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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
17/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	2025 On 06-August-20			Bond Future	137.43	137.2749	137.4266	137.2749	6,043.00
17/07/2020	2025 On 05-November-20			Bond Future	138.90	138.7437	138.8963	138.7437	0.00
17/07/2020	2025 On 04-February-21			Bond Future	139.03	138.8764	139.0300	138.8764	0.00
17/07/2020	2025 On 06-May-21			Bond Future	140.71	140.5521	140.7074	140.5521	0.00
17/07/2020	2025 On 05-August-21			Bond Future	140.77	140.6140	140.7712	140.6140	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
17/07/2020	2029 On 06-August-20			Bond Future	97.91	97.7772	97.9132	97.7772	4,982.00
17/07/2020	2029 On 05-November-20			Bond Future	97.84	97.7004	97.8374	97.7004	1,206.00
17/07/2020	2029 On 04-February-21			Bond Future	98.99	98.8544	98.9926	98.8544	0.00
17/07/2020	2029 On 06-May-21			Bond Future	99.05	98.9096	99.0491	98.9096	0.00
17/07/2020	2029 On 05-August-21			Bond Future	100.17	100.0278	100.1692	100.0278	0.00
17/07/2020	2030 On 06-August-20			Bond Future	9.45	91.6105	9.4470	91.6105	106,413.00
17/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	472	1	472	1	0.00
17/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5399	6	5399	6	0.00
17/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	203	0	203	0	800.00
17/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	413	1	413	1	450.00
17/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	18	0	18	0	800.00
17/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	504	1	504	1	0.00
17/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9717	10	9717	10	0.00
17/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3432	4	3432	4	470.00
17/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6929	7	6929	7	470.00
17/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1193	1	1193	1	0.00
17/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3202	3	3202	3	0.00
17/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7185	7	7185	7	0.00
17/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3668	4	3668	4	0.00
17/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2336	3	2336	3	450.00
17/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	488	1	488	1	0.00
17/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10805	11	10805	11	0.00
17/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4445	5	4445	5	622.00
17/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7798	8	7798	8	0.00
17/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	38	0	38	0	423.00
17/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	666	1	666	1	423.00
17/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5756	5	5756	5	0.00
17/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	12	0	12	0	622.00
17/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	21	0	21	0	0.00
17/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2114	2	2114	2	2,500.00
17/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
17/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2531	2	2531	2	0.00
17/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1350	1	1350	1	800.00
17/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	2	0	2	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
17/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	156	0	156	0	0.00
17/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	297	0	297	0	0.00
17/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2487	2	2487	2	0.00
17/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	600	1	600	1	0.00
17/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	256	0	256	0	0.00
17/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	344	0	344	0	5,850.00
17/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	84	0	84	0	0.00
17/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3693	3	3693	3	0.00
17/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6621	6	6621	6	0.00
17/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	26	0	26	0	0.00
17/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2755	3	2755	3	0.00
17/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2575	2	2575	2	0.00
17/07/2020	2030 On 05-November-20			Bond Future	9.65	92.5683	9.6465	92.5683	2,000.00
17/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4420	5	4420	5	0.00
17/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1885	2	1885	2	1,000.00
17/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1527	2	1527	2	3,000.00
17/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3267	3	3267	3	0.00
17/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	831	1	831	1	1,000.00
17/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1328	1	1328	1	3,000.00
17/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2657	3	2657	3	0.00
17/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	606	1	606	1	3,000.00
17/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4656	5	4656	5	0.00
17/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2682	3	2682	3	0.00
17/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1545	2	1545	2	14,160.00
17/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4006	4	4006	4	0.00
17/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2297	2	2297	2	3,000.00
17/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6141	6	6141	6	0.00
17/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	853	1	853	1	14,160.00
17/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1052	1	1052	1	15,414.00
17/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1865	2	1865	2	15,414.00
17/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5763	6	5763	6	0.00
17/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2708	3	2708	3	0.00
17/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4108	4	4108	4	0.00
17/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5421	5	5421	5	0.00

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17/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6113	6	6113	6	0.00
17/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1662	2	1662	2	3,000.00
17/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7626	7	7626	7	0.00
17/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4172	4	4172	4	0.00
17/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1812	2	1812	2	15,414.00
17/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6680	6	6680	6	0.00
17/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4679	5	4679	5	0.00
17/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8483	8	8483	8	0.00
17/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2816	3	2816	3	14,160.00
17/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2369	2	2369	2	1,000.00
