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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
07/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	2025 On 06-August-20			Bond Future	137.40	137.4552	137.3992	137.4552	6,043.00
07/07/2020	2025 On 05-November-20			Bond Future	138.88	138.9440	138.8823	138.9440	0.00
07/07/2020	2025 On 04-February-21			Bond Future	139.02	139.0884	139.0235	139.0884	0.00
07/07/2020	2025 On 06-May-21			Bond Future	140.71	140.7746	140.7066	140.7746	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
07/07/2020	2029 On 06-August-20			Bond Future	98.49	98.7335	98.4856	98.7335	5,012.00
07/07/2020	2029 On 05-November-20			Bond Future	98.43	98.6798	98.4256	98.6798	0.00
07/07/2020	2029 On 04-February-21			Bond Future	99.59	99.8520	99.5930	99.8520	0.00
07/07/2020	2029 On 06-May-21			Bond Future	99.66	99.9247	99.6609	99.9247	0.00
07/07/2020	2030 On 06-August-20			Bond Future	9.74	90.4197	9.7400	90.4197	106,689.00
07/07/2020	2030 On 06-August-20	9,09	Call	Bond Future	322	0	322	0	0.00
07/07/2020	2030 On 06-August-20	10,40	Call	Bond Future	4051	5	4051	5	0.00
07/07/2020	2030 On 06-August-20	9,05	Call	Bond Future	284	0	284	0	450.00
07/07/2020	2030 On 06-August-20	8,86	Call	Bond Future	147	0	147	0	800.00
07/07/2020	2030 On 06-August-20	8,36	Call	Bond Future	16	0	16	0	800.00
07/07/2020	2030 On 06-August-20	9,11	Call	Bond Future	342	1	342	1	0.00
07/07/2020	2030 On 06-August-20	11,25	Call	Bond Future	8068	9	8068	9	0.00
07/07/2020	2030 On 06-August-20	10,00	Call	Bond Future	2434	3	2434	3	470.00
07/07/2020	2030 On 06-August-20	10,70	Call	Bond Future	5411	6	5411	6	470.00
07/07/2020	2030 On 06-August-20	9,42	Call	Bond Future	791	1	791	1	0.00
07/07/2020	2030 On 06-August-20	9,95	Call	Bond Future	2254	3	2254	3	0.00
07/07/2020	2030 On 06-August-20	10,75	Call	Bond Future	5647	6	5647	6	0.00
07/07/2020	2030 On 06-August-20	10,05	Call	Bond Future	2621	3	2621	3	0.00
07/07/2020	2030 On 06-August-20	9,75	Call	Bond Future	1599	2	1599	2	450.00
07/07/2020	2030 On 06-August-20	9,10	Call	Bond Future	332	1	332	1	0.00
07/07/2020	2030 On 06-August-20	11,47	Call	Bond Future	9140	10	9140	10	0.00
07/07/2020	2030 On 06-August-20	10,21	Call	Bond Future	3255	4	3255	4	622.00
07/07/2020	2030 On 06-August-20	10,87	Call	Bond Future	6220	7	6220	7	0.00
07/07/2020	2030 On 06-August-20	8,50	Call	Bond Future	31	0	31	0	323.00
07/07/2020	2030 On 06-August-20	9,20	Call	Bond Future	445	1	445	1	323.00
07/07/2020	2030 On 06-August-20	8,50	Put	Bond Future	7428	7	7428	7	0.00
07/07/2020	2030 On 06-August-20	10,87	Put	Bond Future	112	0	112	0	622.00
07/07/2020	2030 On 06-August-20	10,75	Put	Bond Future	161	0	161	0	0.00
07/07/2020	2030 On 06-August-20	9,20	Put	Bond Future	3572	3	3572	3	2,500.00
07/07/2020	2030 On 06-August-20	11,47	Put	Bond Future	14	0	14	0	622.00
07/07/2020	2030 On 06-August-20	9,10	Put	Bond Future	4054	3	4054	3	0.00
07/07/2020	2030 On 06-August-20	9,42	Put	Bond Future	2627	2	2627	2	800.00
07/07/2020	2030 On 06-August-20	11,25	Put	Bond Future	32	0	32	0	0.00

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07/07/2020	2030 On 06-August-20	10,21	Put	Bond Future	646	0	646	0	0.00
07/07/2020	2030 On 06-August-20	10,00	Put	Bond Future	978	1	978	1	0.00
07/07/2020	2030 On 06-August-20	9,11	Put	Bond Future	4004	3	4004	3	0.00
07/07/2020	2030 On 06-August-20	9,75	Put	Bond Future	1542	1	1542	1	0.00
07/07/2020	2030 On 06-August-20	10,05	Put	Bond Future	888	1	888	1	0.00
07/07/2020	2030 On 06-August-20	9,95	Put	Bond Future	1075	1	1075	1	5,850.00
07/07/2020	2030 On 06-August-20	10,40	Put	Bond Future	415	0	415	0	0.00
07/07/2020	2030 On 06-August-20	8,86	Put	Bond Future	5316	5	5316	5	0.00
07/07/2020	2030 On 06-August-20	8,36	Put	Bond Future	8297	8	8297	8	0.00
07/07/2020	2030 On 06-August-20	10,70	Put	Bond Future	186	0	186	0	0.00
07/07/2020	2030 On 06-August-20	9,05	Put	Bond Future	4305	4	4305	4	0.00
07/07/2020	2030 On 06-August-20	9,09	Put	Bond Future	4103	4	4103	4	0.00
07/07/2020	2030 On 05-November-20			Bond Future	9.95	91.3773	9.9503	91.3773	500.00
07/07/2020	2030 On 05-November-20	8,85	Call	Bond Future	1135	1	1135	1	3,000.00
07/07/2020	2030 On 05-November-20	9,61	Call	Bond Future	2570	3	2570	3	0.00
07/07/2020	2030 On 05-November-20	8,34	Call	Bond Future	577	1	577	1	1,000.00
07/07/2020	2030 On 05-November-20	9,04	Call	Bond Future	1426	2	1426	2	1,000.00
07/07/2020	2030 On 05-November-20	8,73	Call	Bond Future	973	1	973	1	3,000.00
07/07/2020	2030 On 05-November-20	9,38	Call	Bond Future	2058	2	2058	2	0.00
07/07/2020	2030 On 05-November-20	9,39	Call	Bond Future	2079	2	2079	2	0.00
07/07/2020	2030 On 05-November-20	8,10	Call	Bond Future	413	1	413	1	3,000.00
07/07/2020	2030 On 05-November-20	10,06	Call	Bond Future	3789	4	3789	4	0.00
07/07/2020	2030 On 05-November-20	8,86	Call	Bond Future	1149	1	1149	1	14,160.00
07/07/2020	2030 On 05-November-20	9,86	Call	Bond Future	3211	4	3211	4	0.00
07/07/2020	2030 On 05-November-20	9,23	Call	Bond Future	1762	2	1762	2	3,000.00
07/07/2020	2030 On 05-November-20	10,47	Call	Bond Future	5125	6	5125	6	0.00
07/07/2020	2030 On 05-November-20	8,36	Call	Bond Future	593	1	593	1	14,160.00
07/07/2020	2030 On 05-November-20	8,53	Call	Bond Future	744	1	744	1	15,646.00
07/07/2020	2030 On 05-November-20	9,03	Call	Bond Future	1410	2	1410	2	15,646.00
07/07/2020	2030 On 05-November-20	10,37	Call	Bond Future	4783	5	4783	5	0.00
07/07/2020	2030 On 05-November-20	9,40	Call	Bond Future	2100	2	2100	2	0.00
07/07/2020	2030 On 05-November-20	9,40	Put	Bond Future	5187	5	5187	5	0.00
07/07/2020	2030 On 05-November-20	9,03	Put	Bond Future	6653	6	6653	6	0.00

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07/07/2020	2030 On 05-November-20	8,86	Put	Bond Future	7404	7	7404	7	0.00
07/07/2020	2030 On 05-November-20	10,47	Put	Bond Future	2333	2	2333	2	3,000.00
07/07/2020	2030 On 05-November-20	8,53	Put	Bond Future	9006	8	9006	8	0.00
07/07/2020	2030 On 05-November-20	10,37	Put	Bond Future	2519	2	2519	2	15,646.00
07/07/2020	2030 On 05-November-20	8,73	Put	Bond Future	8013	7	8013	7	0.00
07/07/2020	2030 On 05-November-20	9,23	Put	Bond Future	5832	5	5832	5	0.00
07/07/2020	2030 On 05-November-20	8,36	Put	Bond Future	9910	9	9910	9	0.00
07/07/2020	2030 On 05-November-20	9,86	Put	Bond Future	3708	3	3708	3	14,160.00
07/07/2020	2030 On 05-November-20	9,38	Put	Bond Future	5260	5	5260	5	0.00
07/07/2020	2030 On 05-November-20	10,06	Put	Bond Future	3190	3	3190	3	1,000.00
07/07/2020	2030 On 05-November-20	9,39	Put	Bond Future	5224	5	5224	5	0.00
07/07/2020	2030 On 05-November-20	8,10	Put	Bond Future	11372	11	11372	11	0.00
07/07/2020	2030 On 05-November-20	9,04	Put	Bond Future	6610	6	6610	6	0.00
07/07/2020	2030 On 05-November-20	9,61	Put	Bond Future	4462	4	4462	4	3,000.00
07/07/2020	2030 On 05-November-20	8,34	Put	Bond Future	10019	9	10019	9	0.00
07/07/2020	2030 On 05-November-20	8,85	Put	Bond Future	7450	7	7450	7	0.00
07/07/2020	2030 On 04-February-21			Bond Future	10.16	88.4363	10.1645	88.4363	0.00
07/07/2020	2030 On 04-February-21	8,37	Call	Bond Future	977	1	977	1	1,000.00
07/07/2020	2030 On 04-February-21	9,17	Call	Bond Future	2054	2	2054	2	0.00
07/07/2020	2030 On 04-February-21	9,12	Call	Bond Future	1967	2	1967	2	1,000.00
