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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	2025 On 06-August-20			Bond Future	137.46	137.5089	137.4552	137.5089	6,043.00
06/07/2020	2025 On 05-November-20			Bond Future	138.94	138.9990	138.9440	138.9990	0.00
06/07/2020	2025 On 04-February-21			Bond Future	139.09	139.1446	139.0884	139.1446	0.00
06/07/2020	2025 On 06-May-21			Bond Future	140.77	140.8318	140.7746	140.8318	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
06/07/2020	2029 On 06-August-20			Bond Future	98.73	98.8265	98.7335	98.8265	5,012.00
06/07/2020	2029 On 05-November-20			Bond Future	98.68	98.7743	98.6798	98.7743	0.00
06/07/2020	2029 On 04-February-21			Bond Future	99.85	99.9480	99.8520	99.9480	0.00
06/07/2020	2029 On 06-May-21			Bond Future	99.92	100.0222	99.9247	100.0222	0.00
06/07/2020	2030 On 06-August-20			Bond Future	9.61	91.1078	9.6050	91.1078	105,163.00
06/07/2020	2030 On 06-August-20	9,09	Call	Bond Future	488	1	488	1	0.00
06/07/2020	2030 On 06-August-20	9,05	Call	Bond Future	437	1	437	1	450.00
06/07/2020	2030 On 06-August-20	10,40	Call	Bond Future	4714	5	4714	5	0.00
06/07/2020	2030 On 06-August-20	8,86	Call	Bond Future	242	0	242	0	800.00
06/07/2020	2030 On 06-August-20	8,36	Call	Bond Future	32	0	32	0	800.00
06/07/2020	2030 On 06-August-20	9,11	Call	Bond Future	516	1	516	1	0.00
06/07/2020	2030 On 06-August-20	11,25	Call	Bond Future	8826	10	8826	10	0.00
06/07/2020	2030 On 06-August-20	10,00	Call	Bond Future	2983	4	2983	4	470.00
06/07/2020	2030 On 06-August-20	10,70	Call	Bond Future	6127	7	6127	7	470.00
06/07/2020	2030 On 06-August-20	9,42	Call	Bond Future	1094	1	1094	1	0.00
06/07/2020	2030 On 06-August-20	9,95	Call	Bond Future	2784	3	2784	3	0.00
06/07/2020	2030 On 06-August-20	10,75	Call	Bond Future	6369	7	6369	7	0.00
06/07/2020	2030 On 06-August-20	10,05	Call	Bond Future	3187	4	3187	4	0.00
06/07/2020	2030 On 06-August-20	9,75	Call	Bond Future	2049	3	2049	3	450.00
06/07/2020	2030 On 06-August-20	9,10	Call	Bond Future	502	1	502	1	0.00
06/07/2020	2030 On 06-August-20	11,47	Call	Bond Future	9903	11	9903	11	0.00
06/07/2020	2030 On 06-August-20	10,21	Call	Bond Future	3870	4	3870	4	622.00
06/07/2020	2030 On 06-August-20	10,87	Call	Bond Future	6955	8	6955	8	0.00
06/07/2020	2030 On 06-August-20	8,50	Call	Bond Future	60	0	60	0	323.00
06/07/2020	2030 On 06-August-20	9,20	Call	Bond Future	654	1	654	1	323.00
06/07/2020	2030 On 06-August-20	8,50	Put	Bond Future	6688	6	6688	6	0.00
06/07/2020	2030 On 06-August-20	10,87	Put	Bond Future	79	0	79	0	622.00
06/07/2020	2030 On 06-August-20	10,75	Put	Bond Future	115	0	115	0	0.00
06/07/2020	2030 On 06-August-20	9,20	Put	Bond Future	3012	3	3012	3	2,500.00
06/07/2020	2030 On 06-August-20	11,47	Put	Bond Future	9	0	9	0	622.00
06/07/2020	2030 On 06-August-20	9,10	Put	Bond Future	3455	3	3455	3	0.00
06/07/2020	2030 On 06-August-20	9,42	Put	Bond Future	2161	2	2161	2	800.00
06/07/2020	2030 On 06-August-20	11,25	Put	Bond Future	21	0	21	0	0.00

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06/07/2020	2030 On 06-August-20	10,21	Put	Bond Future	492	0	492	0	0.00
06/07/2020	2030 On 06-August-20	10,00	Put	Bond Future	758	1	758	1	0.00
06/07/2020	2030 On 06-August-20	9,11	Put	Bond Future	3409	3	3409	3	0.00
06/07/2020	2030 On 06-August-20	9,75	Put	Bond Future	1224	1	1224	1	0.00
06/07/2020	2030 On 06-August-20	10,05	Put	Bond Future	685	1	685	1	0.00
06/07/2020	2030 On 06-August-20	9,95	Put	Bond Future	837	1	837	1	5,850.00
06/07/2020	2030 On 06-August-20	10,40	Put	Bond Future	310	0	310	0	0.00
06/07/2020	2030 On 06-August-20	8,86	Put	Bond Future	4643	4	4643	4	0.00
06/07/2020	2030 On 06-August-20	10,70	Put	Bond Future	134	0	134	0	0.00
06/07/2020	2030 On 06-August-20	9,05	Put	Bond Future	3689	3	3689	3	0.00
06/07/2020	2030 On 06-August-20	8,36	Put	Bond Future	7545	7	7545	7	0.00
06/07/2020	2030 On 06-August-20	9,09	Put	Bond Future	3501	3	3501	3	0.00
06/07/2020	2030 On 05-November-20			Bond Future	9.81	92.0732	9.8089	92.0732	500.00
06/07/2020	2030 On 05-November-20	8,85	Call	Bond Future	1348	2	1348	2	3,000.00
06/07/2020	2030 On 05-November-20	9,61	Call	Bond Future	2934	3	2934	3	0.00
06/07/2020	2030 On 05-November-20	8,34	Call	Bond Future	707	1	707	1	1,000.00
06/07/2020	2030 On 05-November-20	9,04	Call	Bond Future	1676	2	1676	2	1,000.00
06/07/2020	2030 On 05-November-20	8,73	Call	Bond Future	1165	1	1165	1	3,000.00
06/07/2020	2030 On 05-November-20	9,38	Call	Bond Future	2376	3	2376	3	0.00
06/07/2020	2030 On 05-November-20	10,06	Call	Bond Future	4243	5	4243	5	0.00
06/07/2020	2030 On 05-November-20	8,10	Call	Bond Future	512	1	512	1	3,000.00
06/07/2020	2030 On 05-November-20	9,39	Call	Bond Future	2398	3	2398	3	0.00
06/07/2020	2030 On 05-November-20	8,36	Call	Bond Future	726	1	726	1	14,160.00
06/07/2020	2030 On 05-November-20	8,86	Call	Bond Future	1364	2	1364	2	14,160.00
06/07/2020	2030 On 05-November-20	9,86	Call	Bond Future	3627	4	3627	4	0.00
06/07/2020	2030 On 05-November-20	9,23	Call	Bond Future	2049	2	2049	2	3,000.00
06/07/2020	2030 On 05-November-20	10,47	Call	Bond Future	5652	6	5652	6	0.00
06/07/2020	2030 On 05-November-20	9,03	Call	Bond Future	1657	2	1657	2	15,646.00
06/07/2020	2030 On 05-November-20	10,37	Call	Bond Future	5293	6	5293	6	0.00
06/07/2020	2030 On 05-November-20	9,40	Call	Bond Future	2421	3	2421	3	0.00
06/07/2020	2030 On 05-November-20	8,53	Call	Bond Future	901	1	901	1	15,646.00
06/07/2020	2030 On 05-November-20	9,03	Put	Bond Future	6120	6	6120	6	0.00
06/07/2020	2030 On 05-November-20	9,40	Put	Bond Future	4729	4	4729	4	0.00

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06/07/2020	2030 On 05-November-20	10,47	Put	Bond Future	2080	2	2080	2	3,000.00
06/07/2020	2030 On 05-November-20	8,53	Put	Bond Future	8383	8	8383	8	0.00
06/07/2020	2030 On 05-November-20	8,86	Put	Bond Future	6839	6	6839	6	0.00
06/07/2020	2030 On 05-November-20	9,38	Put	Bond Future	4798	4	4798	4	0.00
06/07/2020	2030 On 05-November-20	8,73	Put	Bond Future	7424	7	7424	7	0.00
06/07/2020	2030 On 05-November-20	9,23	Put	Bond Future	5339	5	5339	5	0.00
06/07/2020	2030 On 05-November-20	8,36	Put	Bond Future	9262	9	9262	9	0.00
06/07/2020	2030 On 05-November-20	9,86	Put	Bond Future	3344	3	3344	3	14,160.00
06/07/2020	2030 On 05-November-20	10,37	Put	Bond Future	2249	2	2249	2	15,646.00
06/07/2020	2030 On 05-November-20	10,06	Put	Bond Future	2864	3	2864	3	1,000.00
06/07/2020	2030 On 05-November-20	9,39	Put	Bond Future	4763	4	4763	4	0.00
06/07/2020	2030 On 05-November-20	8,10	Put	Bond Future	10692	10	10692	10	0.00
06/07/2020	2030 On 05-November-20	9,04	Put	Bond Future	6080	6	6080	6	0.00
06/07/2020	2030 On 05-November-20	8,34	Put	Bond Future	9369	9	9369	9	0.00
06/07/2020	2030 On 05-November-20	9,61	Put	Bond Future	4047	4	4047	4	3,000.00
06/07/2020	2030 On 05-November-20	8,85	Put	Bond Future	6883	6	6883	6	0.00
06/07/2020	2030 On 04-February-21			Bond Future	10.02	89.1406	10.0165	89.1406	0.00
06/07/2020	2030 On 04-February-21	8,37	Call	Bond Future	1139	1	1139	1	1,000.00
06/07/2020	2030 On 04-February-21	9,17	Call	Bond Future	2330	3	2330	3	0.00
06/07/2020	2030 On 04-February-21	9,12	Call	Bond Future	2235	3	2235	3	1,000.00
06/07/2020	2030 On 04-February-21	8,36	Call	Bond Future	1128	1	1128	1	800.00