17/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4140	4	4140	4	0.00
17/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2516	2	2516	2	5,000.00
17/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9878	10	9878	10	0.00
17/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5382	5	5382	5	0.00
17/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3473	3	3473	3	3,000.00
17/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8586	8	8586	8	0.00
17/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6155	6	6155	6	0.00
17/07/2020	2030 On 04-February-21			Bond Future	9.85	89.6345	9.8481	89.6345	0.00
17/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1354	1	1354	1	1,000.00
17/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2640	3	2640	3	0.00
17/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2537	3	2537	3	1,000.00
17/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1342	1	1342	1	800.00
17/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2620	3	2620	3	0.00
17/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2599	3	2599	3	0.00
17/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2059	2	2059	2	800.00
17/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5317	5	5317	5	0.00
17/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3428	3	3428	3	1,800.00
17/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7658	7	7658	7	0.00
17/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6620	6	6620	6	0.00
17/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9948	10	9948	10	0.00
17/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6472	6	6472	6	0.00
17/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6509	6	6509	6	0.00
17/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6435	6	6435	6	0.00
17/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9899	10	9899	10	0.00

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17/07/2020	2030 On 06-May-21			Bond Future	10.06	90.6962	10.0602	90.6962	0.00
17/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6568	7	6568	7	0.00
17/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2389	2	2389	2	0.00
17/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9707	10	9707	10	0.00
17/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	873	1	873	1	700.00
17/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4144	4	4144	4	0.00
17/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4463	5	4463	5	0.00
17/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9742	10	9742	10	0.00
17/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2527	3	2527	3	0.00
17/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9776	10	9776	10	0.00
17/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1610	2	1610	2	0.00
17/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7105	7	7105	7	700.00
17/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12845	13	12845	13	0.00
17/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4887	5	4887	5	700.00
17/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7362	7	7362	7	0.00
17/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1634	2	1634	2	0.00
17/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1622	2	1622	2	0.00
17/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4569	4	4569	4	0.00
17/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3077	3	3077	3	0.00
17/07/2020	2030 On 05-August-21			Bond Future	10.31	87.6943	10.3080	87.6943	0.00
17/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	517	1	517	1	0.00
17/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	567	1	567	1	0.00
17/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	617	1	617	1	0.00
17/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2032 On 06-August-20			Bond Future	10.38	89.2020	10.3818	89.2020	106,618.00
17/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	425	1	425	1	0.00
17/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	68	0	68	0	0.00
17/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	72	0	72	0	0.00
17/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	2	0	800.00
17/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	31	0	31	0	800.00
17/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	75	0	75	0	0.00
17/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5793	5	5793	5	0.00

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17/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5918	6	5918	6	0.00
17/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10328	10	10328	10	0.00
17/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6939	7	6939	7	0.00
17/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5855	5	5855	5	0.00
17/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3320	3	3320	3	800.00
17/07/2020	2032 On 05-November-20			Bond Future	10.60	85.9901	10.6008	85.9901	0.00
17/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1756	2	1756	2	0.00
17/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5372	6	5372	6	0.00
17/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5055	5	5055	5	0.00
17/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	833	1	833	1	3,000.00
17/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1487	2	1487	2	3,000.00
17/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1224	1	1224	1	1,000.00
17/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1775	2	1775	2	0.00
17/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	673	1	673	1	1,000.00
17/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1737	2	1737	2	0.00
17/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6893	7	6893	7	0.00
17/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10154	10	10154	10	0.00
17/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11145	11	11145	11	0.00
17/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2646	3	2646	3	1,000.00
17/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8366	8	8366	8	0.00
17/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6805	7	6805	7	0.00
17/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7532	7	7532	7	0.00
17/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6849	7	6849	7	0.00
17/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2832	3	2832	3	3,000.00
17/07/2020	2032 On 04-February-21			Bond Future	10.82	86.9860	10.8196	86.9860	0.00
17/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1018	1	1018	1	800.00
17/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2060	2	2060	2	0.00
17/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1590	2	1590	2	800.00
17/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2093	2	2093	2	0.00
17/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4857	5	4857	5	0.00
17/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2077	2	2077	2	0.00
17/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9244	9	9244	9	0.00