07/07/2020	2030 On 04-February-21	8,36	Call	Bond Future	967	1	967	1	800.00
07/07/2020	2030 On 04-February-21	9,16	Call	Bond Future	2036	2	2036	2	0.00
07/07/2020	2030 On 04-February-21	9,15	Call	Bond Future	2019	2	2019	2	0.00
07/07/2020	2030 On 04-February-21	8,86	Call	Bond Future	1551	2	1551	2	800.00
07/07/2020	2030 On 04-February-21	10,20	Call	Bond Future	4405	5	4405	5	0.00
07/07/2020	2030 On 04-February-21	10,20	Put	Bond Future	4217	4	4217	4	1,800.00
07/07/2020	2030 On 04-February-21	8,86	Put	Bond Future	8852	8	8852	8	0.00
07/07/2020	2030 On 04-February-21	9,12	Put	Bond Future	7751	7	7751	7	0.00
07/07/2020	2030 On 04-February-21	8,36	Put	Bond Future	11275	11	11275	11	0.00
07/07/2020	2030 On 04-February-21	9,16	Put	Bond Future	7590	7	7590	7	0.00
07/07/2020	2030 On 04-February-21	9,15	Put	Bond Future	7630	7	7630	7	0.00
07/07/2020	2030 On 04-February-21	9,17	Put	Bond Future	7550	7	7550	7	0.00
07/07/2020	2030 On 04-February-21	8,37	Put	Bond Future	11223	11	11223	11	0.00

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07/07/2020	2030 On 06-May-21			Bond Future	10.39	89.4891	10.3902	89.4891	0.00
07/07/2020	2030 On 06-May-21	10,74	Call	Bond Future	5511	6	5511	6	0.00
07/07/2020	2030 On 06-May-21	9,15	Call	Bond Future	1815	2	1815	2	0.00
07/07/2020	2030 On 06-May-21	11,69	Call	Bond Future	8333	9	8333	9	0.00
07/07/2020	2030 On 06-May-21	11,70	Call	Bond Future	8365	9	8365	9	0.00
07/07/2020	2030 On 06-May-21	7,97	Call	Bond Future	589	1	589	1	700.00
07/07/2020	2030 On 06-May-21	9,92	Call	Bond Future	3310	4	3310	4	0.00
07/07/2020	2030 On 06-May-21	10,04	Call	Bond Future	3591	4	3591	4	0.00
07/07/2020	2030 On 06-May-21	9,22	Call	Bond Future	1929	2	1929	2	0.00
07/07/2020	2030 On 06-May-21	11,71	Call	Bond Future	8397	9	8397	9	0.00
07/07/2020	2030 On 06-May-21	11,71	Put	Bond Future	1949	2	1949	2	0.00
07/07/2020	2030 On 06-May-21	7,97	Put	Bond Future	14278	14	14278	14	0.00
07/07/2020	2030 On 06-May-21	9,92	Put	Bond Future	5770	5	5770	5	700.00
07/07/2020	2030 On 06-May-21	9,22	Put	Bond Future	8225	8	8225	8	700.00
07/07/2020	2030 On 06-May-21	9,15	Put	Bond Future	8506	8	8506	8	0.00
07/07/2020	2030 On 06-May-21	11,69	Put	Bond Future	1977	2	1977	2	0.00
07/07/2020	2030 On 06-May-21	11,70	Put	Bond Future	1963	2	1963	2	0.00
07/07/2020	2030 On 06-May-21	10,04	Put	Bond Future	5415	5	5415	5	0.00
07/07/2020	2030 On 06-May-21	10,74	Put	Bond Future	3738	3	3738	3	0.00
07/07/2020	2032 On 06-August-20			Bond Future	10.66	87.9085	10.6598	87.9085	105,570.00
07/07/2020	2032 On 06-August-20	9,91	Call	Bond Future	316	0	316	0	0.00
07/07/2020	2032 On 06-August-20	9,45	Call	Bond Future	59	0	59	0	0.00
07/07/2020	2032 On 06-August-20	8,79	Call	Bond Future	3	0	3	0	800.00
07/07/2020	2032 On 06-August-20	9,29	Call	Bond Future	30	0	30	0	800.00
07/07/2020	2032 On 06-August-20	9,46	Call	Bond Future	62	0	62	0	0.00
07/07/2020	2032 On 06-August-20	9,47	Call	Bond Future	64	0	64	0	0.00
07/07/2020	2032 On 06-August-20	9,47	Put	Bond Future	7428	7	7428	7	0.00
07/07/2020	2032 On 06-August-20	9,45	Put	Bond Future	7554	7	7554	7	0.00
07/07/2020	2032 On 06-August-20	8,79	Put	Bond Future	11974	11	11974	11	0.00
07/07/2020	2032 On 06-August-20	9,29	Put	Bond Future	8583	8	8583	8	0.00
07/07/2020	2032 On 06-August-20	9,46	Put	Bond Future	7491	7	7491	7	0.00
07/07/2020	2032 On 06-August-20	9,91	Put	Bond Future	4856	4	4856	4	800.00
07/07/2020	2032 On 05-November-20			Bond Future	10.89	84.6945	10.8889	84.6945	0.00

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07/07/2020	2032 On 05-November-20	9,76	Call	Bond Future	1382	2	1382	2	0.00
07/07/2020	2032 On 05-November-20	10,99	Call	Bond Future	4257	5	4257	5	0.00
07/07/2020	2032 On 05-November-20	11,08	Call	Bond Future	4543	5	4543	5	0.00
07/07/2020	2032 On 05-November-20	9,11	Call	Bond Future	606	1	606	1	3,000.00
07/07/2020	2032 On 05-November-20	9,61	Call	Bond Future	1157	1	1157	1	3,000.00
07/07/2020	2032 On 05-November-20	9,44	Call	Bond Future	934	1	934	1	1,000.00
07/07/2020	2032 On 05-November-20	9,77	Call	Bond Future	1398	2	1398	2	0.00
07/07/2020	2032 On 05-November-20	8,94	Call	Bond Future	485	1	485	1	1,000.00
07/07/2020	2032 On 05-November-20	9,75	Call	Bond Future	1367	2	1367	2	0.00
07/07/2020	2032 On 05-November-20	9,75	Put	Bond Future	8177	8	8177	8	0.00
07/07/2020	2032 On 05-November-20	9,11	Put	Bond Future	11581	11	11581	11	0.00
07/07/2020	2032 On 05-November-20	8,94	Put	Bond Future	12610	12	12610	12	0.00
07/07/2020	2032 On 05-November-20	11,08	Put	Bond Future	3471	3	3471	3	1,000.00
07/07/2020	2032 On 05-November-20	9,77	Put	Bond Future	8082	8	8082	8	0.00
07/07/2020	2032 On 05-November-20	9,44	Put	Bond Future	9729	9	9729	9	0.00
07/07/2020	2032 On 05-November-20	9,61	Put	Bond Future	8857	8	8857	8	0.00
07/07/2020	2032 On 05-November-20	9,76	Put	Bond Future	8129	8	8129	8	0.00
07/07/2020	2032 On 05-November-20	10,99	Put	Bond Future	3687	3	3687	3	3,000.00
07/07/2020	2032 On 04-February-21			Bond Future	11.12	85.6813	11.1192	85.6813	0.00
07/07/2020	2032 On 04-February-21	8,79	Call	Bond Future	750	1	750	1	800.00
07/07/2020	2032 On 04-February-21	9,61	Call	Bond Future	1607	2	1607	2	0.00
07/07/2020	2032 On 04-February-21	9,29	Call	Bond Future	1205	1	1205	1	800.00
07/07/2020	2032 On 04-February-21	9,63	Call	Bond Future	1637	2	1637	2	0.00
07/07/2020	2032 On 04-February-21	10,82	Call	Bond Future	4079	4	4079	4	0.00
07/07/2020	2032 On 04-February-21	9,62	Call	Bond Future	1622	2	1622	2	0.00
07/07/2020	2032 On 04-February-21	9,62	Put	Bond Future	10457	10	10457	10	0.00
07/07/2020	2032 On 04-February-21	9,63	Put	Bond Future	10409	10	10409	10	0.00
07/07/2020	2032 On 04-February-21	9,29	Put	Bond Future	12158	12	12158	12	0.00
07/07/2020	2032 On 04-February-21	10,82	Put	Bond Future	5745	5	5745	5	800.00
07/07/2020	2032 On 04-February-21	9,61	Put	Bond Future	10505	10	10505	10	0.00
07/07/2020	2032 On 04-February-21	8,79	Put	Bond Future	15040	14	15040	14	0.00
07/07/2020	2032 On 06-May-21			Bond Future	11.36	82.5539	11.3580	82.5539	0.00
07/07/2020	2032 On 06-May-21	12,11	Call	Bond Future	7250	8	7250	8	0.00

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07/07/2020	2032 On 06-May-21	12,12	Call	Bond Future	7280	8	7280	8	0.00
07/07/2020	2032 On 06-May-21	12,10	Call	Bond Future	7221	8	7221	8	0.00
07/07/2020	2032 On 06-May-21	12,10	Put	Bond Future	3401	3	3401	3	0.00
07/07/2020	2032 On 06-May-21	12,11	Put	Bond Future	3381	3	3381	3	0.00
07/07/2020	2032 On 06-May-21	12,12	Put	Bond Future	3360	3	3360	3	0.00
07/07/2020	2033 On 06-August-20			Bond Future	92.67	93.1353	92.6743	93.1353	12,378.00
07/07/2020	2033 On 05-November-20			Bond Future	92.48	92.9470	92.4775	92.9470	0.00
07/07/2020	2033 On 04-February-21			Bond Future	93.57	94.0509	93.5743	94.0509	0.00
07/07/2020	2033 On 06-May-21			Bond Future	93.49	93.9767	93.4927	93.9767	0.00
07/07/2020	2037 On 06-August-20			Bond Future	11.64	78.3010	11.6379	78.3010	102,427.00
07/07/2020	2037 On 06-August-20	9,87	Call	Bond Future	9	0	9	0	0.00
07/07/2020	2037 On 06-August-20	9,86	Call	Bond Future	9	0	9	0	0.00
07/07/2020	2037 On 06-August-20	9,88	Call	Bond Future	10	0	10	0	0.00
07/07/2020	2037 On 06-August-20	9,86	Put	Bond Future	11821	11	11821	11	0.00