06/07/2020	2030 On 04-February-21	9,16	Call	Bond Future	2311	3	2311	3	0.00
06/07/2020	2030 On 04-February-21	9,15	Call	Bond Future	2292	3	2292	3	0.00
06/07/2020	2030 On 04-February-21	8,86	Call	Bond Future	1779	2	1779	2	800.00
06/07/2020	2030 On 04-February-21	10,20	Call	Bond Future	4847	5	4847	5	0.00
06/07/2020	2030 On 04-February-21	10,20	Put	Bond Future	3868	4	3868	4	1,800.00
06/07/2020	2030 On 04-February-21	8,86	Put	Bond Future	8289	8	8289	8	0.00
06/07/2020	2030 On 04-February-21	9,12	Put	Bond Future	7228	7	7228	7	0.00
06/07/2020	2030 On 04-February-21	8,36	Put	Bond Future	10645	10	10645	10	0.00
06/07/2020	2030 On 04-February-21	9,16	Put	Bond Future	7074	7	7074	7	0.00
06/07/2020	2030 On 04-February-21	9,15	Put	Bond Future	7112	7	7112	7	0.00
06/07/2020	2030 On 04-February-21	9,17	Put	Bond Future	7036	7	7036	7	0.00
06/07/2020	2030 On 04-February-21	8,37	Put	Bond Future	10595	10	10595	10	0.00

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06/07/2020	2030 On 06-May-21			Bond Future	10.24	90.2021	10.2351	90.2021	0.00
06/07/2020	2030 On 06-May-21	10,74	Call	Bond Future	6000	6	6000	6	0.00
06/07/2020	2030 On 06-May-21	9,15	Call	Bond Future	2065	2	2065	2	0.00
06/07/2020	2030 On 06-May-21	11,69	Call	Bond Future	8938	10	8938	10	0.00
06/07/2020	2030 On 06-May-21	11,70	Call	Bond Future	8972	10	8972	10	0.00
06/07/2020	2030 On 06-May-21	7,97	Call	Bond Future	697	1	697	1	700.00
06/07/2020	2030 On 06-May-21	9,92	Call	Bond Future	3678	4	3678	4	0.00
06/07/2020	2030 On 06-May-21	10,04	Call	Bond Future	3978	4	3978	4	0.00
06/07/2020	2030 On 06-May-21	9,22	Call	Bond Future	2190	2	2190	2	0.00
06/07/2020	2030 On 06-May-21	11,71	Call	Bond Future	9005	10	9005	10	0.00
06/07/2020	2030 On 06-May-21	11,71	Put	Bond Future	1755	2	1755	2	0.00
06/07/2020	2030 On 06-May-21	9,22	Put	Bond Future	7684	7	7684	7	700.00
06/07/2020	2030 On 06-May-21	7,97	Put	Bond Future	13584	13	13584	13	0.00
06/07/2020	2030 On 06-May-21	9,92	Put	Bond Future	5338	5	5338	5	700.00
06/07/2020	2030 On 06-May-21	9,15	Put	Bond Future	7954	7	7954	7	0.00
06/07/2020	2030 On 06-May-21	11,69	Put	Bond Future	1781	2	1781	2	0.00
06/07/2020	2030 On 06-May-21	11,70	Put	Bond Future	1768	2	1768	2	0.00
06/07/2020	2030 On 06-May-21	10,04	Put	Bond Future	5000	5	5000	5	0.00
06/07/2020	2030 On 06-May-21	10,74	Put	Bond Future	3425	3	3425	3	0.00
06/07/2020	2032 On 06-August-20			Bond Future	10.53	88.6187	10.5301	88.6187	104,005.00
06/07/2020	2032 On 06-August-20	9,91	Call	Bond Future	466	1	466	1	0.00
06/07/2020	2032 On 06-August-20	9,45	Call	Bond Future	103	0	103	0	0.00
06/07/2020	2032 On 06-August-20	9,46	Call	Bond Future	106	0	106	0	0.00
06/07/2020	2032 On 06-August-20	8,79	Call	Bond Future	6	0	6	0	800.00
06/07/2020	2032 On 06-August-20	9,29	Call	Bond Future	55	0	55	0	800.00
06/07/2020	2032 On 06-August-20	9,47	Call	Bond Future	110	0	110	0	0.00
06/07/2020	2032 On 06-August-20	9,47	Put	Bond Future	6711	6	6711	6	0.00
06/07/2020	2032 On 06-August-20	9,45	Put	Bond Future	6835	6	6835	6	0.00
06/07/2020	2032 On 06-August-20	8,79	Put	Bond Future	11216	11	11216	11	0.00
06/07/2020	2032 On 06-August-20	9,29	Put	Bond Future	7846	7	7846	7	0.00
06/07/2020	2032 On 06-August-20	9,46	Put	Bond Future	6773	6	6773	6	0.00
06/07/2020	2032 On 06-August-20	9,91	Put	Bond Future	4245	4	4245	4	800.00
06/07/2020	2032 On 05-November-20			Bond Future	10.75	85.4126	10.7532	85.4126	0.00

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06/07/2020	2032 On 05-November-20	9,76	Call	Bond Future	1607	2	1607	2	0.00
06/07/2020	2032 On 05-November-20	11,08	Call	Bond Future	5009	5	5009	5	0.00
06/07/2020	2032 On 05-November-20	10,99	Call	Bond Future	4707	5	4707	5	0.00
06/07/2020	2032 On 05-November-20	9,11	Call	Bond Future	730	1	730	1	3,000.00
06/07/2020	2032 On 05-November-20	9,61	Call	Bond Future	1356	2	1356	2	3,000.00
06/07/2020	2032 On 05-November-20	9,44	Call	Bond Future	1105	1	1105	1	1,000.00
06/07/2020	2032 On 05-November-20	9,77	Call	Bond Future	1625	2	1625	2	0.00
06/07/2020	2032 On 05-November-20	8,94	Call	Bond Future	589	1	589	1	1,000.00
06/07/2020	2032 On 05-November-20	9,75	Call	Bond Future	1590	2	1590	2	0.00
06/07/2020	2032 On 05-November-20	9,75	Put	Bond Future	7626	7	7626	7	0.00
06/07/2020	2032 On 05-November-20	9,11	Put	Bond Future	10932	10	10932	10	0.00
06/07/2020	2032 On 05-November-20	8,94	Put	Bond Future	11941	11	11941	11	0.00
06/07/2020	2032 On 05-November-20	11,08	Put	Bond Future	3163	3	3163	3	1,000.00
06/07/2020	2032 On 05-November-20	9,44	Put	Bond Future	9127	9	9127	9	0.00
06/07/2020	2032 On 05-November-20	9,61	Put	Bond Future	8282	8	8282	8	0.00
06/07/2020	2032 On 05-November-20	9,77	Put	Bond Future	7535	7	7535	7	0.00
06/07/2020	2032 On 05-November-20	9,76	Put	Bond Future	7581	7	7581	7	0.00
06/07/2020	2032 On 05-November-20	10,99	Put	Bond Future	3364	3	3364	3	3,000.00
06/07/2020	2032 On 04-February-21			Bond Future	10.98	86.4081	10.9773	86.4081	0.00
06/07/2020	2032 On 04-February-21	8,79	Call	Bond Future	870	1	870	1	800.00
06/07/2020	2032 On 04-February-21	9,61	Call	Bond Future	1821	2	1821	2	0.00
06/07/2020	2032 On 04-February-21	9,29	Call	Bond Future	1379	2	1379	2	800.00
06/07/2020	2032 On 04-February-21	9,63	Call	Bond Future	1854	2	1854	2	0.00
06/07/2020	2032 On 04-February-21	10,82	Call	Bond Future	4473	5	4473	5	0.00
06/07/2020	2032 On 04-February-21	9,62	Call	Bond Future	1838	2	1838	2	0.00
06/07/2020	2032 On 04-February-21	9,62	Put	Bond Future	9889	9	9889	9	0.00
06/07/2020	2032 On 04-February-21	9,63	Put	Bond Future	9842	9	9842	9	0.00
06/07/2020	2032 On 04-February-21	9,29	Put	Bond Future	11547	11	11547	11	0.00
06/07/2020	2032 On 04-February-21	10,82	Put	Bond Future	5355	5	5355	5	800.00
06/07/2020	2032 On 04-February-21	9,61	Put	Bond Future	9936	9	9936	9	0.00
06/07/2020	2032 On 04-February-21	8,79	Put	Bond Future	14376	14	14376	14	0.00
06/07/2020	2032 On 06-May-21			Bond Future	11.21	83.2896	11.2097	83.2896	0.00
06/07/2020	2032 On 06-May-21	12,11	Call	Bond Future	7783	8	7783	8	0.00

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06/07/2020	2032 On 06-May-21	12,12	Call	Bond Future	7813	8	7813	8	0.00
06/07/2020	2032 On 06-May-21	12,10	Call	Bond Future	7753	8	7753	8	0.00
06/07/2020	2032 On 06-May-21	12,10	Put	Bond Future	3138	3	3138	3	0.00
06/07/2020	2032 On 06-May-21	12,11	Put	Bond Future	3119	3	3119	3	0.00
06/07/2020	2032 On 06-May-21	12,12	Put	Bond Future	3099	3	3099	3	0.00
06/07/2020	2033 On 06-August-20			Bond Future	93.14	93.3483	93.1353	93.3483	12,378.00
06/07/2020	2033 On 05-November-20			Bond Future	92.95	93.1628	92.9470	93.1628	0.00
06/07/2020	2033 On 04-February-21			Bond Future	94.05	94.2697	94.0509	94.2697	0.00
06/07/2020	2033 On 06-May-21			Bond Future	93.98	94.1983	93.9767	94.1983	0.00
06/07/2020	2037 On 06-August-20			Bond Future	11.50	79.3093	11.5033	79.3093	101,434.00
06/07/2020	2037 On 06-August-20	9,87	Call	Bond Future	19	0	19	0	0.00
06/07/2020	2037 On 06-August-20	9,86	Call	Bond Future	18	0	18	0	0.00
06/07/2020	2037 On 06-August-20	9,88	Call	Bond Future	19	0	19	0	0.00
06/07/2020	2037 On 06-August-20	9,86	Put	Bond Future	11022	10	11022	10	0.00
06/07/2020	2037 On 06-August-20	9,87	Put	Bond Future	10949	10	10949	10	0.00