17/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9197	9	9197	9	0.00
17/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10875	11	10875	11	0.00

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17/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4855	5	4855	5	800.00
17/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9291	9	9291	9	0.00
17/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13640	13	13640	13	0.00
17/07/2020	2032 On 06-May-21			Bond Future	11.05	83.8693	11.0460	83.8693	0.00
17/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3230	3	3230	3	736.00
17/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8428	9	8428	9	0.00
17/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	9926	10	9926	10	0.00
17/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8460	9	8460	9	0.00
17/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8397	9	8397	9	0.00
17/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2893	3	2893	3	0.00
17/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2856	3	2856	3	0.00
17/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2875	3	2875	3	0.00
17/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2132	2	2132	2	736.00
17/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7282	7	7282	7	0.00
17/07/2020	2032 On 05-August-21			Bond Future	11.30	84.7964	11.3004	84.7964	0.00
17/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	315	1	315	1	0.00
17/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	263	1	263	1	0.00
17/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	368	1	368	1	0.00
17/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
17/07/2020	2033 On 06-August-20			Bond Future	92.16	92.1763	92.1626	92.1763	12,378.00
17/07/2020	2033 On 05-November-20			Bond Future	91.95	91.9656	91.9513	91.9656	0.00
17/07/2020	2033 On 04-February-21			Bond Future	93.04	93.0518	93.0368	93.0518	0.00
17/07/2020	2033 On 06-May-21			Bond Future	92.94	92.9602	92.9449	92.9602	0.00
17/07/2020	2033 On 05-August-21			Bond Future	94.00	94.0113	93.9959	94.0113	0.00
17/07/2020	2037 On 06-August-20			Bond Future	11.37	79.5229	11.3668	79.5229	112,759.00
17/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	7	0	7	0	0.00
17/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	7	0	7	0	0.00
17/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	7	0	7	0	0.00
17/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	10178	10	10178	10	0.00
17/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	10105	10	10105	10	0.00
17/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	10031	10	10031	10	0.00
17/07/2020	2037 On 05-November-20			Bond Future	11.59	80.3543	11.5886	80.3543	276.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1143	1	1143	1	0.00
17/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1118	1	1118	1	0.00
17/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1130	1	1130	1	0.00
17/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10351	10	10351	10	0.00
17/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10235	10	10235	10	0.00
17/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10293	10	10293	10	0.00
17/07/2020	2037 On 04-February-21			Bond Future	11.82	77.0290	11.8153	77.0290	0.00
17/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	5846	6	5846	6	300.00
17/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1133	1	1133	1	72.00
17/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	11727	12	11727	12	0.00
17/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	2913	3	2913	3	0.00
17/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2023	2	2023	2	0.00
17/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	1902	2	1902	2	0.00
17/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5636	6	5636	6	0.00
17/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	1917	2	1917	2	0.00
17/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2229	2	2229	2	240.00
17/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	1932	2	1932	2	0.00
17/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11615	11	11615	11	0.00
17/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5148	5	5148	5	240.00
17/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10608	10	10608	10	0.00
17/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11724	11	11724	11	0.00
17/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1776	2	1776	2	300.00
17/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8835	9	8835	9	72.00
17/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11290	11	11290	11	72.00
17/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11669	11	11669	11	0.00
17/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15437	15	15437	15	0.00
17/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4958	5	4958	5	0.00
17/07/2020	2037 On 06-May-21			Bond Future	12.05	77.9418	12.0498	77.9418	0.00
17/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6707	7	6707	7	0.00
17/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6738	7	6738	7	0.00
17/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6770	7	6770	7	0.00
17/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4647	4	4647	4	0.00
17/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4625	4	4625	4	0.00
17/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4670	5	4670	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
17/07/2020	2037 On 05-August-21			Bond Future	12.32	74.5482	12.3160	74.5482	0.00
17/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	305	0	305	0	0.00
17/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	196	0	196	0	0.00
17/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	251	0	251	0	0.00
17/07/2020	2038 On 06-August-20			Bond Future	102.65	102.8775	102.6543	102.8775	10,802.00
17/07/2020	2038 On 05-November-20			Bond Future	103.75	103.9783	103.7522	103.9783	1,685.00
17/07/2020	2038 On 04-February-21			Bond Future	103.28	103.5122	103.2829	103.5122	0.00
17/07/2020	2038 On 06-May-21			Bond Future	104.53	104.7615	104.5292	104.7615	0.00
17/07/2020	2038 On 05-August-21			Bond Future	103.99	104.2276	103.9927	104.2276	0.00
17/07/2020	2040 On 06-August-20			Bond Future	11.62	80.5969	11.6173	80.5969	56,506.00
17/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	5	0	5	0	0.00
17/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	220	0	220	0	0.00
17/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	5	0	5	0	0.00
17/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	5	0	5	0	0.00
17/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	793	1	793	1	0.00
17/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
17/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	6	0	6	0	800.00
17/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	175	0	175	0	0.00