07/07/2020	2037 On 06-August-20	9,87	Put	Bond Future	11747	11	11747	11	0.00
07/07/2020	2037 On 06-August-20	9,88	Put	Bond Future	11674	11	11674	11	0.00
07/07/2020	2037 On 05-November-20			Bond Future	11.87	79.1304	11.8694	79.1304	276.00
07/07/2020	2037 On 05-November-20	10,19	Call	Bond Future	848	1	848	1	0.00
07/07/2020	2037 On 05-November-20	10,17	Call	Bond Future	828	1	828	1	0.00
07/07/2020	2037 On 05-November-20	10,18	Call	Bond Future	838	1	838	1	0.00
07/07/2020	2037 On 05-November-20	10,17	Put	Bond Future	11711	11	11711	11	0.00
07/07/2020	2037 On 05-November-20	10,19	Put	Bond Future	11589	11	11589	11	0.00
07/07/2020	2037 On 05-November-20	10,18	Put	Bond Future	11650	11	11650	11	0.00
07/07/2020	2037 On 04-February-21			Bond Future	12.11	75.7966	12.1074	75.7966	0.00
07/07/2020	2037 On 04-February-21	11,97	Call	Bond Future	5002	5	5002	5	300.00
07/07/2020	2037 On 04-February-21	9,65	Call	Bond Future	836	1	836	1	72.00
07/07/2020	2037 On 04-February-21	13,73	Call	Bond Future	10410	11	10410	11	0.00
07/07/2020	2037 On 04-February-21	10,85	Call	Bond Future	2362	3	2362	3	0.00
07/07/2020	2037 On 04-February-21	10,35	Call	Bond Future	1554	2	1554	2	0.00
07/07/2020	2037 On 04-February-21	10,27	Call	Bond Future	1455	2	1455	2	0.00
07/07/2020	2037 On 04-February-21	11,90	Call	Bond Future	4804	5	4804	5	0.00
07/07/2020	2037 On 04-February-21	10,28	Call	Bond Future	1467	2	1467	2	0.00
07/07/2020	2037 On 04-February-21	10,48	Call	Bond Future	1725	2	1725	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
07/07/2020	2037 On 04-February-21	10,29	Call	Bond Future	1480	2	1480	2	0.00
07/07/2020	2037 On 04-February-21	10,29	Put	Bond Future	12826	12	12826	12	0.00
07/07/2020	2037 On 04-February-21	11,90	Put	Bond Future	5980	6	5980	6	240.00
07/07/2020	2037 On 04-February-21	10,48	Put	Bond Future	11767	11	11767	11	0.00
07/07/2020	2037 On 04-February-21	10,27	Put	Bond Future	12941	12	12941	12	0.00
07/07/2020	2037 On 04-February-21	13,73	Put	Bond Future	2122	2	2122	2	300.00
07/07/2020	2037 On 04-February-21	10,85	Put	Bond Future	9947	9	9947	9	72.00
07/07/2020	2037 On 04-February-21	10,35	Put	Bond Future	12486	12	12486	12	72.00
07/07/2020	2037 On 04-February-21	10,28	Put	Bond Future	12883	12	12883	12	0.00
07/07/2020	2037 On 04-February-21	9,65	Put	Bond Future	16803	16	16803	16	0.00
07/07/2020	2037 On 04-February-21	11,97	Put	Bond Future	5777	5	5777	5	0.00
07/07/2020	2037 On 06-May-21			Bond Future	12.35	76.6994	12.3539	76.6994	0.00
07/07/2020	2037 On 06-May-21	12,42	Call	Bond Future	5797	6	5797	6	0.00
07/07/2020	2037 On 06-May-21	12,43	Call	Bond Future	5827	6	5827	6	0.00
07/07/2020	2037 On 06-May-21	12,44	Call	Bond Future	5856	6	5856	6	0.00
07/07/2020	2037 On 06-May-21	12,43	Put	Bond Future	5415	5	5415	5	0.00
07/07/2020	2037 On 06-May-21	12,44	Put	Bond Future	5391	5	5391	5	0.00
07/07/2020	2037 On 06-May-21	12,42	Put	Bond Future	5440	5	5440	5	0.00
07/07/2020	2038 On 06-August-20			Bond Future	103.61	104.2632	103.6112	104.2632	10,748.00
07/07/2020	2038 On 05-November-20			Bond Future	104.73	105.3925	104.7296	105.3925	0.00
07/07/2020	2038 On 04-February-21			Bond Future	104.28	104.9503	104.2778	104.9503	0.00
07/07/2020	2038 On 06-May-21			Bond Future	105.54	106.2230	105.5404	106.2230	0.00
07/07/2020	2040 On 06-August-20			Bond Future	11.84	79.8062	11.8432	79.8062	56,198.00
07/07/2020	2040 On 06-August-20	10,02	Call	Bond Future	8	0	8	0	0.00
07/07/2020	2040 On 06-August-20	10,03	Call	Bond Future	8	0	8	0	0.00
07/07/2020	2040 On 06-August-20	10,04	Call	Bond Future	8	0	8	0	0.00
07/07/2020	2040 On 06-August-20	10,85	Call	Bond Future	235	0	235	0	0.00
07/07/2020	2040 On 06-August-20	11,26	Call	Bond Future	711	1	711	1	0.00
07/07/2020	2040 On 06-August-20	9,57	Call	Bond Future	1	0	1	0	800.00
07/07/2020	2040 On 06-August-20	10,07	Call	Bond Future	10	0	10	0	800.00
07/07/2020	2040 On 06-August-20	10,79	Call	Bond Future	193	0	193	0	0.00
07/07/2020	2040 On 06-August-20	10,07	Put	Bond Future	12405	11	12405	11	0.00
07/07/2020	2040 On 06-August-20	9,57	Put	Bond Future	16462	15	16462	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
07/07/2020	2040 On 06-August-20	10,79	Put	Bond Future	7200	6	7200	6	800.00
07/07/2020	2040 On 06-August-20	10,03	Put	Bond Future	12719	12	12719	12	0.00
07/07/2020	2040 On 06-August-20	10,85	Put	Bond Future	6816	6	6816	6	12,496.00
07/07/2020	2040 On 06-August-20	11,26	Put	Bond Future	4470	4	4470	4	517.00
07/07/2020	2040 On 06-August-20	10,02	Put	Bond Future	12798	12	12798	12	0.00
07/07/2020	2040 On 06-August-20	10,04	Put	Bond Future	12640	12	12640	12	0.00
07/07/2020	2040 On 05-November-20			Bond Future	12.08	80.6515	12.0755	80.6515	0.00
07/07/2020	2040 On 05-November-20	9,73	Call	Bond Future	353	0	353	0	2,000.00
07/07/2020	2040 On 05-November-20	9,50	Call	Bond Future	250	0	250	0	2,000.00
07/07/2020	2040 On 05-November-20	10,00	Call	Bond Future	516	1	516	1	2,230.00
07/07/2020	2040 On 05-November-20	10,30	Call	Bond Future	759	1	759	1	0.00
07/07/2020	2040 On 05-November-20	10,23	Call	Bond Future	696	1	696	1	2,000.00
07/07/2020	2040 On 05-November-20	11,00	Call	Bond Future	1794	2	1794	2	2,230.00
07/07/2020	2040 On 05-November-20	11,70	Call	Bond Future	3419	4	3419	4	0.00
07/07/2020	2040 On 05-November-20	10,31	Call	Bond Future	769	1	769	1	0.00
07/07/2020	2040 On 05-November-20	11,50	Call	Bond Future	2900	3	2900	3	0.00
07/07/2020	2040 On 05-November-20	10,32	Call	Bond Future	778	1	778	1	0.00
07/07/2020	2040 On 05-November-20	11,50	Put	Bond Future	6491	6	6491	6	2,000.00
07/07/2020	2040 On 05-November-20	10,31	Put	Bond Future	12702	12	12702	12	0.00
07/07/2020	2040 On 05-November-20	10,32	Put	Bond Future	12636	12	12636	12	0.00
07/07/2020	2040 On 05-November-20	9,50	Put	Bond Future	18673	18	18673	18	0.00
07/07/2020	2040 On 05-November-20	10,00	Put	Bond Future	14849	14	14849	14	0.00
07/07/2020	2040 On 05-November-20	11,70	Put	Bond Future	5732	5	5732	5	2,000.00
07/07/2020	2040 On 05-November-20	11,00	Put	Bond Future	8731	8	8731	8	0.00
07/07/2020	2040 On 05-November-20	10,23	Put	Bond Future	13239	12	13239	12	0.00
07/07/2020	2040 On 05-November-20	10,30	Put	Bond Future	12769	12	12769	12	0.00
07/07/2020	2040 On 05-November-20	9,73	Put	Bond Future	16860	16	16860	16	0.00
07/07/2020	2040 On 04-February-21			Bond Future	12.31	77.0852	12.3148	77.0852	0.00
07/07/2020	2040 On 04-February-21	10,07	Call	Bond Future	1040	1	1040	1	800.00
07/07/2020	2040 On 04-February-21	11,74	Call	Bond Future	4078	5	4078	5	0.00
07/07/2020	2040 On 04-February-21	10,41	Call	Bond Future	1411	2	1411	2	0.00
07/07/2020	2040 On 04-February-21	9,49	Call	Bond Future	580	1	580	1	500.00
07/07/2020	2040 On 04-February-21	9,57	Call	Bond Future	632	1	632	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
07/07/2020	2040 On 04-February-21	10,42	Call	Bond Future	1423	2	1423	2	0.00
07/07/2020	2040 On 04-February-21	10,24	Call	Bond Future	1215	1	1215	1	500.00
07/07/2020	2040 On 04-February-21	11,57	Call	Bond Future	3653	4	3653	4	0.00
07/07/2020	2040 On 04-February-21	10,40	Call	Bond Future	1399	2	1399	2	0.00
07/07/2020	2040 On 04-February-21	10,40	Put	Bond Future	14034	13	14034	13	0.00
07/07/2020	2040 On 04-February-21	11,57	Put	Bond Future	8199	8	8199	8	500.00
