Future	714.80	712.7780	714.8030	712.7780	0.00
26/06/2020	ALBI On 04-February-21			Index Future	723.14	721.0900	723.1350	721.0900	0.00
26/06/2020	ALBI On 06-May-21			Index Future	731.75	729.6810	731.7490	729.6810	0.00
26/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	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
26/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2020	ES33 On 06-August-20			Bond Future	11.84	74.2080	11.8356	74.2080	350.00
26/06/2020	ES33 On 05-November-20			Bond Future	12.09	71.2273	12.0931	71.2273	0.00
26/06/2020	ES33 On 04-February-21			Bond Future	12.36	72.0591	12.3589	72.0591	0.00
26/06/2020	ES33 On 06-May-21			Bond Future	12.63	69.1414	12.6285	69.1414	0.00
26/06/2020	ES42 On 06-August-20			Bond Future	12.22	73.7837	12.2197	73.7837	4,919.00
26/06/2020	ES42 On 05-November-20			Bond Future	12.47	70.3149	12.4671	70.3149	0.00
26/06/2020	ES42 On 04-February-21			Bond Future	12.71	71.1370	12.7146	71.1370	0.00
26/06/2020	ES42 On 06-May-21			Bond Future	12.98	67.7271	12.9754	67.7271	0.00
26/06/2020	GOVI On 06-August-20			GOVI	699.00	697.1140	698.9970	697.1140	1,025.00
26/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	291330	31	291330	31	0.00
26/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	291230	31	291230	31	0.00
26/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	291430	31	291430	31	0.00
26/06/2020	GOVI On 05-November-20			GOVI	706.55	704.6480	706.5470	704.6480	0.00
26/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
26/06/2020	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
26/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	313030	33	313030	33	0.00
26/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	312830	33	312830	33	0.00
26/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	312930	33	312930	33	0.00
26/06/2020	GOVI On 04-February-21			GOVI	714.78	712.8640	714.7830	712.8640	0.00
26/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	361570	38	361570	38	0.00
26/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	361670	38	361670	38	0.00
26/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	361770	38	361770	38	0.00
26/06/2020	GOVI On 06-May-21			GOVI	723.30	721.3580	723.2970	721.3580	0.00
26/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	446270	43	446270	43	0.00
26/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	446070	43	446070	43	0.00
26/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	446170	43	446170	43	0.00
26/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
26/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
26/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2020	IGOV On 06-August-20			Index Future	253.11	255.5730	253.1140	255.5730	1,207.00
26/06/2020	IGOV On 05-November-20			Index Future	255.91	258.3980	255.9110	258.3980	47.00
26/06/2020	IGOV On 04-February-21			Index Future	258.96	261.4730	258.9560	261.4730	0.00
26/06/2020	IGOV On 06-May-21			Index Future	262.10	264.6500	262.1010	264.6500	0.00
26/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
26/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00
26/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2700	92.2600	92.2700	0.00
26/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
26/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.4100	89.4000	89.4100	0.00
26/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
26/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1300	90.1400	90.1300	0.00
26/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.24	90.2200	90.2400	90.2200	0.00
26/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.41	93.3700	93.4100	93.3700	0.00
26/06/2020	IS05 On 20-December-22			Interest Rate Swap	93.96	93.8900	93.9600	93.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.44	86.3400	86.4400	86.3400	0.00
26/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.06	91.9400	92.0600	91.9400	0.00
26/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.92	80.6200	80.9200	80.6200	0.00
26/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.59	77.2600	77.5900	77.2600	0.00
26/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.14	75.7900	76.1400	75.7900	0.00
26/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.31	77.9400	78.3100	77.9400	0.00
26/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.48	82.0800	82.4800	82.0800	0.00
26/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.14	80.7200	81.1400	80.7200	0.00
26/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.33	82.9000	83.3300	82.9000	0.00
26/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.19	88.7700	89.1900	88.7700	0.00
26/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.63	89.2300	89.6300	89.2300	0.00
26/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.72	82.3300	82.7200	82.3300	0.00
26/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.57	90.2000	90.5700	90.2000	0.00
26/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.91	96.0900	3.9100	96.0900	0.00
26/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3300	3.6600	96.3300	0.00
26/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.65	96.3400	3.6500	96.3400	0.00
26/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.51	96.4800	3.5100	96.4800	0.00
26/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.4900	3.4900	96.4900	0.00
26/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5200	3.4600	96.5200	35.00
26/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.48	96.4900	3.4800	96.4900	0.00
26/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3500	3.6300	96.3500	0.00