17/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10980	11	10980	11	0.00
17/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	15040	15	15040	15	0.00
17/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5760	5	5760	5	800.00
17/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	11294	11	11294	11	0.00
17/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5379	5	5379	5	12,496.00
17/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	11372	11	11372	11	0.00
17/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	3130	3	3130	3	517.00
17/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	11215	11	11215	11	0.00
17/07/2020	2040 On 05-November-20			Bond Future	11.84	81.4395	11.8414	81.4395	0.00
17/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	492	1	492	1	2,000.00
17/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	932	1	932	1	2,000.00
17/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	354	0	354	0	2,000.00
17/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	703	1	703	1	2,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1012	1	1012	1	0.00
17/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2163	2	2163	2	2,380.00
17/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4003	4	4003	4	0.00
17/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1024	1	1024	1	0.00
17/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3425	4	3425	4	0.00
17/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1036	1	1036	1	0.00
17/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5587	5	5587	5	2,000.00
17/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11528	11	11528	11	0.00
17/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11464	11	11464	11	0.00
17/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	17348	17	17348	17	0.00
17/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13607	13	13607	13	0.00
17/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4887	5	4887	5	2,000.00
17/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7671	7	7671	7	0.00
17/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	12046	12	12046	12	0.00
17/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11592	11	11592	11	0.00
17/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15570	15	15570	15	0.00
17/07/2020	2040 On 04-February-21			Bond Future	12.07	77.8765	12.0711	77.8765	0.00
17/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1371	1	1371	1	800.00
17/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4685	5	4685	5	0.00
17/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1821	2	1821	2	0.00
17/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	797	1	797	1	500.00
17/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	863	1	863	1	800.00
17/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1835	2	1835	2	0.00
17/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1585	2	1585	2	500.00
17/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4219	4	4219	4	0.00
17/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1806	2	1806	2	0.00
17/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	13001	13	13001	13	0.00
17/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7324	7	7324	7	500.00
17/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13986	14	13986	14	0.00
17/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	19213	19	19213	19	0.00
17/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18608	18	18608	18	0.00
17/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	15083	15	15083	15	0.00
17/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12881	13	12881	13	0.00
17/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12941	13	12941	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6715	7	6715	7	800.00
17/07/2020	2040 On 06-May-21			Bond Future	12.31	78.7994	12.3082	78.7994	0.00
17/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6233	6	6233	6	0.00
17/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6263	6	6263	6	0.00
17/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6202	6	6202	6	0.00
17/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5557	5	5557	5	0.00
17/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5530	5	5530	5	0.00
17/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5502	5	5502	5	0.00
17/07/2020	2040 On 05-August-21			Bond Future	12.58	75.1649	12.5772	75.1649	0.00
17/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	492	0	492	0	0.00
17/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	549	0	549	0	0.00
17/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	606	0	606	0	0.00
17/07/2020	2044 On 06-August-20			Bond Future	11.76	76.7271	11.7616	76.7271	61,197.00
17/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
17/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	1	0	0.00
17/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	1	0	1	0	0.00
17/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
17/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
17/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	2	0	2	0	602.00
17/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	1	0	0.00
17/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	172	0	172	0	0.00
17/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	307	0	307	0	0.00
17/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13608	13	13608	13	0.00
17/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15464	15	15464	15	0.00
17/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	21334	21	21334	21	0.00
17/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13691	13	13691	13	0.00
17/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5722	5	5722	5	140.00
17/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4736	5	4736	5	602.00
17/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12785	12	12785	12	0.00
17/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13774	13	13774	13	0.00
17/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	18099	18	18099	18	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
17/07/2020	2044 On 05-November-20			Bond Future	11.98	77.5293	11.9829	77.5293	0.00
17/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	412	0	412	0	1,815.00
17/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	574	1	574	1	0.00
17/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2730	3	2730	3	0.00
17/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	926	1	926	1	0.00
17/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2856	3	2856	3	0.00
17/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	582	1	582	1	568.00
17/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	948	1	948	1	0.00
17/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	638	1	638	1	525.00