07/07/2020	2040 On 04-February-21	10,24	Put	Bond Future	15057	14	15057	14	0.00
07/07/2020	2040 On 04-February-21	9,49	Put	Bond Future	20437	20	20437	20	0.00
07/07/2020	2040 On 04-February-21	9,57	Put	Bond Future	19818	19	19818	19	0.00
07/07/2020	2040 On 04-February-21	10,07	Put	Bond Future	16192	15	16192	15	0.00
07/07/2020	2040 On 04-February-21	10,42	Put	Bond Future	13910	13	13910	13	0.00
07/07/2020	2040 On 04-February-21	10,41	Put	Bond Future	13972	13	13972	13	0.00
07/07/2020	2040 On 04-February-21	11,74	Put	Bond Future	7548	7	7548	7	800.00
07/07/2020	2040 On 06-May-21			Bond Future	12.56	78.0034	12.5622	78.0034	0.00
07/07/2020	2040 On 06-May-21	12,43	Call	Bond Future	5582	6	5582	6	0.00
07/07/2020	2040 On 06-May-21	12,44	Call	Bond Future	5612	6	5612	6	0.00
07/07/2020	2040 On 06-May-21	12,42	Call	Bond Future	5553	6	5553	6	0.00
07/07/2020	2040 On 06-May-21	12,42	Put	Bond Future	6361	6	6361	6	0.00
07/07/2020	2040 On 06-May-21	12,43	Put	Bond Future	6333	6	6333	6	0.00
07/07/2020	2040 On 06-May-21	12,44	Put	Bond Future	6305	6	6305	6	0.00
07/07/2020	2044 On 06-August-20			Bond Future	11.96	76.1104	11.9618	76.1104	75,383.00
07/07/2020	2044 On 06-August-20	9,36	Call	Bond Future	0	0	0	0	602.00
07/07/2020	2044 On 06-August-20	9,86	Call	Bond Future	2	0	2	0	0.00
07/07/2020	2044 On 06-August-20	9,88	Call	Bond Future	2	0	2	0	0.00
07/07/2020	2044 On 06-August-20	9,98	Call	Bond Future	4	0	4	0	602.00
07/07/2020	2044 On 06-August-20	9,01	Call	Bond Future	0	0	0	0	140.00
07/07/2020	2044 On 06-August-20	9,66	Call	Bond Future	1	0	1	0	140.00
07/07/2020	2044 On 06-August-20	10,93	Call	Bond Future	227	0	227	0	0.00
07/07/2020	2044 On 06-August-20	9,87	Call	Bond Future	2	0	2	0	0.00
07/07/2020	2044 On 06-August-20	11,09	Call	Bond Future	363	1	363	1	0.00
07/07/2020	2044 On 06-August-20	9,01	Put	Bond Future	22574	22	22574	22	0.00
07/07/2020	2044 On 06-August-20	9,66	Put	Bond Future	16704	16	16704	16	0.00
07/07/2020	2044 On 06-August-20	9,88	Put	Bond Future	14849	14	14849	14	0.00

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07/07/2020	2044 On 06-August-20	9,87	Put	Bond Future	14932	14	14932	14	0.00
07/07/2020	2044 On 06-August-20	10,93	Put	Bond Future	7017	6	7017	6	140.00
07/07/2020	2044 On 06-August-20	11,09	Put	Bond Future	6032	5	6032	5	602.00
07/07/2020	2044 On 06-August-20	9,86	Put	Bond Future	15015	14	15015	14	0.00
07/07/2020	2044 On 06-August-20	9,36	Put	Bond Future	19339	18	19339	18	0.00
07/07/2020	2044 On 06-August-20	9,98	Put	Bond Future	14027	13	14027	13	0.00
07/07/2020	2044 On 05-November-20			Bond Future	12.19	76.9166	12.1905	76.9166	0.00
07/07/2020	2044 On 05-November-20	9,72	Call	Bond Future	305	0	305	0	1,815.00
07/07/2020	2044 On 05-November-20	9,96	Call	Bond Future	433	1	433	1	0.00
07/07/2020	2044 On 05-November-20	11,38	Call	Bond Future	2407	3	2407	3	0.00
07/07/2020	2044 On 05-November-20	10,34	Call	Bond Future	716	1	716	1	0.00
07/07/2020	2044 On 05-November-20	10,36	Call	Bond Future	734	1	734	1	0.00
07/07/2020	2044 On 05-November-20	11,43	Call	Bond Future	2519	3	2519	3	0.00
07/07/2020	2044 On 05-November-20	9,97	Call	Bond Future	439	1	439	1	568.00
07/07/2020	2044 On 05-November-20	10,02	Call	Bond Future	470	1	470	1	1,815.00
07/07/2020	2044 On 05-November-20	10,35	Call	Bond Future	725	1	725	1	0.00
07/07/2020	2044 On 05-November-20	10,04	Call	Bond Future	483	1	483	1	525.00
07/07/2020	2044 On 05-November-20	9,34	Call	Bond Future	167	0	167	0	525.00
07/07/2020	2044 On 05-November-20	11,17	Call	Bond Future	1965	2	1965	2	0.00
07/07/2020	2044 On 05-November-20	8,87	Call	Bond Future	72	0	72	0	1,815.00
07/07/2020	2044 On 05-November-20	11,06	Call	Bond Future	1751	2	1751	2	0.00
07/07/2020	2044 On 05-November-20	9,29	Call	Bond Future	153	0	153	0	568.00
07/07/2020	2044 On 05-November-20	10,36	Put	Bond Future	13102	12	13102	12	0.00
07/07/2020	2044 On 05-November-20	10,04	Put	Bond Future	15376	15	15376	15	0.00
07/07/2020	2044 On 05-November-20	11,17	Put	Bond Future	8453	8	8453	8	1,815.00
07/07/2020	2044 On 05-November-20	11,43	Put	Bond Future	7263	7	7263	7	1,815.00
07/07/2020	2044 On 05-November-20	8,87	Put	Bond Future	25323	24	25323	24	0.00
07/07/2020	2044 On 05-November-20	10,02	Put	Bond Future	15525	15	15525	15	0.00
07/07/2020	2044 On 05-November-20	9,34	Put	Bond Future	21030	20	21030	20	0.00
07/07/2020	2044 On 05-November-20	10,35	Put	Bond Future	13170	12	13170	12	0.00
07/07/2020	2044 On 05-November-20	9,29	Put	Bond Future	21469	21	21469	21	0.00
07/07/2020	2044 On 05-November-20	9,96	Put	Bond Future	15976	15	15976	15	0.00
07/07/2020	2044 On 05-November-20	9,72	Put	Bond Future	17849	17	17849	17	0.00

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07/07/2020	2044 On 05-November-20	11,06	Put	Bond Future	8997	8	8997	8	525.00
07/07/2020	2044 On 05-November-20	10,34	Put	Bond Future	13238	12	13238	12	0.00
07/07/2020	2044 On 05-November-20	11,38	Put	Bond Future	7482	7	7482	7	568.00
07/07/2020	2044 On 05-November-20	9,97	Put	Bond Future	15901	15	15901	15	0.00
07/07/2020	2044 On 04-February-21			Bond Future	12.43	73.4320	12.4262	73.4320	0.00
07/07/2020	2044 On 04-February-21	10,35	Call	Bond Future	1242	1	1242	1	0.00
07/07/2020	2044 On 04-February-21	10,37	Call	Bond Future	1265	1	1265	1	0.00
07/07/2020	2044 On 04-February-21	10,29	Call	Bond Future	1177	1	1177	1	0.00
07/07/2020	2044 On 04-February-21	9,66	Call	Bond Future	633	1	633	1	405.00
07/07/2020	2044 On 04-February-21	10,36	Call	Bond Future	1254	1	1254	1	0.00
07/07/2020	2044 On 04-February-21	10,04	Call	Bond Future	931	1	931	1	0.00
07/07/2020	2044 On 04-February-21	10,84	Call	Bond Future	1896	2	1896	2	0.00
07/07/2020	2044 On 04-February-21	10,36	Put	Bond Future	14970	14	14970	14	0.00
07/07/2020	2044 On 04-February-21	10,29	Put	Bond Future	15435	15	15435	15	405.00
07/07/2020	2044 On 04-February-21	9,66	Put	Bond Future	20022	19	20022	19	0.00
07/07/2020	2044 On 04-February-21	10,84	Put	Bond Future	12052	11	12052	11	405.00
07/07/2020	2044 On 04-February-21	10,35	Put	Bond Future	15036	14	15036	14	0.00
07/07/2020	2044 On 04-February-21	10,04	Put	Bond Future	17167	16	17167	16	0.00
07/07/2020	2044 On 04-February-21	10,37	Put	Bond Future	14905	14	14905	14	0.00
07/07/2020	2044 On 06-May-21			Bond Future	12.67	74.3067	12.6697	74.3067	0.00
07/07/2020	2044 On 06-May-21	12,45	Call	Bond Future	5279	6	5279	6	0.00
07/07/2020	2044 On 06-May-21	12,44	Call	Bond Future	5252	6	5252	6	0.00
07/07/2020	2044 On 06-May-21	12,43	Call	Bond Future	5224	6	5224	6	0.00
07/07/2020	2044 On 06-May-21	12,44	Put	Bond Future	6541	6	6541	6	0.00
07/07/2020	2044 On 06-May-21	12,43	Put	Bond Future	6571	6	6571	6	0.00
07/07/2020	2044 On 06-May-21	12,45	Put	Bond Future	6512	6	6512	6	0.00
07/07/2020	2046 On 06-August-20			Bond Future	93.65	93.6662	93.6508	93.6662	16,357.00
07/07/2020	2046 On 05-November-20			Bond Future	92.90	92.9161	92.8970	92.9161	0.00
07/07/2020	2046 On 04-February-21			Bond Future	94.00	94.0202	93.9991	94.0202	0.00
07/07/2020	2046 On 06-May-21			Bond Future	93.35	93.3725	93.3497	93.3725	0.00
07/07/2020	2050 On 06-August-20			Bond Future	92.88	93.7467	92.8785	93.7467	17,165.00
07/07/2020	2050 On 05-November-20			Bond Future	93.88	94.7619	93.8809	94.7619	0.00