06/07/2020	2037 On 06-August-20	9,88	Put	Bond Future	10876	10	10876	10	0.00
06/07/2020	2037 On 05-November-20			Bond Future	11.73	80.1498	11.7287	80.1498	276.00
06/07/2020	2037 On 05-November-20	10,19	Call	Bond Future	1007	1	1007	1	0.00
06/07/2020	2037 On 05-November-20	10,17	Call	Bond Future	985	1	985	1	0.00
06/07/2020	2037 On 05-November-20	10,18	Call	Bond Future	996	1	996	1	0.00
06/07/2020	2037 On 05-November-20	10,17	Put	Bond Future	11048	10	11048	10	0.00
06/07/2020	2037 On 05-November-20	10,19	Put	Bond Future	10929	10	10929	10	0.00
06/07/2020	2037 On 05-November-20	10,18	Put	Bond Future	10988	10	10988	10	0.00
06/07/2020	2037 On 04-February-21			Bond Future	11.96	76.8282	11.9604	76.8282	0.00
06/07/2020	2037 On 04-February-21	11,97	Call	Bond Future	5450	6	5450	6	300.00
06/07/2020	2037 On 04-February-21	9,65	Call	Bond Future	966	1	966	1	72.00
06/07/2020	2037 On 04-February-21	13,73	Call	Bond Future	11062	12	11062	12	0.00
06/07/2020	2037 On 04-February-21	10,85	Call	Bond Future	2643	3	2643	3	0.00
06/07/2020	2037 On 04-February-21	10,35	Call	Bond Future	1765	2	1765	2	0.00
06/07/2020	2037 On 04-February-21	10,27	Call	Bond Future	1655	2	1655	2	0.00
06/07/2020	2037 On 04-February-21	11,90	Call	Bond Future	5243	6	5243	6	0.00
06/07/2020	2037 On 04-February-21	10,28	Call	Bond Future	1669	2	1669	2	0.00
06/07/2020	2037 On 04-February-21	10,48	Call	Bond Future	1953	2	1953	2	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2020	2037 On 04-February-21	10,29	Call	Bond Future	1682	2	1682	2	0.00
06/07/2020	2037 On 04-February-21	10,29	Put	Bond Future	12198	11	12198	11	0.00
06/07/2020	2037 On 04-February-21	11,90	Put	Bond Future	5588	5	5588	5	240.00
06/07/2020	2037 On 04-February-21	10,48	Put	Bond Future	11164	10	11164	10	0.00
06/07/2020	2037 On 04-February-21	10,27	Put	Bond Future	12310	12	12310	12	0.00
06/07/2020	2037 On 04-February-21	13,73	Put	Bond Future	1944	2	1944	2	300.00
06/07/2020	2037 On 04-February-21	10,85	Put	Bond Future	9399	9	9399	9	72.00
06/07/2020	2037 On 04-February-21	10,35	Put	Bond Future	11865	11	11865	11	72.00
06/07/2020	2037 On 04-February-21	10,28	Put	Bond Future	12254	12	12254	12	0.00
06/07/2020	2037 On 04-February-21	9,65	Put	Bond Future	16103	15	16103	15	0.00
06/07/2020	2037 On 04-February-21	11,97	Put	Bond Future	5396	5	5396	5	0.00
06/07/2020	2037 On 06-May-21			Bond Future	12.20	77.7434	12.2002	77.7434	0.00
06/07/2020	2037 On 06-May-21	12,42	Call	Bond Future	6277	7	6277	7	0.00
06/07/2020	2037 On 06-May-21	12,43	Call	Bond Future	6307	7	6307	7	0.00
06/07/2020	2037 On 06-May-21	12,44	Call	Bond Future	6338	7	6338	7	0.00
06/07/2020	2037 On 06-May-21	12,43	Put	Bond Future	5055	5	5055	5	0.00
06/07/2020	2037 On 06-May-21	12,44	Put	Bond Future	5032	5	5032	5	0.00
06/07/2020	2037 On 06-May-21	12,42	Put	Bond Future	5078	5	5078	5	0.00
06/07/2020	2038 On 06-August-20			Bond Future	104.26	104.5626	104.2632	104.5626	10,703.00
06/07/2020	2038 On 05-November-20			Bond Future	105.39	105.6958	105.3925	105.6958	0.00
06/07/2020	2038 On 04-February-21			Bond Future	104.95	105.2576	104.9503	105.2576	0.00
06/07/2020	2038 On 06-May-21			Bond Future	106.22	106.5343	106.2230	106.5343	0.00
06/07/2020	2040 On 06-August-20			Bond Future	11.69	80.8625	11.6882	80.8625	55,851.00
06/07/2020	2040 On 06-August-20	10,02	Call	Bond Future	17	0	17	0	0.00
06/07/2020	2040 On 06-August-20	10,03	Call	Bond Future	18	0	18	0	0.00
06/07/2020	2040 On 06-August-20	10,04	Call	Bond Future	18	0	18	0	0.00
06/07/2020	2040 On 06-August-20	10,85	Call	Bond Future	373	1	373	1	0.00
06/07/2020	2040 On 06-August-20	11,26	Call	Bond Future	1008	1	1008	1	0.00
06/07/2020	2040 On 06-August-20	9,57	Call	Bond Future	2	0	2	0	800.00
06/07/2020	2040 On 06-August-20	10,07	Call	Bond Future	21	0	21	0	800.00
06/07/2020	2040 On 06-August-20	10,79	Call	Bond Future	313	1	313	1	0.00
06/07/2020	2040 On 06-August-20	10,07	Put	Bond Future	11445	10	11445	10	0.00
06/07/2020	2040 On 06-August-20	9,57	Put	Bond Future	15492	14	15492	14	0.00

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06/07/2020	2040 On 06-August-20	10,79	Put	Bond Future	6348	6	6348	6	800.00
06/07/2020	2040 On 06-August-20	10,03	Put	Bond Future	11757	11	11757	11	0.00
06/07/2020	2040 On 06-August-20	10,85	Put	Bond Future	5982	5	5982	5	12,496.00
06/07/2020	2040 On 06-August-20	11,26	Put	Bond Future	3796	3	3796	3	517.00
06/07/2020	2040 On 06-August-20	10,02	Put	Bond Future	11835	11	11835	11	0.00
06/07/2020	2040 On 06-August-20	10,04	Put	Bond Future	11679	11	11679	11	0.00
06/07/2020	2040 On 05-November-20			Bond Future	11.91	81.7195	11.9134	81.7195	0.00
06/07/2020	2040 On 05-November-20	9,73	Call	Bond Future	447	1	447	1	2,000.00
06/07/2020	2040 On 05-November-20	9,50	Call	Bond Future	321	0	321	0	2,000.00
06/07/2020	2040 On 05-November-20	10,00	Call	Bond Future	643	1	643	1	2,230.00
06/07/2020	2040 On 05-November-20	10,30	Call	Bond Future	931	1	931	1	0.00
06/07/2020	2040 On 05-November-20	10,23	Call	Bond Future	856	1	856	1	2,000.00
06/07/2020	2040 On 05-November-20	11,00	Call	Bond Future	2110	3	2110	3	2,230.00
06/07/2020	2040 On 05-November-20	11,70	Call	Bond Future	3894	4	3894	4	0.00
06/07/2020	2040 On 05-November-20	10,31	Call	Bond Future	942	1	942	1	0.00
06/07/2020	2040 On 05-November-20	11,50	Call	Bond Future	3330	4	3330	4	0.00
06/07/2020	2040 On 05-November-20	10,32	Call	Bond Future	953	1	953	1	0.00
06/07/2020	2040 On 05-November-20	11,50	Put	Bond Future	5936	5	5936	5	2,000.00
06/07/2020	2040 On 05-November-20	10,31	Put	Bond Future	11891	11	11891	11	0.00
06/07/2020	2040 On 05-November-20	10,32	Put	Bond Future	11826	11	11826	11	0.00
06/07/2020	2040 On 05-November-20	9,50	Put	Bond Future	17759	17	17759	17	0.00
06/07/2020	2040 On 05-November-20	10,00	Put	Bond Future	13991	13	13991	13	0.00
06/07/2020	2040 On 05-November-20	11,70	Put	Bond Future	5222	5	5222	5	2,000.00
06/07/2020	2040 On 05-November-20	11,00	Put	Bond Future	8062	7	8062	7	0.00
06/07/2020	2040 On 05-November-20	10,23	Put	Bond Future	12415	12	12415	12	0.00
06/07/2020	2040 On 05-November-20	10,30	Put	Bond Future	11955	11	11955	11	0.00
06/07/2020	2040 On 05-November-20	9,73	Put	Bond Future	15969	15	15969	15	0.00
06/07/2020	2040 On 04-February-21			Bond Future	12.15	78.1659	12.1452	78.1659	0.00
06/07/2020	2040 On 04-February-21	10,07	Call	Bond Future	1221	1	1221	1	800.00
06/07/2020	2040 On 04-February-21	11,74	Call	Bond Future	4543	5	4543	5	0.00
06/07/2020	2040 On 04-February-21	10,41	Call	Bond Future	1640	2	1640	2	0.00
06/07/2020	2040 On 04-February-21	9,49	Call	Bond Future	694	1	694	1	500.00
06/07/2020	2040 On 04-February-21	9,57	Call	Bond Future	754	1	754	1	800.00

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06/07/2020	2040 On 04-February-21	10,42	Call	Bond Future	1654	2	1654	2	0.00
06/07/2020	2040 On 04-February-21	10,40	Call	Bond Future	1626	2	1626	2	0.00
06/07/2020	2040 On 04-February-21	10,24	Call	Bond Future	1419	2	1419	2	500.00
06/07/2020	2040 On 04-February-21	11,57	Call	Bond Future	4088	5	4088	5	0.00
06/07/2020	2040 On 04-February-21	11,57	Put	Bond Future	7636	7	7636	7	500.00
06/07/2020	2040 On 04-February-21	10,24	Put	Bond Future	14264	13	14264	13	0.00
06/07/2020	2040 On 04-February-21	10,40	Put	Bond Future	13264	12	13264	12	0.00