17/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	232	0	232	0	525.00
17/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2234	2	2234	2	0.00
17/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	103	0	103	0	1,815.00
17/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	622	1	622	1	1,815.00
17/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	937	1	937	1	0.00
17/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	1996	2	1996	2	0.00
17/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	214	0	214	0	568.00
17/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	12071	12	12071	12	0.00
17/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14286	14	14286	14	0.00
17/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7477	7	7477	7	1,815.00
17/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6355	6	6355	6	1,815.00
17/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	24109	24	24109	24	0.00
17/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	12137	12	12137	12	0.00
17/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14431	14	14431	14	0.00
17/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19850	20	19850	20	0.00
17/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	20284	20	20284	20	0.00
17/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14873	15	14873	15	0.00
17/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16710	16	16710	16	0.00
17/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7997	8	7997	8	525.00
17/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	12203	12	12203	12	0.00
17/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6560	6	6560	6	568.00
17/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14799	15	14799	15	0.00
17/07/2020	2044 On 04-February-21			Bond Future	12.21	74.0461	12.2099	74.0461	0.00
17/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1578	2	1578	2	0.00
17/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1604	2	1604	2	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
17/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	840	1	840	1	405.00
17/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1591	2	1591	2	0.00
17/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1500	2	1500	2	0.00
17/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1205	1	1205	1	0.00
17/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2316	2	2316	2	0.00
17/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	14053	14	14053	14	0.00
17/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14503	14	14503	14	405.00
17/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18975	19	18975	19	0.00
17/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11217	11	11217	11	405.00
17/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	14117	14	14117	14	0.00
17/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	16186	16	16186	16	0.00
17/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13990	14	13990	14	0.00
17/07/2020	2044 On 06-May-21			Bond Future	12.44	74.9237	12.4440	74.9237	0.00
17/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	5836	6	5836	6	0.00
17/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5807	6	5807	6	0.00
17/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5778	6	5778	6	0.00
17/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5830	6	5830	6	0.00
17/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5858	6	5858	6	0.00
17/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5802	6	5802	6	0.00
17/07/2020	2044 On 05-August-21			Bond Future	12.71	71.3715	12.7096	71.3715	0.00
17/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
17/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	662	0	662	0	0.00
17/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	606	0	606	0	0.00
17/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	551	0	551	0	0.00
17/07/2020	2046 On 06-August-20			Bond Future	91.71	91.7242	91.7108	91.7242	12,382.00
17/07/2020	2046 On 05-November-20			Bond Future	90.93	90.9411	90.9271	90.9411	3,975.00
17/07/2020	2046 On 04-February-21			Bond Future	92.00	92.0156	92.0009	92.0156	0.00
17/07/2020	2046 On 06-May-21			Bond Future	91.32	91.3384	91.3234	91.3384	0.00
17/07/2020	2046 On 05-August-21			Bond Future	92.36	92.3707	92.3558	92.3707	0.00
17/07/2020	2050 On 06-August-20			Bond Future	92.38	92.7256	92.3751	92.7256	14,575.00
17/07/2020	2050 On 05-November-20			Bond Future	93.36	93.7177	93.3630	93.7177	2,590.00
17/07/2020	2050 On 04-February-21			Bond Future	92.58	92.9370	92.5776	92.9370	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
17/07/2020	2050 On 06-May-21			Bond Future	93.69	94.0588	93.6949	94.0588	0.00
17/07/2020	2050 On 05-August-21			Bond Future	92.83	93.1974	92.8295	93.1974	0.00
17/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	AL37 On 06-August-20			Index Future	733.15	734.1100	733.1500	734.1100	0.00
17/07/2020	AL37 On 05-November-20			Index Future	740.89	741.8650	740.8920	741.8650	0.00
17/07/2020	AL37 On 04-February-21			Index Future	749.46	750.4450	749.4570	750.4450	0.00
17/07/2020	AL37 On 06-May-21			Index Future	758.32	759.3190	758.3180	759.3190	0.00
17/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
17/07/2020	AL7T On 06-August-20			Index Future	797.38	800.1320	797.3830	800.1320	0.00
17/07/2020	AL7T On 05-November-20			Index Future	805.80	808.5850	805.8020	808.5850	0.00
17/07/2020	AL7T On 04-February-21			Index Future	815.12	817.9360	815.1180	817.9360	0.00
17/07/2020	AL7T On 06-May-21			Index Future	824.76	827.6080	824.7550	827.6080	0.00
17/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
17/07/2020	ALBI On 06-August-20			Index Future	697.08	699.2290	697.0780	699.2290	213.00
17/07/2020	ALBI On 05-November-20			Index Future	704.44	706.6160	704.4390	706.6160	0.00
17/07/2020	ALBI On 04-February-21			Index Future	712.58	714.7880	712.5820	714.7880	0.00
17/07/2020	ALBI On 06-May-21			Index Future	721.01	723.2410	721.0070	723.2410	0.00
17/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
17/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C186 On 21-December-26			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
17/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2020	ES33 On 06-August-20			Bond Future	12.06	73.6397	12.0635	73.6397	350.00
17/07/2020	ES33 On 05-November-20			Bond Future	12.33	70.6354	12.3343	70.6354	0.00
17/07/2020	ES33 On 04-February-21			Bond Future	12.61	71.4534	12.6123	71.4534	0.00
17/07/2020	ES33 On 06-May-21			Bond Future	12.89	68.5222	12.8946	68.5222	0.00
17/07/2020	ES33 On 05-August-21			Bond Future	13.21	69.2797	13.2084	69.2797	0.00
17/07/2020	ES42 On 06-August-20			Bond Future	12.49	73.1736	12.4860	73.1736	4,919.00
17/07/2020	ES42 On 05-November-20			Bond Future	12.75	69.6808	12.7491	69.6808	0.00