07/07/2020	2050 On 04-February-21			Bond Future	93.11	93.9998	93.1068	93.9998	0.00

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07/07/2020	2050 On 06-May-21			Bond Future	94.23	95.1396	94.2342	95.1396	0.00
07/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	AL37 On 06-August-20			Index Future	721.68	725.1990	721.6790	725.1990	0.00
07/07/2020	AL37 On 05-November-20			Index Future	729.36	732.9490	729.3640	732.9490	0.00
07/07/2020	AL37 On 04-February-21			Index Future	737.83	741.4690	737.8290	741.4690	0.00
07/07/2020	AL37 On 06-May-21			Index Future	746.58	750.2760	746.5800	750.2760	0.00
07/07/2020	AL7T On 06-August-20			Index Future	783.15	789.7770	783.1520	789.7770	0.00
07/07/2020	AL7T On 05-November-20			Index Future	791.49	798.2180	791.4920	798.2180	0.00
07/07/2020	AL7T On 04-February-21			Index Future	800.68	807.4960	800.6780	807.4960	0.00
07/07/2020	AL7T On 06-May-21			Index Future	810.18	817.0870	810.1750	817.0870	0.00
07/07/2020	ALBI On 06-August-20			Index Future	685.70	691.2220	685.7020	691.2220	212.00
07/07/2020	ALBI On 05-November-20			Index Future	693.00	698.6100	693.0040	698.6100	0.00
07/07/2020	ALBI On 04-February-21			Index Future	701.05	706.7300	701.0480	706.7300	0.00
07/07/2020	ALBI On 06-May-21			Index Future	709.36	715.1240	709.3620	715.1240	0.00
07/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	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
07/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	ES33 On 06-August-20			Bond Future	12.38	72.4678	12.3788	72.4678	350.00
07/07/2020	ES33 On 05-November-20			Bond Future	12.66	69.4606	12.6620	69.4606	0.00
07/07/2020	ES33 On 04-February-21			Bond Future	12.95	70.2698	12.9540	70.2698	0.00
07/07/2020	ES33 On 06-May-21			Bond Future	13.25	67.3285	13.2511	67.3285	0.00
07/07/2020	ES42 On 06-August-20			Bond Future	12.75	72.0638	12.7546	72.0638	4,919.00
07/07/2020	ES42 On 05-November-20			Bond Future	13.03	68.5687	13.0293	68.5687	0.00
07/07/2020	ES42 On 04-February-21			Bond Future	13.30	69.3684	13.3038	69.3684	0.00
07/07/2020	ES42 On 06-May-21			Bond Future	13.59	65.9352	13.5946	65.9352	0.00
07/07/2020	GOVI On 06-August-20			GOVI	677.76	683.2470	677.7580	683.2470	1,022.00
07/07/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,13	Put	GOVI	503720	45	503720	45	0.00
07/07/2020	GOVI On 06-August-20	728,12	Put	GOVI	503620	45	503620	45	0.00
07/07/2020	GOVI On 06-August-20	728,14	Put	GOVI	503820	45	503820	45	0.00
07/07/2020	GOVI On 05-November-20			GOVI	684.98	690.5490	684.9760	690.5490	0.00
07/07/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
07/07/2020	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
07/07/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 05-November-20	737,85	Put	GOVI	528740	47	528740	47	0.00
07/07/2020	GOVI On 05-November-20	737,83	Put	GOVI	528540	47	528540	47	0.00
07/07/2020	GOVI On 05-November-20	737,84	Put	GOVI	528640	47	528640	47	0.00
07/07/2020	GOVI On 04-February-21			GOVI	692.93	698.5760	692.9260	698.5760	0.00
07/07/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,94	Put	GOVI	580140	52	580140	52	0.00
07/07/2020	GOVI On 04-February-21	750,95	Put	GOVI	580240	52	580240	52	0.00
07/07/2020	GOVI On 04-February-21	750,96	Put	GOVI	580340	52	580340	52	0.00
07/07/2020	GOVI On 06-May-21			GOVI	701.14	706.8740	701.1440	706.8740	0.00
07/07/2020	GOVI On 06-May-21	678,67	Call	GOVI	224740	28	224740	28	0.00
07/07/2020	GOVI On 06-May-21	678,69	Call	GOVI	224540	28	224540	28	0.00
07/07/2020	GOVI On 06-May-21	678,68	Call	GOVI	224640	28	224640	28	0.00
07/07/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
07/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2020	IGOV On 06-August-20			Index Future	249.95	250.7080	249.9470	250.7080	1,207.00
07/07/2020	IGOV On 05-November-20			Index Future	252.67	253.4500	252.6700	253.4500	47.00
07/07/2020	IGOV On 04-February-21			Index Future	255.66	256.4570	255.6640	256.4570	0.00
07/07/2020	IGOV On 06-May-21			Index Future	258.76	259.5640	258.7570	259.5640	0.00
07/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00
07/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.27	92.2500	92.2700	92.2500	0.00
07/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4000	90.4300	90.4000	0.00
07/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.3700	89.4000	89.3700	0.00
07/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6500	90.7000	90.6500	51.00
07/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.15	90.0900	90.1500	90.0900	0.00
07/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2000	90.2900	90.2000	0.00
07/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.48	93.3700	93.4800	93.3700	0.00
07/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.04	93.9200	94.0400	93.9200	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
07/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.52	86.3900	86.5200	86.3900	0.00
07/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.13	92.0000	92.1300	92.0000	0.00
07/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2020	IS10 On 17-December-25			Interest Rate Swap	81.04	80.8700	81.0400	80.8700	0.00
07/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.67	77.5300	77.6700	77.5300	0.00
07/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.19	76.0600	76.1900	76.0600	0.00
07/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.34	78.1900	78.3400	78.1900	0.00
07/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.51	82.3100	82.5100	82.3100	0.00
07/07/2020	IS10 On 15-March-27			Interest Rate Swap	81.19	80.9300	81.1900	80.9300	0.00
07/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.40	83.1000	83.4000	83.1000	0.00
07/07/2020	IS10 On 20-September-27			Interest Rate Swap	89.28	88.9900	89.2800	88.9900	0.00
07/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.74	89.5000	89.7400	89.5000	0.00
07/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.86	82.6500	82.8600	82.6500	0.00
07/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.73	90.5400	90.7300	90.5400	0.00
07/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.86	96.1200	3.8600	96.1200	0.00
07/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3600	3.6600	96.3600	0.00
07/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.65	96.3800	3.6500	96.3800	0.00
07/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.51	96.5400	3.5100	96.5400	0.00
07/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.5500	3.4900	96.5500	0.00
07/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.49	96.5700	3.4900	96.5700	35.00
07/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.54	96.5300	3.5400	96.5300	0.00
07/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.3700	3.7100	96.3700	0.00
07/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.3450	3.7350	96.3450	0.00
07/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.06	96.0250	4.0550	96.0250	0.00
07/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.08	96.0050	4.0750	96.0050	0.00
07/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.60	95.4350	4.5950	95.4350	0.00
07/07/2020	R023 On 06-August-20			Bond Future	5.08	109.8693	5.0825	109.8693	32,180.00