26/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.3450	3.6350	96.3450	0.00
26/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.94	96.0450	3.9350	96.0450	0.00
26/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.94	96.0350	3.9350	96.0350	0.00
26/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.5150	4.4950	95.5150	0.00
26/06/2020	R023 On 06-August-20			Bond Future	5.05	109.9494	5.0549	109.9494	32,369.00
26/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5255	5	5255	5	0.00
26/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5301	5	5301	5	0.00
26/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5278	5	5278	5	0.00
26/06/2020	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
26/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R023 On 05-November-20			Bond Future	5.14	107.2183	5.1380	107.2183	0.00
26/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	5016	5	5016	5	0.00
26/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	4995	5	4995	5	0.00
26/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	5036	5	5036	5	0.00
26/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	7	0	7	0	0.00
26/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	7	0	7	0	0.00
26/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	6	0	6	0	0.00
26/06/2020	R023 On 04-February-21			Bond Future	5.20	108.4696	5.2011	108.4696	0.00
26/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2475	3	2475	3	0.00
26/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2506	3	2506	3	0.00
26/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2491	3	2491	3	0.00
26/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	281	0	281	0	0.00
26/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	285	0	285	0	0.00
26/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	277	0	277	0	0.00
26/06/2020	R023 On 06-May-21			Bond Future	5.25	105.8525	5.2548	105.8525	0.00
26/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	4005	4	4005	4	0.00
26/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	4036	4	4036	4	0.00
26/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	4021	4	4021	4	0.00
26/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	72	0	72	0	0.00
26/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	70	0	70	0	0.00
26/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	73	0	73	0	0.00
26/06/2020	R035 On 06-August-20			Bond Future	10.79	89.5609	10.7897	89.5609	99,776.00
26/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	357	0	357	0	0.00
26/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	18	0	18	0	24,761.00
26/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	26	0	26	0	500.00
26/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	181	0	181	0	500.00
26/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	366	0	366	0	0.00
26/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	1228	1	1228	1	0.00
26/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	348	0	348	0	0.00
26/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	7	0	7	0	3,000.00
26/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	14926	15	14926	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
26/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	6236	7	6236	7	0.00
26/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	6361	7	6361	7	0.00
26/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	12917	13	12917	13	0.00
26/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	6298	7	6298	7	0.00
26/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	3479	4	3479	4	500.00
26/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	7941	8	7941	8	0.00
26/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	12211	13	12211	13	0.00
26/06/2020	R035 On 05-November-20			Bond Future	11.00	86.0447	11.0016	86.0447	0.00
26/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	2497	2	2497	2	0.00
26/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	2521	2	2521	2	0.00
26/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	2472	2	2472	2	0.00
26/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	6944	7	6944	7	0.00
26/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	6900	7	6900	7	0.00
26/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	6857	7	6857	7	0.00
26/06/2020	R035 On 04-February-21			Bond Future	11.22	87.0491	11.2195	87.0491	0.00
26/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	2506	2	2506	2	0.00
26/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	2656	2	2656	2	0.00
26/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	2487	2	2487	2	0.00
26/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	5204	5	5204	5	0.00
26/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	2469	2	2469	2	0.00
26/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10134	11	10134	11	0.00
26/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	5693	6	5693	6	650.00
26/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10186	11	10186	11	0.00
26/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	9680	10	9680	10	650.00
26/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10083	10	10083	10	0.00
26/06/2020	R035 On 06-May-21			Bond Future	11.44	83.6093	11.4361	83.6093	0.00
26/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	8783	8	8783	8	0.00
26/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	8856	9	8856	9	0.00
26/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	2775	3	2775	3	793.00
26/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	7616	7	7616	7	0.00
26/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	5386	5	5386	5	0.00
26/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	8819	8	8819	8	0.00