17/07/2020	ES42 On 04-February-21			Bond Future	13.01	70.4887	13.0111	70.4887	0.00
17/07/2020	ES42 On 06-May-21			Bond Future	13.29	67.0647	13.2877	67.0647	0.00
17/07/2020	ES42 On 05-August-21			Bond Future	13.59	67.8053	13.5865	67.8053	0.00
17/07/2020	GOVI On 06-August-20			GOVI	688.71	690.8310	688.7060	690.8310	1,022.00
17/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	394240	37	394240	37	0.00
17/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	394140	37	394140	37	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
17/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	394340	37	394340	37	0.00
17/07/2020	GOVI On 05-November-20			GOVI	695.98	698.1290	695.9780	698.1290	0.00
17/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	418720	40	418720	40	0.00
17/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	418520	40	418520	40	0.00
17/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	418620	40	418620	40	0.00
17/07/2020	GOVI On 04-February-21			GOVI	704.02	706.2030	704.0240	706.2030	0.00
17/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	469160	45	469160	45	0.00
17/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	469260	45	469260	45	0.00
17/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	469360	45	469360	45	0.00
17/07/2020	GOVI On 06-May-21			GOVI	712.35	714.5540	712.3480	714.5540	0.00
17/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	336780	36	336780	36	0.00
17/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	336580	36	336580	36	0.00
17/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	336680	36	336680	36	0.00
17/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
17/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
17/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
17/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2020	IGOV On 06-August-20			Index Future	248.74	248.6580	248.7390	248.6580	1,207.00
17/07/2020	IGOV On 05-November-20			Index Future	251.43	251.3470	251.4280	251.3470	47.00
17/07/2020	IGOV On 04-February-21			Index Future	254.40	254.3150	254.3950	254.3150	0.00
17/07/2020	IGOV On 06-May-21			Index Future	257.46	257.3820	257.4630	257.3820	0.00



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17/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
17/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
17/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00
17/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2600	92.2600	92.2600	0.00
17/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4100	90.4000	90.4100	0.00
17/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3800	89.3700	89.3800	0.00
17/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.64	90.6500	90.6400	90.6500	51.00
17/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.07	90.0900	90.0700	90.0900	0.00
17/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.18	90.2000	90.1800	90.2000	0.00
17/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.31	93.3500	93.3100	93.3500	0.00
17/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.81	93.8600	93.8100	93.8600	0.00
17/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.22	86.2700	86.2200	86.2700	0.00
17/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.79	91.8400	91.7900	91.8400	0.00
17/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.49	80.5300	80.4900	80.5300	0.00
17/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.14	77.1700	77.1400	77.1700	0.00
17/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.67	75.7000	75.6700	75.7000	0.00
17/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.83	77.8600	77.8300	77.8600	0.00
17/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.00	82.0400	82.0000	82.0400	0.00
17/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.66	80.7200	80.6600	80.7200	0.00
17/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.87	82.9300	82.8700	82.9300	0.00
17/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.78	88.8300	88.7800	88.8300	0.00
17/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.26	89.3200	89.2600	89.3200	0.00
17/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.38	82.4300	82.3800	82.4300	0.00
17/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.27	90.3100	90.2700	90.3100	0.00
17/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
17/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.56	96.4150	3.5550	96.4150	0.00
17/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.47	96.5050	3.4650	96.5050	0.00
17/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.47	96.5150	3.4650	96.5150	0.00
17/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.45	96.5250	3.4450	96.5250	30.00
17/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.46	96.5250	3.4550	96.5250	0.00
17/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.46	96.5000	3.4600	96.5000	0.00

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17/07/2020	JBAF On	15-June-21			Jibar Tradeable Future	3.62	96.3300	3.6200	96.3300	0.00
17/07/2020	JBAF On	15-September-21			Jibar Tradeable Future	3.66	96.2950	3.6550	96.2950	0.00
17/07/2020	JBAF On	15-December-21			Jibar Tradeable Future	3.90	96.0400	3.9000	96.0400	0.00
17/07/2020	JBAF On	16-March-22			Jibar Tradeable Future	3.99	95.9550	3.9850	95.9550	0.00
17/07/2020	JBAF On	15-June-22			Jibar Tradeable Future	4.49	95.4550	4.4850	95.4550	0.00
17/07/2020	R023 On	06-August-20			Bond Future	4.72	110.7226	4.7160	110.7226	32,030.00
17/07/2020	R023 On	06-August-20	7.26	Call	Bond Future	6093	6	6093	6	0.00
17/07/2020	R023 On	06-August-20	7.27	Call	Bond Future	6116	6	6116	6	0.00
17/07/2020	R023 On	06-August-20	7.28	Call	Bond Future	6139	6	6139	6	0.00
17/07/2020	R023 On	06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	05-November-20			Bond Future	4.77	107.9736	4.7710	107.9736	3,370.00
17/07/2020	R023 On	05-November-20	7.46	Call	Bond Future	5830	6	5830	6	0.00
17/07/2020	R023 On	05-November-20	7.47	Call	Bond Future	5851	6	5851	6	0.00
17/07/2020	R023 On	05-November-20	7.45	Call	Bond Future	5809	6	5809	6	0.00
17/07/2020	R023 On	05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On	04-February-21			Bond Future	4.79	109.2231	4.7902	109.2231	0.00
17/07/2020	R023 On	04-February-21	6.32	Call	Bond Future	3098	3	3098	3	0.00
17/07/2020	R023 On	04-February-21	6.34	Call	Bond Future	3133	3	3133	3	0.00
17/07/2020	R023 On	04-February-21	6.33	Call	Bond Future	3115	3	3115	3	0.00
17/07/2020	R023 On	04-February-21	6.33	Put	Bond Future	87	0	87	0	0.00
17/07/2020	R023 On	04-February-21	6.32	Put	Bond Future	88	0	88	0	0.00
17/07/2020	R023 On	04-February-21	6.34	Put	Bond Future	85	0	85	0	0.00
17/07/2020	R023 On	06-May-21			Bond Future	4.79	106.6053	4.7888	106.6053	0.00
17/07/2020	R023 On	06-May-21	7.56	Call	Bond Future	4767	5	4767	5	0.00