07/07/2020	R023 On 06-August-20	7,26	Call	Bond Future	5187	5	5187	5	0.00
07/07/2020	R023 On 06-August-20	7,28	Call	Bond Future	5233	5	5233	5	0.00
07/07/2020	R023 On 06-August-20	7,27	Call	Bond Future	5210	5	5210	5	0.00
07/07/2020	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
07/07/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R023 On 05-November-20			Bond Future	5.18	107.1256	5.1758	107.1256	0.00
07/07/2020	R023 On 05-November-20	7,46	Call	Bond Future	4930	5	4930	5	0.00
07/07/2020	R023 On 05-November-20	7,45	Call	Bond Future	4909	5	4909	5	0.00
07/07/2020	R023 On 05-November-20	7,47	Call	Bond Future	4951	5	4951	5	0.00
07/07/2020	R023 On 05-November-20	7,45	Put	Bond Future	5	0	5	0	0.00
07/07/2020	R023 On 05-November-20	7,46	Put	Bond Future	5	0	5	0	0.00
07/07/2020	R023 On 05-November-20	7,47	Put	Bond Future	5	0	5	0	0.00
07/07/2020	R023 On 04-February-21			Bond Future	5.25	108.3726	5.2461	108.3726	0.00
07/07/2020	R023 On 04-February-21	6,32	Call	Bond Future	2383	2	2383	2	0.00
07/07/2020	R023 On 04-February-21	6,34	Call	Bond Future	2414	2	2414	2	0.00
07/07/2020	R023 On 04-February-21	6,33	Call	Bond Future	2398	2	2398	2	0.00
07/07/2020	R023 On 04-February-21	6,33	Put	Bond Future	278	0	278	0	0.00
07/07/2020	R023 On 04-February-21	6,32	Put	Bond Future	282	0	282	0	0.00
07/07/2020	R023 On 04-February-21	6,34	Put	Bond Future	274	0	274	0	0.00
07/07/2020	R023 On 06-May-21			Bond Future	5.31	105.7508	5.3094	105.7508	0.00
07/07/2020	R023 On 06-May-21	7,56	Call	Bond Future	3902	4	3902	4	0.00
07/07/2020	R023 On 06-May-21	7,58	Call	Bond Future	3933	4	3933	4	0.00
07/07/2020	R023 On 06-May-21	7,57	Call	Bond Future	3918	4	3918	4	0.00
07/07/2020	R023 On 06-May-21	7,57	Put	Bond Future	64	0	64	0	0.00
07/07/2020	R023 On 06-May-21	7,58	Put	Bond Future	63	0	63	0	0.00
07/07/2020	R023 On 06-May-21	7,56	Put	Bond Future	65	0	65	0	0.00
07/07/2020	R035 On 06-August-20			Bond Future	11.37	87.2284	11.3726	87.2284	100,851.00
07/07/2020	R035 On 06-August-20	9,92	Call	Bond Future	32	0	32	0	0.00
07/07/2020	R035 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	24,761.00
07/07/2020	R035 On 06-August-20	9,09	Call	Bond Future	1	0	1	0	500.00
07/07/2020	R035 On 06-August-20	9,67	Call	Bond Future	10	0	10	0	500.00
07/07/2020	R035 On 06-August-20	9,93	Call	Bond Future	34	0	34	0	0.00
07/07/2020	R035 On 06-August-20	10,45	Call	Bond Future	252	0	252	0	0.00
07/07/2020	R035 On 06-August-20	9,91	Call	Bond Future	31	0	31	0	0.00
07/07/2020	R035 On 06-August-20	8,75	Call	Bond Future	0	0	0	0	3,000.00
07/07/2020	R035 On 06-August-20	8,75	Put	Bond Future	18590	18	18590	18	0.00

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07/07/2020	R035 On 06-August-20	9,93	Put	Bond Future	9574	9	9574	9	0.00
07/07/2020	R035 On 06-August-20	9,91	Put	Bond Future	9714	9	9714	9	0.00
07/07/2020	R035 On 06-August-20	9,00	Put	Bond Future	16569	16	16569	16	0.00
07/07/2020	R035 On 06-August-20	9,92	Put	Bond Future	9644	9	9644	9	0.00
07/07/2020	R035 On 06-August-20	10,45	Put	Bond Future	6174	5	6174	5	500.00
07/07/2020	R035 On 06-August-20	9,67	Put	Bond Future	11440	11	11440	11	0.00
07/07/2020	R035 On 06-August-20	9,09	Put	Bond Future	15856	15	15856	15	0.00
07/07/2020	R035 On 05-November-20			Bond Future	11.61	83.6778	11.6106	83.6778	0.00
07/07/2020	R035 On 05-November-20	10,33	Call	Bond Future	1314	2	1314	2	0.00
07/07/2020	R035 On 05-November-20	10,34	Call	Bond Future	1330	2	1330	2	0.00
07/07/2020	R035 On 05-November-20	10,32	Call	Bond Future	1299	2	1299	2	0.00
07/07/2020	R035 On 05-November-20	10,32	Put	Bond Future	9492	9	9492	9	0.00
07/07/2020	R035 On 05-November-20	10,33	Put	Bond Future	9440	9	9440	9	0.00
07/07/2020	R035 On 05-November-20	10,34	Put	Bond Future	9387	9	9387	9	0.00
07/07/2020	R035 On 04-February-21			Bond Future	11.86	84.6522	11.8556	84.6522	0.00
07/07/2020	R035 On 04-February-21	10,06	Call	Bond Future	1429	2	1429	2	0.00
07/07/2020	R035 On 04-February-21	10,14	Call	Bond Future	1529	2	1529	2	0.00
07/07/2020	R035 On 04-February-21	10,05	Call	Bond Future	1416	2	1416	2	0.00
07/07/2020	R035 On 04-February-21	11,14	Call	Bond Future	3441	4	3441	4	0.00
07/07/2020	R035 On 04-February-21	10,04	Call	Bond Future	1404	2	1404	2	0.00
07/07/2020	R035 On 04-February-21	10,05	Put	Bond Future	12832	12	12832	12	0.00
07/07/2020	R035 On 04-February-21	11,14	Put	Bond Future	7699	7	7699	7	650.00
07/07/2020	R035 On 04-February-21	10,04	Put	Bond Future	12889	12	12889	12	0.00
07/07/2020	R035 On 04-February-21	10,14	Put	Bond Future	12320	12	12320	12	650.00
07/07/2020	R035 On 04-February-21	10,06	Put	Bond Future	12774	12	12774	12	0.00
07/07/2020	R035 On 06-May-21			Bond Future	12.10	81.1811	12.0998	81.1811	0.00
07/07/2020	R035 On 06-May-21	12,35	Call	Bond Future	6337	7	6337	7	0.00
07/07/2020	R035 On 06-May-21	12,37	Call	Bond Future	6400	7	6400	7	0.00
07/07/2020	R035 On 06-May-21	10,24	Call	Bond Future	1591	2	1591	2	793.00
07/07/2020	R035 On 06-May-21	12,02	Call	Bond Future	5338	6	5338	6	0.00
07/07/2020	R035 On 06-May-21	11,32	Call	Bond Future	3540	4	3540	4	0.00
07/07/2020	R035 On 06-May-21	12,36	Call	Bond Future	6368	7	6368	7	0.00
07/07/2020	R035 On 06-May-21	11,32	Put	Bond Future	8053	8	8053	8	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
07/07/2020	R035 On 06-May-21	12,02	Put	Bond Future	5782	5	5782	5	793.00
07/07/2020	R035 On 06-May-21	12,36	Put	Bond Future	4943	5	4943	5	0.00
07/07/2020	R035 On 06-May-21	10,24	Put	Bond Future	13010	12	13010	12	0.00
07/07/2020	R035 On 06-May-21	12,35	Put	Bond Future	4966	5	4966	5	0.00
07/07/2020	R035 On 06-May-21	12,37	Put	Bond Future	4920	5	4920	5	0.00
07/07/2020	R186 On 06-August-20			Bond Future	7.95	114.5820	7.9472	114.5820	72,968.00
07/07/2020	R186 On 06-August-20	8,37	Call	Bond Future	2651	3	2651	3	0.00
07/07/2020	R186 On 06-August-20	7,45	Call	Bond Future	296	0	296	0	2,500.00
07/07/2020	R186 On 06-August-20	9,00	Call	Bond Future	5470	6	5470	6	900.00
07/07/2020	R186 On 06-August-20	8,00	Call	Bond Future	1352	2	1352	2	900.00
07/07/2020	R186 On 06-August-20	8,25	Call	Bond Future	2186	3	2186	3	0.00
07/07/2020	R186 On 06-August-20	8,38	Call	Bond Future	2691	3	2691	3	0.00
07/07/2020	R186 On 06-August-20	8,36	Call	Bond Future	2611	3	2611	3	0.00
07/07/2020	R186 On 06-August-20	8,36	Put	Bond Future	449	0	449	0	0.00
07/07/2020	R186 On 06-August-20	7,45	Put	Bond Future	2971	3	2971	3	2,500.00
07/07/2020	R186 On 06-August-20	8,00	Put	Bond Future	1073	1	1073	1	15,177.00
07/07/2020	R186 On 06-August-20	8,25	Put	Bond Future	595	0	595	0	0.00
07/07/2020	R186 On 06-August-20	8,38	Put	Bond Future	426	0	426	0	0.00
07/07/2020	R186 On 06-August-20	8,37	Put	Bond Future	437	0	437	0	0.00
07/07/2020	R186 On 06-August-20	9,00	Put	Bond Future	60	0	60	0	0.00
07/07/2020	R186 On 05-November-20			Bond Future	8.14	115.7950	8.1440	115.7950	0.00
07/07/2020	R186 On 05-November-20	7,00	Call	Bond Future	687	1	687	1	1,200.00
07/07/2020	R186 On 05-November-20	8,66	Call	Bond Future	4237	5	4237	5	0.00
07/07/2020	R186 On 05-November-20	8,65	Call	Bond Future	4204	5	4204	5	0.00
07/07/2020	R186 On 05-November-20	8,00	Call	Bond Future	2346	3	2346	3	1,200.00
07/07/2020	R186 On 05-November-20	8,64	Call	Bond Future	4171	5	4171	5	0.00