06/07/2020	2040 On 04-February-21	9,49	Put	Bond Future	19553	19	19553	19	0.00
06/07/2020	2040 On 04-February-21	9,57	Put	Bond Future	18942	18	18942	18	0.00
06/07/2020	2040 On 04-February-21	10,07	Put	Bond Future	15375	15	15375	15	0.00
06/07/2020	2040 On 04-February-21	10,42	Put	Bond Future	13142	12	13142	12	0.00
06/07/2020	2040 On 04-February-21	10,41	Put	Bond Future	13203	12	13203	12	0.00
06/07/2020	2040 On 04-February-21	11,74	Put	Bond Future	7015	6	7015	6	800.00
06/07/2020	2040 On 06-May-21			Bond Future	12.38	79.0972	12.3848	79.0972	0.00
06/07/2020	2040 On 06-May-21	12,43	Call	Bond Future	6130	7	6130	7	0.00
06/07/2020	2040 On 06-May-21	12,44	Call	Bond Future	6161	7	6161	7	0.00
06/07/2020	2040 On 06-May-21	12,42	Call	Bond Future	6099	7	6099	7	0.00
06/07/2020	2040 On 06-May-21	12,42	Put	Bond Future	5897	5	5897	5	0.00
06/07/2020	2040 On 06-May-21	12,43	Put	Bond Future	5870	5	5870	5	0.00
06/07/2020	2040 On 06-May-21	12,44	Put	Bond Future	5844	5	5844	5	0.00
06/07/2020	2044 On 06-August-20			Bond Future	11.81	77.1853	11.8118	77.1853	75,964.00
06/07/2020	2044 On 06-August-20	9,86	Call	Bond Future	5	0	5	0	0.00
06/07/2020	2044 On 06-August-20	9,36	Call	Bond Future	0	0	0	0	602.00
06/07/2020	2044 On 06-August-20	9,01	Call	Bond Future	0	0	0	0	140.00
06/07/2020	2044 On 06-August-20	9,66	Call	Bond Future	2	0	2	0	140.00
06/07/2020	2044 On 06-August-20	9,88	Call	Bond Future	5	0	5	0	0.00
06/07/2020	2044 On 06-August-20	9,98	Call	Bond Future	9	0	9	0	602.00
06/07/2020	2044 On 06-August-20	9,87	Call	Bond Future	5	0	5	0	0.00
06/07/2020	2044 On 06-August-20	10,93	Call	Bond Future	354	1	354	1	0.00
06/07/2020	2044 On 06-August-20	11,09	Call	Bond Future	541	1	541	1	0.00
06/07/2020	2044 On 06-August-20	9,01	Put	Bond Future	21648	21	21648	21	0.00
06/07/2020	2044 On 06-August-20	9,66	Put	Bond Future	15780	15	15780	15	0.00
06/07/2020	2044 On 06-August-20	9,88	Put	Bond Future	13927	13	13927	13	0.00

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06/07/2020	2044 On 06-August-20	10,93	Put	Bond Future	6218	5	6218	5	140.00
06/07/2020	2044 On 06-August-20	9,87	Put	Bond Future	14009	13	14009	13	0.00
06/07/2020	2044 On 06-August-20	11,09	Put	Bond Future	5285	5	5285	5	602.00
06/07/2020	2044 On 06-August-20	9,98	Put	Bond Future	13106	12	13106	12	0.00
06/07/2020	2044 On 06-August-20	9,86	Put	Bond Future	14092	13	14092	13	0.00
06/07/2020	2044 On 06-August-20	9,36	Put	Bond Future	18414	17	18414	17	0.00
06/07/2020	2044 On 05-November-20			Bond Future	12.03	78.0033	12.0334	78.0033	0.00
06/07/2020	2044 On 05-November-20	9,72	Call	Bond Future	384	1	384	1	1,815.00
06/07/2020	2044 On 05-November-20	9,96	Call	Bond Future	538	1	538	1	0.00
06/07/2020	2044 On 05-November-20	11,38	Call	Bond Future	2771	3	2771	3	0.00
06/07/2020	2044 On 05-November-20	10,34	Call	Bond Future	872	1	872	1	0.00
06/07/2020	2044 On 05-November-20	10,36	Call	Bond Future	893	1	893	1	0.00
06/07/2020	2044 On 05-November-20	11,43	Call	Bond Future	2893	3	2893	3	0.00
06/07/2020	2044 On 05-November-20	9,97	Call	Bond Future	545	1	545	1	568.00
06/07/2020	2044 On 05-November-20	10,04	Call	Bond Future	598	1	598	1	525.00
06/07/2020	2044 On 05-November-20	9,34	Call	Bond Future	215	0	215	0	525.00
06/07/2020	2044 On 05-November-20	11,17	Call	Bond Future	2283	3	2283	3	0.00
06/07/2020	2044 On 05-November-20	8,87	Call	Bond Future	95	0	95	0	1,815.00
06/07/2020	2044 On 05-November-20	10,02	Call	Bond Future	582	1	582	1	1,815.00
06/07/2020	2044 On 05-November-20	10,35	Call	Bond Future	882	1	882	1	0.00
06/07/2020	2044 On 05-November-20	11,06	Call	Bond Future	2046	2	2046	2	0.00
06/07/2020	2044 On 05-November-20	9,29	Call	Bond Future	198	0	198	0	568.00
06/07/2020	2044 On 05-November-20	10,36	Put	Bond Future	12322	11	12322	11	0.00
06/07/2020	2044 On 05-November-20	10,04	Put	Bond Future	14553	14	14553	14	0.00
06/07/2020	2044 On 05-November-20	11,17	Put	Bond Future	7833	7	7833	7	1,815.00
06/07/2020	2044 On 05-November-20	11,43	Put	Bond Future	6699	6	6699	6	1,815.00
06/07/2020	2044 On 05-November-20	8,87	Put	Bond Future	24407	23	24407	23	0.00
06/07/2020	2044 On 05-November-20	10,35	Put	Bond Future	12389	12	12389	12	0.00
06/07/2020	2044 On 05-November-20	10,02	Put	Bond Future	14699	14	14699	14	0.00
06/07/2020	2044 On 05-November-20	9,34	Put	Bond Future	20140	19	20140	19	0.00
06/07/2020	2044 On 05-November-20	9,29	Put	Bond Future	20575	20	20575	20	0.00
06/07/2020	2044 On 05-November-20	9,96	Put	Bond Future	15143	14	15143	14	0.00
06/07/2020	2044 On 05-November-20	9,72	Put	Bond Future	16989	16	16989	16	0.00

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06/07/2020	2044 On 05-November-20	11,06	Put	Bond Future	8354	8	8354	8	525.00
06/07/2020	2044 On 05-November-20	10,34	Put	Bond Future	12455	12	12455	12	0.00
06/07/2020	2044 On 05-November-20	11,38	Put	Bond Future	6907	6	6907	6	568.00
06/07/2020	2044 On 05-November-20	9,97	Put	Bond Future	15068	14	15068	14	0.00
06/07/2020	2044 On 04-February-21			Bond Future	12.26	74.5317	12.2617	74.5317	0.00
06/07/2020	2044 On 04-February-21	10,35	Call	Bond Future	1440	2	1440	2	0.00
06/07/2020	2044 On 04-February-21	10,37	Call	Bond Future	1465	2	1465	2	0.00
06/07/2020	2044 On 04-February-21	10,29	Call	Bond Future	1367	2	1367	2	0.00
06/07/2020	2044 On 04-February-21	9,66	Call	Bond Future	749	1	749	1	405.00
06/07/2020	2044 On 04-February-21	10,36	Call	Bond Future	1453	2	1453	2	0.00
06/07/2020	2044 On 04-February-21	10,04	Call	Bond Future	1089	1	1089	1	0.00
06/07/2020	2044 On 04-February-21	10,84	Call	Bond Future	2167	3	2167	3	0.00
06/07/2020	2044 On 04-February-21	10,36	Put	Bond Future	14219	13	14219	13	0.00
06/07/2020	2044 On 04-February-21	10,29	Put	Bond Future	14674	14	14674	14	405.00
06/07/2020	2044 On 04-February-21	9,66	Put	Bond Future	19188	18	19188	18	0.00
06/07/2020	2044 On 04-February-21	10,84	Put	Bond Future	11372	11	11372	11	405.00
06/07/2020	2044 On 04-February-21	10,35	Put	Bond Future	14283	13	14283	13	0.00
06/07/2020	2044 On 04-February-21	10,04	Put	Bond Future	16375	15	16375	15	0.00
06/07/2020	2044 On 04-February-21	10,37	Put	Bond Future	14155	13	14155	13	0.00
06/07/2020	2044 On 06-May-21			Bond Future	12.50	75.4197	12.4974	75.4197	0.00
06/07/2020	2044 On 06-May-21	12,45	Call	Bond Future	5789	6	5789	6	0.00
06/07/2020	2044 On 06-May-21	12,44	Call	Bond Future	5760	6	5760	6	0.00
06/07/2020	2044 On 06-May-21	12,43	Call	Bond Future	5731	6	5731	6	0.00
06/07/2020	2044 On 06-May-21	12,44	Put	Bond Future	6086	6	6086	6	0.00
06/07/2020	2044 On 06-May-21	12,43	Put	Bond Future	6115	6	6115	6	0.00
06/07/2020	2044 On 06-May-21	12,45	Put	Bond Future	6058	6	6058	6	0.00
06/07/2020	2046 On 06-August-20			Bond Future	93.67	93.6803	93.6662	93.6803	16,357.00
06/07/2020	2046 On 05-November-20			Bond Future	92.92	92.9307	92.9161	92.9307	0.00
06/07/2020	2046 On 04-February-21			Bond Future	94.02	94.0352	94.0202	94.0352	0.00
06/07/2020	2046 On 06-May-21			Bond Future	93.37	93.3880	93.3725	93.3880	0.00
06/07/2020	2050 On 06-August-20			Bond Future	93.75	93.7607	93.7467	93.7607	17,165.00
06/07/2020	2050 On 05-November-20			Bond Future	94.76	94.7765	94.7619	94.7765	0.00
06/07/2020	2050 On 04-February-21			Bond Future	94.00	94.0150	93.9998	94.0150	0.00