17/07/2020	R023 On	06-May-21	7.58	Call	Bond Future	4800	5	4800	5	0.00
17/07/2020	R023 On	06-May-21	7.57	Call	Bond Future	4783	5	4783	5	0.00
17/07/2020	R023 On	06-May-21	7.57	Put	Bond Future	15	0	15	0	0.00
17/07/2020	R023 On	06-May-21	7.58	Put	Bond Future	14	0	14	0	0.00
17/07/2020	R023 On	06-May-21	7.56	Put	Bond Future	15	0	15	0	0.00
17/07/2020	R023 On	05-August-21			Bond Future	4.85	107.7847	4.8472	107.7847	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
17/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	702	1	702	1	0.00
17/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	687	1	687	1	0.00
17/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	672	1	672	1	0.00
17/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R035 On 06-August-20			Bond Future	11.09	88.4946	11.0885	88.4946	105,543.00
17/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
17/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
17/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	31	0	31	0	0.00
17/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	9	0	9	0	500.00
17/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	298	0	298	0	0.00
17/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	33	0	33	0	0.00
17/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
17/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	30	0	30	0	0.00
17/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7814	7	7814	7	0.00
17/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16831	16	16831	16	0.00
17/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7954	8	7954	8	0.00
17/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7884	8	7884	8	0.00
17/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14810	14	14810	14	0.00
17/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4461	4	4461	4	500.00
17/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9680	9	9680	9	0.00
17/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	14096	14	14096	14	0.00
17/07/2020	R035 On 05-November-20			Bond Future	11.32	84.9460	11.3161	84.9460	0.00
17/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1708	2	1708	2	0.00
17/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1727	2	1727	2	0.00
17/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1689	2	1689	2	0.00
17/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8113	8	8113	8	0.00
17/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8064	8	8064	8	0.00
17/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	8015	8	8015	8	0.00
17/07/2020	R035 On 04-February-21			Bond Future	11.55	85.9293	11.5489	85.9293	0.00
17/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1911	2	1911	2	0.00
17/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2034	2	2034	2	0.00
17/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1896	2	1896	2	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
17/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4199	4	4199	4	0.00
17/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1881	2	1881	2	0.00
17/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11526	11	11526	11	0.00
17/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6672	7	6672	7	650.00
17/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11581	11	11581	11	0.00
17/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	11041	11	11041	11	650.00
17/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11472	11	11472	11	0.00
17/07/2020	R035 On 06-May-21			Bond Future	11.78	82.4685	11.7806	82.4685	0.00
17/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7367	8	7367	8	0.00
17/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	8825	9	8825	9	0.00
17/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	4916	5	4916	5	0.00
17/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7435	8	7435	8	0.00
17/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2074	2	2074	2	793.00
17/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3073	3	3073	3	1,650.00
17/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6294	7	6294	7	0.00
17/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4296	4	4296	4	0.00
17/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7401	8	7401	8	0.00
17/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	7007	7	7007	7	793.00
17/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4936	5	4936	5	793.00
17/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8945	9	8945	9	0.00
17/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4173	4	4173	4	0.00
17/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3429	3	3429	3	1,650.00
17/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	6257	6	6257	6	1,650.00
17/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11690	11	11690	11	0.00
17/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4193	4	4193	4	0.00
17/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4153	4	4153	4	0.00
17/07/2020	R035 On 05-August-21			Bond Future	12.04	83.3804	12.0426	83.3804	0.00
17/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	55178	55	55178	55	0.00
17/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	55061	55	55061	55	0.00
17/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	55294	55	55294	55	0.00
17/07/2020	R186 On 06-August-20			Bond Future	7.60	116.0229	7.6024	116.0229	72,951.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4122	4	4122	4	0.00
17/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	611	1	611	1	2,500.00
17/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7259	7	7259	7	900.00
17/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2397	3	2397	3	900.00
17/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3540	4	3540	4	0.00
17/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4171	4	4171	4	0.00
17/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4073	4	4073	4	0.00
17/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	64	0	64	0	0.00
17/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	1440	1	1440	1	2,500.00
17/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	271	0	271	0	15,177.00
17/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	102	0	102	0	0.00
17/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	59	0	59	0	0.00
17/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	61	0	61	0	0.00
17/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	2	0	2	0	0.00
17/07/2020	R186 On 05-November-20			Bond Future	7.78	117.2358	7.7820	117.2358	181.00
17/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1030	1	1030	1	1,200.00
17/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5445	6	5445	6	0.00
17/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1919	2	1919	2	80.00
17/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5407	6	5407	6	0.00
17/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3201	3	3201	3	1,200.00