07/07/2020	R186 On 05-November-20	7,84	Call	Bond Future	1987	2	1987	2	3,500.00
07/07/2020	R186 On 05-November-20	8,34	Call	Bond Future	3241	4	3241	4	3,500.00
07/07/2020	R186 On 05-November-20	9,26	Call	Bond Future	6352	7	6352	7	0.00
07/07/2020	R186 On 05-November-20	8,34	Put	Bond Future	2253	2	2253	2	0.00
07/07/2020	R186 On 05-November-20	9,26	Put	Bond Future	870	1	870	1	3,500.00
07/07/2020	R186 On 05-November-20	8,65	Put	Bond Future	1675	1	1675	1	0.00
07/07/2020	R186 On 05-November-20	7,84	Put	Bond Future	3542	3	3542	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
07/07/2020	R186 On 05-November-20	8,64	Put	Bond Future	1691	2	1691	2	0.00
07/07/2020	R186 On 05-November-20	8,00	Put	Bond Future	3080	3	3080	3	0.00
07/07/2020	R186 On 05-November-20	8,66	Put	Bond Future	1659	1	1659	1	0.00
07/07/2020	R186 On 05-November-20	7,00	Put	Bond Future	6685	6	6685	6	0.00
07/07/2020	R186 On 04-February-21			Bond Future	8.34	111.8600	8.3395	111.8600	0.00
07/07/2020	R186 On 04-February-21	8,15	Call	Bond Future	2869	3	2869	3	0.00
07/07/2020	R186 On 04-February-21	8,16	Call	Bond Future	2892	3	2892	3	0.00
07/07/2020	R186 On 04-February-21	8,17	Call	Bond Future	2914	3	2914	3	0.00
07/07/2020	R186 On 04-February-21	8,16	Put	Bond Future	3766	3	3766	3	0.00
07/07/2020	R186 On 04-February-21	8,17	Put	Bond Future	3739	3	3739	3	0.00
07/07/2020	R186 On 04-February-21	8,15	Put	Bond Future	3792	4	3792	4	0.00
07/07/2020	R186 On 06-May-21			Bond Future	8.55	113.1911	8.5491	113.1911	0.00
07/07/2020	R186 On 06-May-21	10,78	Call	Bond Future	10305	11	10305	11	0.00
07/07/2020	R186 On 06-May-21	10,77	Call	Bond Future	10270	11	10270	11	0.00
07/07/2020	R186 On 06-May-21	10,76	Call	Bond Future	10234	11	10234	11	0.00
07/07/2020	R186 On 06-May-21	10,77	Put	Bond Future	594	1	594	1	0.00
07/07/2020	R186 On 06-May-21	10,76	Put	Bond Future	599	1	599	1	0.00
07/07/2020	R186 On 06-May-21	10,78	Put	Bond Future	588	1	588	1	0.00
07/07/2020	R197 On 06-August-20			Bond Future	306.55	306.7151	306.5527	306.7151	2,591.00
07/07/2020	R197 On 05-November-20			Bond Future	309.86	310.0371	309.8613	310.0371	0.00
07/07/2020	R197 On 04-February-21			Bond Future	305.69	305.8751	305.6923	305.8751	0.00
07/07/2020	R197 On 06-May-21			Bond Future	309.39	309.5843	309.3940	309.5843	0.00
07/07/2020	R202 On 06-August-20			Bond Future	206.50	207.9257	206.4997	207.9257	8,040.00
07/07/2020	R202 On 05-November-20			Bond Future	208.73	210.1778	208.7285	210.1778	0.00
07/07/2020	R202 On 04-February-21			Bond Future	207.04	208.5074	207.0375	208.5074	0.00
07/07/2020	R202 On 06-May-21			Bond Future	209.54	211.0356	209.5441	211.0356	0.00
07/07/2020	R208 On 06-August-20			Bond Future	3.48	104.4948	3.4846	104.4948	23,391.00
07/07/2020	R208 On 06-August-20	5,56	Call	Bond Future	1302	1	1302	1	0.00
07/07/2020	R208 On 06-August-20	5,57	Call	Bond Future	1308	1	1308	1	0.00
07/07/2020	R208 On 06-August-20	5,55	Call	Bond Future	1296	1	1296	1	0.00
07/07/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
07/07/2020	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
07/07/2020	R208 On 05-November-20			Bond Future	2.96	102.2099	2.9593	102.2099	0.00
07/07/2020	R208 On 05-November-20	4,79	Call	Bond Future	710	1	710	1	0.00
07/07/2020	R208 On 05-November-20	4,78	Call	Bond Future	706	1	706	1	0.00
07/07/2020	R208 On 05-November-20	4,77	Call	Bond Future	702	1	702	1	0.00
07/07/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20			Bond Future	11.28	66.3912	11.2833	66.3912	59,966.00
07/07/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20	5,56	Put	Bond Future	43742	43	43742	43	0.00
07/07/2020	R209 On 06-August-20	5,55	Put	Bond Future	43851	43	43851	43	0.00
07/07/2020	R209 On 06-August-20	5,57	Put	Bond Future	43634	43	43634	43	0.00
07/07/2020	R209 On 05-November-20			Bond Future	11.49	63.9541	11.4944	63.9541	0.00
07/07/2020	R209 On 05-November-20	10,00	Call	Bond Future	1013	1	1013	1	0.00
07/07/2020	R209 On 05-November-20	10,02	Call	Bond Future	1036	1	1036	1	0.00
07/07/2020	R209 On 05-November-20	10,01	Call	Bond Future	1025	1	1025	1	0.00
07/07/2020	R209 On 05-November-20	10,01	Put	Bond Future	9274	9	9274	9	0.00
07/07/2020	R209 On 05-November-20	10,02	Put	Bond Future	9225	9	9225	9	0.00
07/07/2020	R209 On 05-November-20	10,00	Put	Bond Future	9323	9	9323	9	0.00
07/07/2020	R209 On 04-February-21			Bond Future	11.71	64.6992	11.7055	64.6992	0.00
07/07/2020	R209 On 04-February-21	10,11	Call	Bond Future	1632	2	1632	2	0.00
07/07/2020	R209 On 04-February-21	10,12	Call	Bond Future	1645	2	1645	2	0.00
07/07/2020	R209 On 04-February-21	10,10	Call	Bond Future	1618	2	1618	2	0.00
07/07/2020	R209 On 04-February-21	10,10	Put	Bond Future	10357	10	10357	10	0.00
07/07/2020	R209 On 04-February-21	10,11	Put	Bond Future	10311	10	10311	10	0.00
07/07/2020	R209 On 04-February-21	10,12	Put	Bond Future	10265	10	10265	10	0.00
07/07/2020	R209 On 06-May-21			Bond Future	11.92	62.3275	11.9227	62.3275	0.00
07/07/2020	R209 On 06-May-21	12,22	Call	Bond Future	5752	6	5752	6	0.00
07/07/2020	R209 On 06-May-21	12,24	Call	Bond Future	5806	6	5806	6	0.00
07/07/2020	R209 On 06-May-21	12,23	Call	Bond Future	5779	6	5779	6	0.00
07/07/2020	R209 On 06-May-21	12,22	Put	Bond Future	4347	4	4347	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
07/07/2020	R209 On 06-May-21	12,24	Put	Bond Future	4309	4	4309	4	0.00
07/07/2020	R209 On 06-May-21	12,23	Put	Bond Future	4328	4	4328	4	0.00
07/07/2020	R210 On 06-August-20			Bond Future	183.42	183.4514	183.4184	183.4514	1,957.00
07/07/2020	R210 On 05-November-20			Bond Future	182.72	182.7633	182.7231	182.7633	0.00
07/07/2020	R210 On 04-February-21			Bond Future	184.89	184.9343	184.8907	184.9343	0.00
07/07/2020	R210 On 06-May-21			Bond Future	184.42	184.4665	184.4191	184.4665	0.00
07/07/2020	R212 On 06-August-20			Bond Future	165.68	165.7193	165.6812	165.7193	7,044.00
07/07/2020	R212 On 05-November-20			Bond Future	167.47	167.5144	167.4696	167.5144	0.00
07/07/2020	R212 On 04-February-21			Bond Future	167.16	167.2096	167.1614	167.2096	0.00
07/07/2020	R212 On 06-May-21			Bond Future	169.19	169.2370	169.1853	169.2370	0.00
07/07/2020	R213 On 06-August-20			Bond Future	10.19	83.5217	10.1934	83.5217	17,142.00
07/07/2020	R213 On 06-August-20	9,29	Call	Bond Future	157	0	157	0	0.00
07/07/2020	R213 On 06-August-20	9,31	Call	Bond Future	169	0	169	0	0.00
07/07/2020	R213 On 06-August-20	9,30	Call	Bond Future	163	0	163	0	0.00
07/07/2020	R213 On 06-August-20	9,30	Put	Bond Future	5264	5	5264	5	0.00
07/07/2020	R213 On 06-August-20	9,31	Put	Bond Future	5211	5	5211	5	0.00
07/07/2020	R213 On 06-August-20	9,29	Put	Bond Future	5318	5	5318	5	0.00
07/07/2020	R213 On 05-November-20			Bond Future	10.41	80.8771	10.4073	80.8771	0.00
07/07/2020	R213 On 05-November-20	9,59	Call	Bond Future	1702	2	1702	2	0.00
07/07/2020	R213 On 05-November-20	9,60	Call	Bond Future	1720	2	1720	2	0.00
07/07/2020	R213 On 05-November-20	9,61	Call	Bond Future	1738	2	1738	2	0.00
07/07/2020	R213 On 05-November-20	9,61	Put	Bond Future	6135	6	6135	6	0.00
07/07/2020	R213 On 05-November-20	9,59	Put	Bond Future	6214	6	6214	6	0.00
07/07/2020	R213 On 05-November-20	9,60	Put	Bond Future	6174	6	6174	6	0.00
07/07/2020	R213 On 04-February-21			Bond Future	10.63	81.8187	10.6257	81.8187	0.00