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06/07/2020	2050 On 06-May-21			Bond Future	95.14	95.1551	95.1396	95.1551	0.00
06/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	AL37 On 06-August-20			Index Future	725.20	727.0280	725.1990	727.0280	0.00
06/07/2020	AL37 On 05-November-20			Index Future	732.95	734.8080	732.9490	734.8080	0.00
06/07/2020	AL37 On 04-February-21			Index Future	741.47	743.3590	741.4690	743.3590	0.00
06/07/2020	AL37 On 06-May-21			Index Future	750.28	752.1930	750.2760	752.1930	0.00
06/07/2020	AL7T On 06-August-20			Index Future	789.78	795.5590	789.7770	795.5590	0.00
06/07/2020	AL7T On 05-November-20			Index Future	798.22	804.0730	798.2180	804.0730	0.00
06/07/2020	AL7T On 04-February-21			Index Future	807.50	813.4300	807.4960	813.4300	0.00
06/07/2020	AL7T On 06-May-21			Index Future	817.09	823.0970	817.0870	823.0970	0.00
06/07/2020	ALBI On 06-August-20			Index Future	691.22	696.9580	691.2220	696.9580	212.00
06/07/2020	ALBI On 05-November-20			Index Future	698.61	704.4170	698.6100	704.4170	0.00
06/07/2020	ALBI On 04-February-21			Index Future	706.73	712.6140	706.7300	712.6140	0.00
06/07/2020	ALBI On 06-May-21			Index Future	715.12	721.0830	715.1240	721.0830	0.00
06/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	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
06/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2020	ES33 On 06-August-20			Bond Future	12.24	73.2656	12.2445	73.2656	350.00
06/07/2020	ES33 On 05-November-20			Bond Future	12.52	70.2672	12.5212	70.2672	0.00
06/07/2020	ES33 On 04-February-21			Bond Future	12.81	71.0860	12.8066	71.0860	0.00
06/07/2020	ES33 On 06-May-21			Bond Future	13.10	68.1546	13.0966	68.1546	0.00
06/07/2020	ES42 On 06-August-20			Bond Future	12.64	73.0248	12.6352	73.0248	4,919.00
06/07/2020	ES42 On 05-November-20			Bond Future	12.90	69.5403	12.9037	69.5403	0.00
06/07/2020	ES42 On 04-February-21			Bond Future	13.17	70.3516	13.1719	70.3516	0.00
06/07/2020	ES42 On 06-May-21			Bond Future	13.46	66.9302	13.4557	66.9302	0.00
06/07/2020	GOVI On 06-August-20			GOVI	683.25	688.8190	683.2470	688.8190	1,022.00
06/07/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 06-August-20	728,13	Put	GOVI	448830	39	448830	39	0.00
06/07/2020	GOVI On 06-August-20	728,12	Put	GOVI	448730	39	448730	39	0.00
06/07/2020	GOVI On 06-August-20	728,14	Put	GOVI	448930	39	448930	39	0.00
06/07/2020	GOVI On 05-November-20			GOVI	690.55	696.1900	690.5490	696.1900	0.00
06/07/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
06/07/2020	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
06/07/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 05-November-20	737,85	Put	GOVI	473010	42	473010	42	0.00
06/07/2020	GOVI On 05-November-20	737,83	Put	GOVI	472810	42	472810	42	0.00
06/07/2020	GOVI On 05-November-20	737,84	Put	GOVI	472910	42	472910	42	0.00
06/07/2020	GOVI On 04-February-21			GOVI	698.58	704.2920	698.5760	704.2920	0.00
06/07/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 04-February-21	750,94	Put	GOVI	523640	47	523640	47	0.00
06/07/2020	GOVI On 04-February-21	750,95	Put	GOVI	523740	47	523740	47	0.00
06/07/2020	GOVI On 04-February-21	750,96	Put	GOVI	523840	47	523840	47	0.00
06/07/2020	GOVI On 06-May-21			GOVI	706.87	712.6620	706.8740	712.6620	0.00
06/07/2020	GOVI On 06-May-21	678,67	Call	GOVI	282040	34	282040	34	0.00
06/07/2020	GOVI On 06-May-21	678,69	Call	GOVI	281840	34	281840	34	0.00
06/07/2020	GOVI On 06-May-21	678,68	Call	GOVI	281940	34	281940	34	0.00
06/07/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
06/07/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
06/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2020	IGOV On 06-August-20			Index Future	250.71	250.9660	250.7080	250.9660	1,207.00
06/07/2020	IGOV On 05-November-20			Index Future	253.45	253.7140	253.4500	253.7140	47.00
06/07/2020	IGOV On 04-February-21			Index Future	256.46	256.7280	256.4570	256.7280	0.00
06/07/2020	IGOV On 06-May-21			Index Future	259.56	259.8390	259.5640	259.8390	0.00
06/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
06/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0200	94.0300	94.0200	0.00
06/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2400	92.2500	92.2400	0.00
06/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.3800	90.4000	90.3800	0.00
06/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3400	89.3700	89.3400	0.00
06/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.65	90.6300	90.6500	90.6300	51.00
06/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.09	90.0700	90.0900	90.0700	0.00
06/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.1800	90.2000	90.1800	0.00
06/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.37	93.3400	93.3700	93.3400	0.00
06/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.92	93.8600	93.9200	93.8600	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
06/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.39	86.3000	86.3900	86.3000	0.00
06/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.00	91.8900	92.0000	91.8900	0.00
06/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.87	80.6000	80.8700	80.6000	0.00
06/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.53	77.2600	77.5300	77.2600	0.00
06/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.06	75.7800	76.0600	75.7800	0.00
06/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.19	77.9100	78.1900	77.9100	0.00
06/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.31	82.0300	82.3100	82.0300	0.00
06/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.93	80.6500	80.9300	80.6500	0.00
06/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.10	82.8100	83.1000	82.8100	0.00
06/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.99	88.6900	88.9900	88.6900	0.00
06/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.50	89.1500	89.5000	89.1500	0.00
06/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.65	82.2600	82.6500	82.2600	0.00
06/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.54	90.1400	90.5400	90.1400	0.00
06/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.88	96.1300	3.8800	96.1300	0.00
06/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.64	96.3700	3.6400	96.3700	0.00
06/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.62	96.4000	3.6200	96.4000	0.00
06/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5500	3.4600	96.5500	0.00
06/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.45	96.5600	3.4500	96.5600	0.00
06/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.43	96.5900	3.4300	96.5900	35.00
06/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.5500	3.4700	96.5500	0.00
06/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3800	3.6300	96.3800	0.00
06/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3650	3.6550	96.3650	0.00
06/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0250	3.9750	96.0250	0.00
06/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.00	96.0050	3.9950	96.0050	0.00
06/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.4650	4.5650	95.4650	0.00
06/07/2020	R023 On 06-August-20			Bond Future	5.05	109.9949	5.0465	109.9949	32,180.00
06/07/2020	R023 On 06-August-20	7,26	Call	Bond Future	5276	5	5276	5	0.00