26/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6082	6	6082	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
26/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4243	4	4243	4	793.00
26/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3576	4	3576	4	0.00
26/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	10377	11	10377	11	0.00
26/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3594	4	3594	4	0.00
26/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3559	4	3559	4	0.00
26/06/2020	R186 On 06-August-20			Bond Future	7.70	115.7189	7.6999	115.7189	69,032.00
26/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	3845	4	3845	4	0.00
26/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	791	1	791	1	2,500.00
26/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	6781	7	6781	7	900.00
26/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2337	3	2337	3	900.00
26/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3328	4	3328	4	0.00
26/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	3889	4	3889	4	0.00
26/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	3801	4	3801	4	0.00
26/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	319	0	319	0	0.00
26/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	2146	2	2146	2	2,500.00
26/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	737	1	737	1	15,177.00
26/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	416	0	416	0	0.00
26/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	304	0	304	0	0.00
26/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	311	0	311	0	0.00
26/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	51	0	51	0	0.00
26/06/2020	R186 On 05-November-20			Bond Future	7.88	116.9565	7.8796	116.9565	0.00
26/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	1055	1	1055	1	1,200.00
26/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	5248	6	5248	6	0.00
26/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	5212	5	5212	5	0.00
26/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	3120	3	3120	3	1,200.00
26/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	5176	5	5176	5	0.00
26/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	2695	3	2695	3	3,500.00
26/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	4145	4	4145	4	3,500.00
26/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	7515	8	7515	8	0.00
26/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1806	2	1806	2	0.00
26/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	682	1	682	1	3,500.00
26/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1332	1	1332	1	0.00
26/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2899	3	2899	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1345	1	1345	1	0.00
26/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2502	2	2502	2	0.00
26/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1318	1	1318	1	0.00
26/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5702	5	5702	5	0.00
26/06/2020	R186 On 04-February-21			Bond Future	8.06	113.0383	8.0586	113.0383	0.00
26/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3620	4	3620	4	0.00
26/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	3646	4	3646	4	0.00
26/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	3672	4	3672	4	0.00
26/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	3148	3	3148	3	0.00
26/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	3125	3	3125	3	0.00
26/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	3171	3	3171	3	0.00
26/06/2020	R186 On 06-May-21			Bond Future	8.25	114.3871	8.2500	114.3871	0.00
26/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	11588	12	11588	12	0.00
26/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	11552	12	11552	12	0.00
26/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	11516	12	11516	12	0.00
26/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	483	0	483	0	0.00
26/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	488	0	488	0	0.00
26/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	478	0	478	0	0.00
26/06/2020	R197 On 06-August-20			Bond Future	307.79	307.9112	307.7907	307.9112	2,591.00
26/06/2020	R197 On 05-November-20			Bond Future	311.16	311.2797	311.1563	311.2797	0.00
26/06/2020	R197 On 04-February-21			Bond Future	307.01	307.0503	307.0149	307.0503	0.00
26/06/2020	R197 On 06-May-21			Bond Future	310.75	310.7836	310.7471	310.7836	0.00
26/06/2020	R202 On 06-August-20			Bond Future	211.00	215.4190	211.0048	215.4190	7,605.00
26/06/2020	R202 On 05-November-20			Bond Future	213.31	217.7756	213.3122	217.7756	0.00
26/06/2020	R202 On 04-February-21			Bond Future	211.68	216.1534	211.6839	216.1534	0.00
26/06/2020	R202 On 06-May-21			Bond Future	214.26	218.7809	214.2570	218.7809	0.00
26/06/2020	R208 On 06-August-20			Bond Future	3.49	104.4963	3.4852	104.4963	23,391.00
26/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1301	1	1301	1	0.00
26/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1308	1	1308	1	0.00
26/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1295	1	1295	1	0.00
26/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
26/06/2020	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
26/06/2020	R208 On 05-November-20			Bond Future	2.92	102.2228	2.9225	102.2228	0.00
26/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	724	1	724	1	0.00
26/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	720	1	720	1	0.00
26/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	716	1	716	1	0.00
26/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