07/07/2020	R213 On 04-February-21	9,41	Call	Bond Future	1858	2	1858	2	0.00
07/07/2020	R213 On 04-February-21	9,40	Call	Bond Future	1842	2	1842	2	0.00
07/07/2020	R213 On 04-February-21	9,39	Call	Bond Future	1826	2	1826	2	0.00
07/07/2020	R213 On 04-February-21	9,40	Put	Bond Future	8522	8	8522	8	0.00
07/07/2020	R213 On 04-February-21	9,39	Put	Bond Future	8563	8	8563	8	0.00
07/07/2020	R213 On 04-February-21	9,41	Put	Bond Future	8480	8	8480	8	0.00
07/07/2020	R213 On 06-May-21			Bond Future	10.84	79.2597	10.8445	79.2597	0.00
07/07/2020	R213 On 06-May-21	11,90	Call	Bond Future	7564	8	7564	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R213 On 06-May-21	11,91	Call	Bond Future	7593	8	7593	8	0.00
07/07/2020	R213 On 06-May-21	11,89	Call	Bond Future	7534	8	7534	8	0.00
07/07/2020	R213 On 06-May-21	11,89	Put	Bond Future	2522	2	2522	2	0.00
07/07/2020	R213 On 06-May-21	11,90	Put	Bond Future	2506	2	2506	2	0.00
07/07/2020	R213 On 06-May-21	11,91	Put	Bond Future	2489	2	2489	2	0.00
07/07/2020	R214 On 06-August-20			Bond Future	11.53	64.2648	11.5316	64.2648	19,898.00
07/07/2020	R214 On 06-August-20	9,97	Call	Bond Future	23	0	23	0	0.00
07/07/2020	R214 On 06-August-20	9,99	Call	Bond Future	25	0	25	0	0.00
07/07/2020	R214 On 06-August-20	9,98	Call	Bond Future	24	0	24	0	0.00
07/07/2020	R214 On 06-August-20	9,97	Put	Bond Future	9209	9	9209	9	0.00
07/07/2020	R214 On 06-August-20	9,99	Put	Bond Future	9079	8	9079	8	0.00
07/07/2020	R214 On 06-August-20	9,98	Put	Bond Future	9144	9	9144	9	0.00
07/07/2020	R214 On 05-November-20			Bond Future	11.74	61.6684	11.7391	61.6684	0.00
07/07/2020	R214 On 05-November-20	10,25	Call	Bond Future	1071	1	1071	1	0.00
07/07/2020	R214 On 05-November-20	10,24	Call	Bond Future	1060	1	1060	1	0.00
07/07/2020	R214 On 05-November-20	10,26	Call	Bond Future	1083	1	1083	1	0.00
07/07/2020	R214 On 05-November-20	10,24	Put	Bond Future	9574	9	9574	9	0.00
07/07/2020	R214 On 05-November-20	10,25	Put	Bond Future	9522	9	9522	9	0.00
07/07/2020	R214 On 05-November-20	10,26	Put	Bond Future	9471	9	9471	9	0.00
07/07/2020	R214 On 04-February-21			Bond Future	11.95	62.3865	11.9513	62.3865	0.00
07/07/2020	R214 On 04-February-21	10,31	Call	Bond Future	1656	2	1656	2	0.00
07/07/2020	R214 On 04-February-21	10,33	Call	Bond Future	1684	2	1684	2	0.00
07/07/2020	R214 On 04-February-21	10,32	Call	Bond Future	1670	2	1670	2	0.00
07/07/2020	R214 On 04-February-21	10,32	Put	Bond Future	10741	10	10741	10	0.00
07/07/2020	R214 On 04-February-21	10,33	Put	Bond Future	10693	10	10693	10	0.00
07/07/2020	R214 On 04-February-21	10,31	Put	Bond Future	10789	10	10789	10	0.00
07/07/2020	R214 On 06-May-21			Bond Future	12.16	59.8488	12.1615	59.8488	0.00
07/07/2020	R214 On 06-May-21	12,27	Call	Bond Future	5376	6	5376	6	0.00
07/07/2020	R214 On 06-May-21	12,26	Call	Bond Future	5350	6	5350	6	0.00
07/07/2020	R214 On 06-May-21	12,25	Call	Bond Future	5324	6	5324	6	0.00
07/07/2020	R214 On 06-May-21	12,26	Put	Bond Future	4879	5	4879	5	0.00
07/07/2020	R214 On 06-May-21	12,25	Put	Bond Future	4900	5	4900	5	0.00
07/07/2020	R214 On 06-May-21	12,27	Put	Bond Future	4858	5	4858	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R248 On 06-August-20			Bond Future	11.89	79.5232	11.8885	79.5232	110,885.00
07/07/2020	R248 On 06-August-20	10,18	Call	Bond Future	13	0	13	0	0.00
07/07/2020	R248 On 06-August-20	11,85	Call	Bond Future	2067	3	2067	3	0.00
07/07/2020	R248 On 06-August-20	11,15	Call	Bond Future	511	1	511	1	0.00
07/07/2020	R248 On 06-August-20	10,85	Call	Bond Future	214	0	214	0	640.00
07/07/2020	R248 On 06-August-20	9,25	Call	Bond Future	0	0	0	0	20,640.00
07/07/2020	R248 On 06-August-20	10,20	Call	Bond Future	14	0	14	0	0.00
07/07/2020	R248 On 06-August-20	11,80	Call	Bond Future	1911	2	1911	2	470.00
07/07/2020	R248 On 06-August-20	12,75	Call	Bond Future	5576	6	5576	6	814.00
07/07/2020	R248 On 06-August-20	10,35	Call	Bond Future	28	0	28	0	640.00
07/07/2020	R248 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	3,000.00
07/07/2020	R248 On 06-August-20	11,10	Call	Bond Future	449	1	449	1	470.00
07/07/2020	R248 On 06-August-20	12,25	Call	Bond Future	3512	4	3512	4	814.00
07/07/2020	R248 On 06-August-20	10,19	Call	Bond Future	13	0	13	0	0.00
07/07/2020	R248 On 06-August-20	10,19	Put	Bond Future	12101	11	12101	11	0.00
07/07/2020	R248 On 06-August-20	12,25	Put	Bond Future	1323	1	1323	1	0.00
07/07/2020	R248 On 06-August-20	11,10	Put	Bond Future	5661	5	5661	5	0.00
07/07/2020	R248 On 06-August-20	10,20	Put	Bond Future	12020	11	12020	11	0.00
07/07/2020	R248 On 06-August-20	11,80	Put	Bond Future	2465	2	2465	2	0.00
07/07/2020	R248 On 06-August-20	12,75	Put	Bond Future	548	0	548	0	0.00
07/07/2020	R248 On 06-August-20	11,85	Put	Bond Future	2307	2	2307	2	0.00
07/07/2020	R248 On 06-August-20	9,00	Put	Bond Future	22774	22	22774	22	0.00
07/07/2020	R248 On 06-August-20	9,25	Put	Bond Future	20348	19	20348	19	0.00
07/07/2020	R248 On 06-August-20	10,85	Put	Bond Future	7217	6	7217	6	0.00
07/07/2020	R248 On 06-August-20	11,15	Put	Bond Future	5373	5	5373	5	0.00
07/07/2020	R248 On 06-August-20	10,18	Put	Bond Future	12182	11	12182	11	0.00
07/07/2020	R248 On 06-August-20	10,35	Put	Bond Future	10833	10	10833	10	0.00
07/07/2020	R248 On 05-November-20			Bond Future	12.12	75.9541	12.1151	75.9541	250.00
07/07/2020	R248 On 05-November-20	11,00	Call	Bond Future	1747	2	1747	2	800.00
07/07/2020	R248 On 05-November-20	10,00	Call	Bond Future	479	1	479	1	800.00
07/07/2020	R248 On 05-November-20	10,04	Call	Bond Future	507	1	507	1	0.00
07/07/2020	R248 On 05-November-20	10,03	Call	Bond Future	500	1	500	1	0.00
07/07/2020	R248 On 05-November-20	10,02	Call	Bond Future	493	1	493	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
07/07/2020	R248 On 05-November-20	10,03	Put	Bond Future	15282	14	15282	14	0.00
07/07/2020	R248 On 05-November-20	10,02	Put	Bond Future	15358	15	15358	15	0.00
07/07/2020	R248 On 05-November-20	10,04	Put	Bond Future	15205	14	15205	14	0.00
07/07/2020	R248 On 05-November-20	10,00	Put	Bond Future	15512	15	15512	15	0.00
07/07/2020	R248 On 05-November-20	11,00	Put	Bond Future	9051	8	9051	8	0.00
07/07/2020	R248 On 04-February-21			Bond Future	12.35	76.8387	12.3486	76.8387	0.00
07/07/2020	R248 On 04-February-21	10,46	Call	Bond Future	1428	2	1428	2	0.00
07/07/2020	R248 On 04-February-21	10,47	Call	Bond Future	1440	2	1440	2	0.00
07/07/2020	R248 On 04-February-21	10,48	Call	Bond Future	1453	2	1453	2	0.00
07/07/2020	R248 On 04-February-21	10,48	Put	Bond Future	13991	13	13991	13	0.00
07/07/2020	R248 On 04-February-21	10,46	Put	Bond Future	14120	13	14120	13	0.00
07/07/2020	R248 On 04-February-21	10,47	Put	Bond Future	14055	13	14055	13	0.00
07/07/2020	R248 On 06-May-21			Bond Future	12.58	73.3377	12.5807	73.3377	0.00
07/07/2020	R248 On 06-May-21	12,34	Call	Bond Future	5326	6	5326	6	0.00
07/07/2020	R248 On 06-May-21	12,36	Call	Bond Future	5384	6	5384	6	0.00
07/07/2020	R248 On 06-May-21	12,35	Call	Bond Future	5355	6	5355	6	0.00
07/07/2020	R248 On 06-May-21	12,35	Put	Bond Future	6672	6	6672	6	0.00
07/07/2020	R248 On 06-May-21	12,36	Put	Bond Future	6642	6	6642	6	0.00
07/07/2020	R248 On 06-May-21	12,34	Put	Bond Future	6701	6	6701	6	0.00