06/07/2020	R023 On 06-August-20	7,28	Call	Bond Future	5322	5	5322	5	0.00
06/07/2020	R023 On 06-August-20	7,27	Call	Bond Future	5299	5	5299	5	0.00
06/07/2020	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
06/07/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R023 On 05-November-20			Bond Future	5.13	107.2530	5.1337	107.2530	0.00
06/07/2020	R023 On 05-November-20	7,46	Call	Bond Future	5023	5	5023	5	0.00
06/07/2020	R023 On 05-November-20	7,45	Call	Bond Future	5003	5	5003	5	0.00
06/07/2020	R023 On 05-November-20	7,47	Call	Bond Future	5044	5	5044	5	0.00
06/07/2020	R023 On 05-November-20	7,45	Put	Bond Future	5	0	5	0	0.00
06/07/2020	R023 On 05-November-20	7,46	Put	Bond Future	4	0	4	0	0.00
06/07/2020	R023 On 05-November-20	7,47	Put	Bond Future	4	0	4	0	0.00
06/07/2020	R023 On 04-February-21			Bond Future	5.20	108.5020	5.1975	108.5020	0.00
06/07/2020	R023 On 04-February-21	6,32	Call	Bond Future	2463	3	2463	3	0.00
06/07/2020	R023 On 04-February-21	6,34	Call	Bond Future	2494	3	2494	3	0.00
06/07/2020	R023 On 04-February-21	6,33	Call	Bond Future	2478	3	2478	3	0.00
06/07/2020	R023 On 04-February-21	6,33	Put	Bond Future	261	0	261	0	0.00
06/07/2020	R023 On 04-February-21	6,32	Put	Bond Future	265	0	265	0	0.00
06/07/2020	R023 On 04-February-21	6,34	Put	Bond Future	258	0	258	0	0.00
06/07/2020	R023 On 06-May-21			Bond Future	5.25	105.8819	5.2525	105.8819	0.00
06/07/2020	R023 On 06-May-21	7,56	Call	Bond Future	3996	4	3996	4	0.00
06/07/2020	R023 On 06-May-21	7,58	Call	Bond Future	4028	4	4028	4	0.00
06/07/2020	R023 On 06-May-21	7,57	Call	Bond Future	4012	4	4012	4	0.00
06/07/2020	R023 On 06-May-21	7,57	Put	Bond Future	59	0	59	0	0.00
06/07/2020	R023 On 06-May-21	7,58	Put	Bond Future	58	0	58	0	0.00
06/07/2020	R023 On 06-May-21	7,56	Put	Bond Future	60	0	60	0	0.00
06/07/2020	R035 On 06-August-20			Bond Future	11.24	88.2591	11.2378	88.2591	99,701.00
06/07/2020	R035 On 06-August-20	9,92	Call	Bond Future	59	0	59	0	0.00
06/07/2020	R035 On 06-August-20	9,09	Call	Bond Future	1	0	1	0	500.00
06/07/2020	R035 On 06-August-20	9,00	Call	Bond Future	1	0	1	0	24,761.00
06/07/2020	R035 On 06-August-20	9,67	Call	Bond Future	20	0	20	0	500.00
06/07/2020	R035 On 06-August-20	9,93	Call	Bond Future	61	0	61	0	0.00
06/07/2020	R035 On 06-August-20	10,45	Call	Bond Future	380	1	380	1	0.00
06/07/2020	R035 On 06-August-20	9,91	Call	Bond Future	57	0	57	0	0.00
06/07/2020	R035 On 06-August-20	8,75	Call	Bond Future	0	0	0	0	3,000.00
06/07/2020	R035 On 06-August-20	8,75	Put	Bond Future	17762	17	17762	17	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
06/07/2020	R035 On 06-August-20	9,93	Put	Bond Future	8774	8	8774	8	0.00
06/07/2020	R035 On 06-August-20	9,91	Put	Bond Future	8912	8	8912	8	0.00
06/07/2020	R035 On 06-August-20	9,00	Put	Bond Future	15742	15	15742	15	0.00
06/07/2020	R035 On 06-August-20	9,92	Put	Bond Future	8843	8	8843	8	0.00
06/07/2020	R035 On 06-August-20	10,45	Put	Bond Future	5474	5	5474	5	500.00
06/07/2020	R035 On 06-August-20	9,67	Put	Bond Future	10623	10	10623	10	0.00
06/07/2020	R035 On 06-August-20	9,09	Put	Bond Future	15029	14	15029	14	0.00
06/07/2020	R035 On 05-November-20			Bond Future	11.47	84.7199	11.4697	84.7199	0.00
06/07/2020	R035 On 05-November-20	10,33	Call	Bond Future	1538	2	1538	2	0.00
06/07/2020	R035 On 05-November-20	10,34	Call	Bond Future	1556	2	1556	2	0.00
06/07/2020	R035 On 05-November-20	10,32	Call	Bond Future	1521	2	1521	2	0.00
06/07/2020	R035 On 05-November-20	10,32	Put	Bond Future	8875	8	8875	8	0.00
06/07/2020	R035 On 05-November-20	10,33	Put	Bond Future	8824	8	8824	8	0.00
06/07/2020	R035 On 05-November-20	10,34	Put	Bond Future	8774	8	8774	8	0.00
06/07/2020	R035 On 04-February-21			Bond Future	11.71	85.7068	11.7082	85.7068	0.00
06/07/2020	R035 On 04-February-21	10,06	Call	Bond Future	1630	2	1630	2	0.00
06/07/2020	R035 On 04-February-21	10,14	Call	Bond Future	1741	2	1741	2	0.00
06/07/2020	R035 On 04-February-21	10,05	Call	Bond Future	1617	2	1617	2	0.00
06/07/2020	R035 On 04-February-21	11,14	Call	Bond Future	3807	4	3807	4	0.00
06/07/2020	R035 On 04-February-21	10,04	Call	Bond Future	1603	2	1603	2	0.00
06/07/2020	R035 On 04-February-21	10,05	Put	Bond Future	12182	11	12182	11	0.00
06/07/2020	R035 On 04-February-21	11,14	Put	Bond Future	7215	7	7215	7	650.00
06/07/2020	R035 On 04-February-21	10,04	Put	Bond Future	12238	11	12238	11	0.00
06/07/2020	R035 On 04-February-21	10,14	Put	Bond Future	11682	11	11682	11	650.00
06/07/2020	R035 On 04-February-21	10,06	Put	Bond Future	12126	11	12126	11	0.00
06/07/2020	R035 On 06-May-21			Bond Future	11.95	82.2483	11.9458	82.2483	0.00
06/07/2020	R035 On 06-May-21	12,35	Call	Bond Future	6851	8	6851	8	0.00
06/07/2020	R035 On 06-May-21	12,37	Call	Bond Future	6916	8	6916	8	0.00
06/07/2020	R035 On 06-May-21	10,24	Call	Bond Future	1804	2	1804	2	793.00
06/07/2020	R035 On 06-May-21	12,02	Call	Bond Future	5807	6	5807	6	0.00
06/07/2020	R035 On 06-May-21	11,32	Call	Bond Future	3908	4	3908	4	0.00
06/07/2020	R035 On 06-May-21	12,36	Call	Bond Future	6884	8	6884	8	0.00
06/07/2020	R035 On 06-May-21	11,32	Put	Bond Future	7559	7	7559	7	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2020	R035 On 06-May-21	12,02	Put	Bond Future	5390	5	5390	5	793.00
06/07/2020	R035 On 06-May-21	12,36	Put	Bond Future	4596	4	4596	4	0.00
06/07/2020	R035 On 06-May-21	10,24	Put	Bond Future	12361	12	12361	12	0.00
06/07/2020	R035 On 06-May-21	12,35	Put	Bond Future	4618	4	4618	4	0.00
06/07/2020	R035 On 06-May-21	12,37	Put	Bond Future	4575	4	4575	4	0.00
06/07/2020	R186 On 06-August-20			Bond Future	7.84	114.8980	7.8419	114.8980	69,166.00
06/07/2020	R186 On 06-August-20	8,37	Call	Bond Future	3108	3	3108	3	0.00
06/07/2020	R186 On 06-August-20	7,45	Call	Bond Future	430	1	430	1	2,500.00
06/07/2020	R186 On 06-August-20	9,00	Call	Bond Future	6013	6	6013	6	900.00
06/07/2020	R186 On 06-August-20	8,00	Call	Bond Future	1695	2	1695	2	900.00
06/07/2020	R186 On 06-August-20	8,25	Call	Bond Future	2612	3	2612	3	0.00
06/07/2020	R186 On 06-August-20	8,38	Call	Bond Future	3151	3	3151	3	0.00
06/07/2020	R186 On 06-August-20	8,36	Call	Bond Future	3065	3	3065	3	0.00
06/07/2020	R186 On 06-August-20	8,36	Put	Bond Future	344	0	344	0	0.00
06/07/2020	R186 On 06-August-20	7,45	Put	Bond Future	2546	2	2546	2	2,500.00
06/07/2020	R186 On 06-August-20	8,00	Put	Bond Future	856	1	856	1	15,177.00
06/07/2020	R186 On 06-August-20	8,25	Put	Bond Future	461	0	461	0	0.00
06/07/2020	R186 On 06-August-20	8,38	Put	Bond Future	326	0	326	0	0.00
06/07/2020	R186 On 06-August-20	8,37	Put	Bond Future	335	0	335	0	0.00
06/07/2020	R186 On 06-August-20	9,00	Put	Bond Future	43	0	43	0	0.00
06/07/2020	R186 On 05-November-20			Bond Future	8.03	116.1148	8.0319	116.1148	0.00
06/07/2020	R186 On 05-November-20	7,00	Call	Bond Future	812	1	812	1	1,200.00
06/07/2020	R186 On 05-November-20	8,66	Call	Bond Future	4630	5	4630	5	0.00
06/07/2020	R186 On 05-November-20	8,65	Call	Bond Future	4596	5	4596	5	0.00
06/07/2020	R186 On 05-November-20	8,00	Call	Bond Future	2634	3	2634	3	1,200.00
06/07/2020	R186 On 05-November-20	8,64	Call	Bond Future	4561	5	4561	5	0.00
06/07/2020	R186 On 05-November-20	7,84	Call	Bond Future	2247	2	2247	2	3,500.00
06/07/2020	R186 On 05-November-20	8,34	Call	Bond Future	3586	4	3586	4	3,500.00