26/06/2020	R209 On 06-August-20			Bond Future	10.73	68.2909	10.7346	68.2909	59,956.00
26/06/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
26/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
26/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
26/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	40783	41	40783	41	0.00
26/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	40891	41	40891	41	0.00
26/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	40674	41	40674	41	0.00
26/06/2020	R209 On 05-November-20			Bond Future	10.92	65.8814	10.9231	65.8814	0.00
26/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	2010	2	2010	2	0.00
26/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	2045	2	2045	2	0.00
26/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	2027	2	2027	2	0.00
26/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7276	8	7276	8	0.00
26/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7233	7	7233	7	0.00
26/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7320	8	7320	8	0.00
26/06/2020	R209 On 04-February-21			Bond Future	11.11	66.6508	11.1118	66.6508	0.00
26/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	2708	3	2708	3	0.00
26/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	2725	3	2725	3	0.00
26/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	2690	3	2690	3	0.00
26/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8391	9	8391	9	0.00
26/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8349	9	8349	9	0.00
26/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8307	9	8307	9	0.00
26/06/2020	R209 On 06-May-21			Bond Future	11.31	64.3044	11.3053	64.3044	0.00
26/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	7849	8	7849	8	0.00
26/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	7911	8	7911	8	0.00
26/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	7880	8	7880	8	0.00
26/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3367	3	3367	3	0.00

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26/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3337	3	3337	3	0.00
26/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3352	3	3352	3	0.00
26/06/2020	R210 On 06-August-20			Bond Future	185.58	185.1793	185.5806	185.1793	1,929.00
26/06/2020	R210 On 05-November-20			Bond Future	184.93	184.4992	184.9349	184.4992	0.00
26/06/2020	R210 On 04-February-21			Bond Future	187.14	186.6961	187.1362	186.6961	0.00
26/06/2020	R210 On 06-May-21			Bond Future	186.70	186.2242	186.7005	186.2242	0.00
26/06/2020	R212 On 06-August-20			Bond Future	166.26	166.2488	166.2601	166.2488	7,044.00
26/06/2020	R212 On 05-November-20			Bond Future	168.08	168.0679	168.0784	168.0679	0.00
26/06/2020	R212 On 04-February-21			Bond Future	167.78	167.7478	167.7843	167.7478	0.00
26/06/2020	R212 On 06-May-21			Bond Future	169.82	169.7872	169.8237	169.7872	0.00
26/06/2020	R213 On 06-August-20			Bond Future	9.70	85.5892	9.7001	85.5892	17,461.00
26/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	841	1	841	1	0.00
26/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	879	1	879	1	0.00
26/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	860	1	860	1	0.00
26/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3196	3	3196	3	0.00
26/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3156	3	3156	3	0.00
26/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3237	3	3237	3	0.00
26/06/2020	R213 On 05-November-20			Bond Future	9.89	82.9757	9.8918	82.9757	0.00
26/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	2917	3	2917	3	0.00
26/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	2941	3	2941	3	0.00
26/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	2966	3	2966	3	0.00
26/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4557	5	4557	5	0.00
26/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4621	5	4621	5	0.00
26/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4589	5	4589	5	0.00
26/06/2020	R213 On 04-February-21			Bond Future	10.09	83.9442	10.0878	83.9442	0.00
26/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2891	3	2891	3	0.00
26/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2870	3	2870	3	0.00
26/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2849	3	2849	3	0.00
26/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6707	7	6707	7	0.00
26/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6744	7	6744	7	0.00
26/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6671	7	6671	7	0.00
26/06/2020	R213 On 06-May-21			Bond Future	10.28	81.4131	10.2835	81.4131	0.00
26/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	9834	10	9834	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	9867	10	9867	10	0.00
26/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	9802	10	9802	10	0.00
26/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1909	2	1909	2	0.00
26/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1896	2	1896	2	0.00
26/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1883	2	1883	2	0.00
26/06/2020	R214 On 06-August-20			Bond Future	10.99	65.9885	10.9922	65.9885	20,910.00
26/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	280	0	280	0	0.00
26/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	294	0	294	0	0.00
26/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	287	0	287	0	0.00
26/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	6524	7	6524	7	0.00
26/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	6407	7	6407	7	0.00
26/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	6465	7	6465	7	0.00
26/06/2020	R214 On 05-November-20			Bond Future	11.18	63.4175	11.1769	63.4175	0.00