06/07/2020	R186 On 05-November-20	9,26	Call	Bond Future	6818	7	6818	7	0.00
06/07/2020	R186 On 05-November-20	8,34	Put	Bond Future	2027	2	2027	2	0.00
06/07/2020	R186 On 05-November-20	9,26	Put	Bond Future	766	1	766	1	3,500.00
06/07/2020	R186 On 05-November-20	8,65	Put	Bond Future	1496	1	1496	1	0.00
06/07/2020	R186 On 05-November-20	7,84	Put	Bond Future	3232	3	3232	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
06/07/2020	R186 On 05-November-20	8,64	Put	Bond Future	1511	1	1511	1	0.00
06/07/2020	R186 On 05-November-20	8,00	Put	Bond Future	2797	3	2797	3	0.00
06/07/2020	R186 On 05-November-20	8,66	Put	Bond Future	1481	1	1481	1	0.00
06/07/2020	R186 On 05-November-20	7,00	Put	Bond Future	6240	6	6240	6	0.00
06/07/2020	R186 On 04-February-21			Bond Future	8.22	112.1841	8.2204	112.1841	0.00
06/07/2020	R186 On 04-February-21	8,15	Call	Bond Future	3157	3	3157	3	0.00
06/07/2020	R186 On 04-February-21	8,16	Call	Bond Future	3181	3	3181	3	0.00
06/07/2020	R186 On 04-February-21	8,17	Call	Bond Future	3205	3	3205	3	0.00
06/07/2020	R186 On 04-February-21	8,16	Put	Bond Future	3476	3	3476	3	0.00
06/07/2020	R186 On 04-February-21	8,17	Put	Bond Future	3452	3	3452	3	0.00
06/07/2020	R186 On 04-February-21	8,15	Put	Bond Future	3501	3	3501	3	0.00
06/07/2020	R186 On 06-May-21			Bond Future	8.42	113.5193	8.4224	113.5193	0.00
06/07/2020	R186 On 06-May-21	10,78	Call	Bond Future	10825	11	10825	11	0.00
06/07/2020	R186 On 06-May-21	10,77	Call	Bond Future	10790	11	10790	11	0.00
06/07/2020	R186 On 06-May-21	10,76	Call	Bond Future	10754	11	10754	11	0.00
06/07/2020	R186 On 06-May-21	10,77	Put	Bond Future	526	0	526	0	0.00
06/07/2020	R186 On 06-May-21	10,76	Put	Bond Future	532	1	532	1	0.00
06/07/2020	R186 On 06-May-21	10,78	Put	Bond Future	521	0	521	0	0.00
06/07/2020	R197 On 06-August-20			Bond Future	306.72	306.9683	306.7151	306.9683	2,591.00
06/07/2020	R197 On 05-November-20			Bond Future	310.04	310.2943	310.0371	310.2943	0.00
06/07/2020	R197 On 04-February-21			Bond Future	305.88	306.1369	305.8751	306.1369	0.00
06/07/2020	R197 On 06-May-21			Bond Future	309.58	309.8499	309.5843	309.8499	0.00
06/07/2020	R202 On 06-August-20			Bond Future	207.93	207.9571	207.9257	207.9571	8,040.00
06/07/2020	R202 On 05-November-20			Bond Future	210.18	210.2104	210.1778	210.2104	0.00
06/07/2020	R202 On 04-February-21			Bond Future	208.51	208.5414	208.5074	208.5414	0.00
06/07/2020	R202 On 06-May-21			Bond Future	211.04	211.0703	211.0356	211.0703	0.00
06/07/2020	R208 On 06-August-20			Bond Future	3.49	104.5291	3.4855	104.5291	23,391.00
06/07/2020	R208 On 06-August-20	5,56	Call	Bond Future	1301	1	1301	1	0.00
06/07/2020	R208 On 06-August-20	5,57	Call	Bond Future	1308	1	1308	1	0.00
06/07/2020	R208 On 06-August-20	5,55	Call	Bond Future	1295	1	1295	1	0.00
06/07/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
06/07/2020	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
06/07/2020	R208 On 05-November-20			Bond Future	2.95	102.2451	2.9507	102.2451	0.00
06/07/2020	R208 On 05-November-20	4,79	Call	Bond Future	713	1	713	1	0.00
06/07/2020	R208 On 05-November-20	4,78	Call	Bond Future	709	1	709	1	0.00
06/07/2020	R208 On 05-November-20	4,77	Call	Bond Future	705	1	705	1	0.00
06/07/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
06/07/2020	R209 On 06-August-20			Bond Future	11.15	67.2478	11.1485	67.2478	59,976.00
06/07/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
06/07/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
06/07/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
06/07/2020	R209 On 06-August-20	5,56	Put	Bond Future	43033	42	43033	42	0.00
06/07/2020	R209 On 06-August-20	5,55	Put	Bond Future	43142	42	43142	42	0.00
06/07/2020	R209 On 06-August-20	5,57	Put	Bond Future	42925	42	42925	42	0.00
06/07/2020	R209 On 05-November-20			Bond Future	11.35	64.8202	11.3539	64.8202	0.00
06/07/2020	R209 On 05-November-20	10,00	Call	Bond Future	1186	1	1186	1	0.00
06/07/2020	R209 On 05-November-20	10,02	Call	Bond Future	1212	1	1212	1	0.00
06/07/2020	R209 On 05-November-20	10,01	Call	Bond Future	1199	1	1199	1	0.00
06/07/2020	R209 On 05-November-20	10,01	Put	Bond Future	8729	8	8729	8	0.00
06/07/2020	R209 On 05-November-20	10,02	Put	Bond Future	8681	8	8681	8	0.00
06/07/2020	R209 On 05-November-20	10,00	Put	Bond Future	8777	8	8777	8	0.00
06/07/2020	R209 On 04-February-21			Bond Future	11.56	65.5757	11.5594	65.5757	0.00
06/07/2020	R209 On 04-February-21	10,11	Call	Bond Future	1839	2	1839	2	0.00
06/07/2020	R209 On 04-February-21	10,12	Call	Bond Future	1854	2	1854	2	0.00
06/07/2020	R209 On 04-February-21	10,10	Call	Bond Future	1825	2	1825	2	0.00
06/07/2020	R209 On 04-February-21	10,10	Put	Bond Future	9835	9	9835	9	0.00
06/07/2020	R209 On 04-February-21	10,11	Put	Bond Future	9790	9	9790	9	0.00
06/07/2020	R209 On 04-February-21	10,12	Put	Bond Future	9745	9	9745	9	0.00
06/07/2020	R209 On 06-May-21			Bond Future	11.77	63.2145	11.7706	63.2145	0.00
06/07/2020	R209 On 06-May-21	12,22	Call	Bond Future	6200	7	6200	7	0.00
06/07/2020	R209 On 06-May-21	12,24	Call	Bond Future	6256	7	6256	7	0.00
06/07/2020	R209 On 06-May-21	12,23	Call	Bond Future	6228	7	6228	7	0.00
06/07/2020	R209 On 06-May-21	12,22	Put	Bond Future	4058	4	4058	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
06/07/2020	R209 On 06-May-21	12,24	Put	Bond Future	4022	4	4022	4	0.00
06/07/2020	R209 On 06-May-21	12,23	Put	Bond Future	4040	4	4040	4	0.00
06/07/2020	R210 On 06-August-20			Bond Future	183.45	183.4812	183.4514	183.4812	1,957.00
06/07/2020	R210 On 05-November-20			Bond Future	182.76	182.7944	182.7633	182.7944	0.00
06/07/2020	R210 On 04-February-21			Bond Future	184.93	184.9667	184.9343	184.9667	0.00
06/07/2020	R210 On 06-May-21			Bond Future	184.47	184.4994	184.4665	184.4994	0.00
06/07/2020	R212 On 06-August-20			Bond Future	165.72	165.7547	165.7193	165.7547	7,044.00
06/07/2020	R212 On 05-November-20			Bond Future	167.51	167.5510	167.5144	167.5510	0.00
06/07/2020	R212 On 04-February-21			Bond Future	167.21	167.2474	167.2096	167.2474	0.00
06/07/2020	R212 On 06-May-21			Bond Future	169.24	169.2756	169.2370	169.2756	0.00
06/07/2020	R213 On 06-August-20			Bond Future	10.06	84.2171	10.0585	84.2171	17,193.00
06/07/2020	R213 On 06-August-20	9,29	Call	Bond Future	252	0	252	0	0.00
06/07/2020	R213 On 06-August-20	9,31	Call	Bond Future	269	0	269	0	0.00
06/07/2020	R213 On 06-August-20	9,30	Call	Bond Future	261	0	261	0	0.00
06/07/2020	R213 On 06-August-20	9,30	Put	Bond Future	4618	4	4618	4	0.00
06/07/2020	R213 On 06-August-20	9,31	Put	Bond Future	4567	4	4567	4	0.00
06/07/2020	R213 On 06-August-20	9,29	Put	Bond Future	4670	4	4670	4	0.00
06/07/2020	R213 On 05-November-20			Bond Future	10.27	81.5802	10.2663	81.5802	0.00
06/07/2020	R213 On 05-November-20	9,59	Call	Bond Future	1971	2	1971	2	0.00
06/07/2020	R213 On 05-November-20	9,60	Call	Bond Future	1991	2	1991	2	0.00
06/07/2020	R213 On 05-November-20	9,61	Call	Bond Future	2011	2	2011	2	0.00
06/07/2020	R213 On 05-November-20	9,61	Put	Bond Future	5653	5	5653	5	0.00
06/07/2020	R213 On 05-November-20	9,59	Put	Bond Future	5728	5	5728	5	0.00
06/07/2020	R213 On 05-November-20	9,60	Put	Bond Future	5690	5	5690	5	0.00