26/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	2095	2	2095	2	0.00
26/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	2077	2	2077	2	0.00
26/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	2112	2	2112	2	0.00
26/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	7610	8	7610	8	0.00
26/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	7564	8	7564	8	0.00
26/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	7519	8	7519	8	0.00
26/06/2020	R214 On 04-February-21			Bond Future	11.37	64.1578	11.3657	64.1578	0.00
26/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	2726	3	2726	3	0.00
26/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	2762	3	2762	3	0.00
26/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	2744	3	2744	3	0.00
26/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	8796	9	8796	9	0.00
26/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	8752	9	8752	9	0.00
26/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	8840	9	8840	9	0.00
26/06/2020	R214 On 06-May-21			Bond Future	11.55	61.6433	11.5520	61.6433	0.00
26/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	7333	7	7333	7	0.00
26/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	7304	7	7304	7	0.00
26/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	7274	7	7274	7	0.00
26/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	3775	4	3775	4	0.00
26/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	3793	4	3793	4	0.00
26/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	3757	4	3757	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
26/06/2020	R248 On 06-August-20			Bond Future	11.28	81.8815	11.2783	81.8815	108,312.00
26/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	211	0	211	0	0.00
26/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	4764	4	4764	4	0.00
26/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1962	2	1962	2	0.00
26/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	1120	1	1120	1	640.00
26/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	7	0	7	0	20,640.00
26/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	224	0	224	0	0.00
26/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	4530	4	4530	4	470.00
26/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	9239	9	9239	9	814.00
26/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	338	0	338	0	640.00
26/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	2	0	2	0	3,000.00
26/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	217	0	217	0	0.00
26/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1803	2	1803	2	470.00
26/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	6724	6	6724	6	814.00
26/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	3038	3	3038	3	0.00
26/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	8328	9	8328	9	0.00
26/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	558	1	558	1	0.00
26/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	8253	9	8253	9	0.00
26/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1107	1	1107	1	0.00
26/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	233	0	233	0	0.00
26/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1026	1	1026	1	0.00
26/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	18799	20	18799	20	0.00
26/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	16377	17	16377	17	0.00
26/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	4146	5	4146	5	0.00
26/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	2847	3	2847	3	0.00
26/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	8403	9	8403	9	0.00
26/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	7165	8	7165	8	0.00
26/06/2020	R248 On 05-November-20			Bond Future	11.48	78.3461	11.4763	78.3461	0.00
26/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	3212	3	3212	3	800.00
26/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	1174	1	1174	1	800.00
26/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	1229	1	1229	1	0.00
26/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	1215	1	1215	1	0.00
26/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	1201	1	1201	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	11966	13	11966	13	0.00
26/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	12036	13	12036	13	0.00
26/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	11897	12	11897	12	0.00
26/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	12175	13	12175	13	0.00
26/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	6485	7	6485	7	0.00
26/06/2020	R248 On 04-February-21			Bond Future	11.68	79.2608	11.6799	79.2608	0.00
26/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	2557	2	2557	2	0.00
26/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	2577	2	2577	2	0.00
26/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	2596	2	2596	2	0.00
26/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	11053	12	11053	12	0.00
26/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	11168	12	11168	12	0.00
26/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	11110	12	11110	12	0.00
26/06/2020	R248 On 06-May-21			Bond Future	11.88	75.7912	11.8814	75.7912	0.00
26/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	7597	7	7597	7	0.00
26/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	7664	7	7664	7	0.00
26/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	7631	7	7631	7	0.00
26/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	4815	5	4815	5	0.00
26/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	4790	5	4790	5	0.00
26/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	4839	5	4839	5	0.00