06/07/2020	R213 On 04-February-21			Bond Future	10.48	82.5304	10.4784	82.5304	0.00
06/07/2020	R213 On 04-February-21	9,41	Call	Bond Future	2103	2	2103	2	0.00
06/07/2020	R213 On 04-February-21	9,40	Call	Bond Future	2086	2	2086	2	0.00
06/07/2020	R213 On 04-February-21	9,39	Call	Bond Future	2068	2	2068	2	0.00
06/07/2020	R213 On 04-February-21	9,40	Put	Bond Future	8001	8	8001	8	0.00
06/07/2020	R213 On 04-February-21	9,39	Put	Bond Future	8041	8	8041	8	0.00
06/07/2020	R213 On 04-February-21	9,41	Put	Bond Future	7960	8	7960	8	0.00
06/07/2020	R213 On 06-May-21			Bond Future	10.69	79.9800	10.6908	79.9800	0.00
06/07/2020	R213 On 06-May-21	11,90	Call	Bond Future	8119	9	8119	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2020	R213 On 06-May-21	11,91	Call	Bond Future	8150	9	8150	9	0.00
06/07/2020	R213 On 06-May-21	11,89	Call	Bond Future	8089	9	8089	9	0.00
06/07/2020	R213 On 06-May-21	11,89	Put	Bond Future	2301	2	2301	2	0.00
06/07/2020	R213 On 06-May-21	11,90	Put	Bond Future	2286	2	2286	2	0.00
06/07/2020	R213 On 06-May-21	11,91	Put	Bond Future	2270	2	2270	2	0.00
06/07/2020	R214 On 06-August-20			Bond Future	11.41	65.2127	11.4119	65.2127	19,898.00
06/07/2020	R214 On 06-August-20	9,97	Call	Bond Future	40	0	40	0	0.00
06/07/2020	R214 On 06-August-20	9,99	Call	Bond Future	43	0	43	0	0.00
06/07/2020	R214 On 06-August-20	9,98	Call	Bond Future	42	0	42	0	0.00
06/07/2020	R214 On 06-August-20	9,97	Put	Bond Future	8592	8	8592	8	0.00
06/07/2020	R214 On 06-August-20	9,99	Put	Bond Future	8464	8	8464	8	0.00
06/07/2020	R214 On 06-August-20	9,98	Put	Bond Future	8528	8	8528	8	0.00
06/07/2020	R214 On 05-November-20			Bond Future	11.61	62.6266	11.6142	62.6266	0.00
06/07/2020	R214 On 05-November-20	10,25	Call	Bond Future	1229	2	1229	2	0.00
06/07/2020	R214 On 05-November-20	10,24	Call	Bond Future	1217	1	1217	1	0.00
06/07/2020	R214 On 05-November-20	10,26	Call	Bond Future	1243	2	1243	2	0.00
06/07/2020	R214 On 05-November-20	10,24	Put	Bond Future	9089	8	9089	8	0.00
06/07/2020	R214 On 05-November-20	10,25	Put	Bond Future	9038	8	9038	8	0.00
06/07/2020	R214 On 05-November-20	10,26	Put	Bond Future	8988	8	8988	8	0.00
06/07/2020	R214 On 04-February-21			Bond Future	11.82	63.3562	11.8210	63.3562	0.00
06/07/2020	R214 On 04-February-21	10,31	Call	Bond Future	1840	2	1840	2	0.00
06/07/2020	R214 On 04-February-21	10,33	Call	Bond Future	1870	2	1870	2	0.00
06/07/2020	R214 On 04-February-21	10,32	Call	Bond Future	1855	2	1855	2	0.00
06/07/2020	R214 On 04-February-21	10,32	Put	Bond Future	10276	10	10276	10	0.00
06/07/2020	R214 On 04-February-21	10,33	Put	Bond Future	10228	10	10228	10	0.00
06/07/2020	R214 On 04-February-21	10,31	Put	Bond Future	10323	10	10323	10	0.00
06/07/2020	R214 On 06-May-21			Bond Future	12.03	60.8302	12.0256	60.8302	0.00
06/07/2020	R214 On 06-May-21	12,27	Call	Bond Future	5760	6	5760	6	0.00
06/07/2020	R214 On 06-May-21	12,26	Call	Bond Future	5733	6	5733	6	0.00
06/07/2020	R214 On 06-May-21	12,25	Call	Bond Future	5706	6	5706	6	0.00
06/07/2020	R214 On 06-May-21	12,26	Put	Bond Future	4603	4	4603	4	0.00
06/07/2020	R214 On 06-May-21	12,25	Put	Bond Future	4623	4	4623	4	0.00
06/07/2020	R214 On 06-May-21	12,27	Put	Bond Future	4582	4	4582	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
06/07/2020	R248 On 06-August-20			Bond Future	11.74	80.6878	11.7433	80.6878	110,423.00
06/07/2020	R248 On 06-August-20	10,18	Call	Bond Future	26	0	26	0	0.00
06/07/2020	R248 On 06-August-20	11,85	Call	Bond Future	2586	3	2586	3	0.00
06/07/2020	R248 On 06-August-20	9,25	Call	Bond Future	0	0	0	0	20,640.00
06/07/2020	R248 On 06-August-20	11,15	Call	Bond Future	731	1	731	1	0.00
06/07/2020	R248 On 06-August-20	10,85	Call	Bond Future	333	1	333	1	640.00
06/07/2020	R248 On 06-August-20	10,20	Call	Bond Future	28	0	28	0	0.00
06/07/2020	R248 On 06-August-20	11,80	Call	Bond Future	2410	3	2410	3	470.00
06/07/2020	R248 On 06-August-20	12,75	Call	Bond Future	6370	7	6370	7	814.00
06/07/2020	R248 On 06-August-20	10,35	Call	Bond Future	53	0	53	0	640.00
06/07/2020	R248 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	3,000.00
06/07/2020	R248 On 06-August-20	11,10	Call	Bond Future	651	1	651	1	470.00
06/07/2020	R248 On 06-August-20	12,25	Call	Bond Future	4176	5	4176	5	814.00
06/07/2020	R248 On 06-August-20	10,19	Call	Bond Future	27	0	27	0	0.00
06/07/2020	R248 On 06-August-20	10,19	Put	Bond Future	11201	10	11201	10	0.00
06/07/2020	R248 On 06-August-20	12,25	Put	Bond Future	1075	1	1075	1	0.00
06/07/2020	R248 On 06-August-20	11,10	Put	Bond Future	4950	4	4950	4	0.00
06/07/2020	R248 On 06-August-20	10,20	Put	Bond Future	11121	10	11121	10	0.00
06/07/2020	R248 On 06-August-20	11,80	Put	Bond Future	2051	2	2051	2	0.00
06/07/2020	R248 On 06-August-20	12,75	Put	Bond Future	429	0	429	0	0.00
06/07/2020	R248 On 06-August-20	11,85	Put	Bond Future	1914	2	1914	2	0.00
06/07/2020	R248 On 06-August-20	9,00	Put	Bond Future	21861	21	21861	21	0.00
06/07/2020	R248 On 06-August-20	9,25	Put	Bond Future	19436	18	19436	18	0.00
06/07/2020	R248 On 06-August-20	10,85	Put	Bond Future	6423	6	6423	6	0.00
06/07/2020	R248 On 06-August-20	11,15	Put	Bond Future	4681	4	4681	4	0.00
06/07/2020	R248 On 06-August-20	10,18	Put	Bond Future	11282	10	11282	10	0.00
06/07/2020	R248 On 06-August-20	10,35	Put	Bond Future	9945	9	9945	9	0.00
06/07/2020	R248 On 05-November-20			Bond Future	11.96	77.1314	11.9629	77.1314	250.00
06/07/2020	R248 On 05-November-20	11,00	Call	Bond Future	2037	2	2037	2	800.00
06/07/2020	R248 On 05-November-20	10,00	Call	Bond Future	591	1	591	1	800.00
06/07/2020	R248 On 05-November-20	10,04	Call	Bond Future	624	1	624	1	0.00
06/07/2020	R248 On 05-November-20	10,03	Call	Bond Future	615	1	615	1	0.00
06/07/2020	R248 On 05-November-20	10,02	Call	Bond Future	607	1	607	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
06/07/2020	R248 On 05-November-20	10,03	Put	Bond Future	14472	13	14472	13	0.00
06/07/2020	R248 On 05-November-20	10,02	Put	Bond Future	14547	14	14547	14	0.00
06/07/2020	R248 On 05-November-20	10,04	Put	Bond Future	14397	13	14397	13	0.00
06/07/2020	R248 On 05-November-20	10,00	Put	Bond Future	14698	14	14698	14	0.00
06/07/2020	R248 On 05-November-20	11,00	Put	Bond Future	8416	8	8416	8	0.00
06/07/2020	R248 On 04-February-21			Bond Future	12.19	78.0300	12.1890	78.0300	0.00
06/07/2020	R248 On 04-February-21	10,46	Call	Bond Future	1643	2	1643	2	0.00
06/07/2020	R248 On 04-February-21	10,47	Call	Bond Future	1657	2	1657	2	0.00
06/07/2020	R248 On 04-February-21	10,48	Call	Bond Future	1671	2	1671	2	0.00
06/07/2020	R248 On 04-February-21	10,48	Put	Bond Future	13271	12	13271	12	0.00
06/07/2020	R248 On 04-February-21	10,46	Put	Bond Future	13398	13	13398	13	0.00
06/07/2020	R248 On 04-February-21	10,47	Put	Bond Future	13335	12	13335	12	0.00
06/07/2020	R248 On 06-May-21			Bond Future	12.41	74.5434	12.4136	74.5434	0.00
06/07/2020	R248 On 06-May-21	12,34	Call	Bond Future	5827	7	5827	7	0.00
06/07/2020	R248 On 06-May-21	12,36	Call	Bond Future	5888	7	5888	7	0.00
06/07/2020	R248 On 06-May-21	12,35	Call	Bond Future	5858	7	5858	7	0.00
06/07/2020	R248 On 06-May-21	12,35	Put	Bond Future	6225	6	6225	6	0.00
06/07/2020	R248 On 06-May-21	12,36	Put	Bond Future	6197	6	6197	6	0.00
06/07/2020	R248 On 06-May-21	12,34	Put	Bond Future	6252	6	6252	6	0.00