17/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5369	5	5369	5	0.00
17/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	498	1	498	1	80.00
17/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2750	3	2750	3	3,500.00
17/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7815	8	7815	8	0.00
17/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4286	4	4286	4	3,500.00
17/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1442	1	1442	1	0.00
17/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2450	2	2450	2	0.00
17/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	478	0	478	0	3,500.00
17/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1022	1	1022	1	0.00
17/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	3391	3	3391	3	0.00
17/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	7391	7	7391	7	0.00
17/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1034	1	1034	1	0.00
17/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2079	2	2079	2	0.00
17/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1011	1	1011	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
17/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5173	5	5173	5	0.00
17/07/2020	R186 On 04-February-21			Bond Future	7.96	113.3100	7.9575	113.3100	0.00
17/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3782	4	3782	4	0.00
17/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3809	4	3809	4	0.00
17/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3837	4	3837	4	0.00
17/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2813	3	2813	3	0.00
17/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2791	3	2791	3	0.00
17/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2834	3	2834	3	0.00
17/07/2020	R186 On 06-May-21			Bond Future	8.14	114.6517	8.1449	114.6517	0.00
17/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11972	12	11972	12	0.00
17/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11935	12	11935	12	0.00
17/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11898	12	11898	12	0.00
17/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	372	0	372	0	0.00
17/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	376	0	376	0	0.00
17/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	368	0	368	0	0.00
17/07/2020	R186 On 05-August-21			Bond Future	8.37	110.6372	8.3739	110.6372	0.00
17/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1053	1	1053	1	0.00
17/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1098	1	1098	1	0.00
17/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1142	1	1142	1	0.00
17/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R197 On 06-August-20			Bond Future	305.71	305.7739	305.7126	305.7739	2,591.00
17/07/2020	R197 On 05-November-20			Bond Future	308.98	309.0457	308.9822	309.0457	1,400.00
17/07/2020	R197 On 04-February-21			Bond Future	304.79	304.8519	304.7861	304.8519	0.00
17/07/2020	R197 On 06-May-21			Bond Future	308.46	308.5314	308.4642	308.5314	0.00
17/07/2020	R197 On 05-August-21			Bond Future	303.96	304.0268	303.9592	304.0268	0.00
17/07/2020	R202 On 06-August-20			Bond Future	206.02	204.7841	206.0214	204.7841	6,136.00
17/07/2020	R202 On 05-November-20			Bond Future	208.22	206.9753	208.2247	206.9753	1,904.00
17/07/2020	R202 On 04-February-21			Bond Future	206.52	205.2534	206.5166	205.2534	0.00
17/07/2020	R202 On 06-May-21			Bond Future	209.01	207.7305	209.0085	207.7305	0.00
17/07/2020	R202 On 05-August-21			Bond Future	207.13	205.8339	207.1266	205.8339	0.00
17/07/2020	R208 On 06-August-20			Bond Future	3.43	104.5517	3.4310	104.5517	22,723.00
17/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1336	1	1336	1	0.00

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17/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1342	1	1342	1	0.00
17/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1330	1	1330	1	0.00
17/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R208 On 05-November-20			Bond Future	2.90	102.2539	2.8975	102.2539	0.00
17/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	734	1	734	1	0.00
17/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	730	1	730	1	0.00
17/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	726	1	726	1	0.00
17/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 06-August-20			Bond Future	10.98	67.5959	10.9776	67.5959	59,872.00
17/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	42118	42	42118	42	0.00
17/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42226	42	42226	42	0.00
17/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	42009	42	42009	42	0.00
17/07/2020	R209 On 05-November-20			Bond Future	11.18	65.1629	11.1782	65.1629	0.00
17/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1348	1	1348	1	0.00
17/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1375	1	1375	1	0.00
17/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1362	1	1362	1	0.00
17/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7976	8	7976	8	0.00
17/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7929	8	7929	8	0.00
17/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	8023	8	8023	8	0.00
17/07/2020	R209 On 04-February-21			Bond Future	11.38	65.9176	11.3778	65.9176	0.00
17/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2092	2	2092	2	0.00
17/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2107	2	2107	2	0.00
17/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2077	2	2077	2	0.00
17/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9166	9	9166	9	0.00
17/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9121	9	9121	9	0.00
17/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9076	9	9076	9	0.00
17/07/2020	R209 On 06-May-21			Bond Future	11.58	63.5566	11.5827	63.5566	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2180	2	2180	2	1,000.00
17/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4155	4	4155	4	0.00
17/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6722	7	6722	7	0.00
17/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6781	7	6781	7	0.00
17/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	6810	7	6810	7	0.00
17/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6751	7	6751	7	0.00
17/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3651	4	3651	4	0.00
17/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3617	4	3617	4	0.00
17/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3600	4	3600	4	1,000.00
17/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3633	4	3633	4	0.00
17/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5852	6	5852	6	1,000.00
17/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	9396	9	9396	9	0.00
17/07/2020	R209 On 05-August-21			Bond Future	11.81	64.2592	11.8094	64.2592	0.00
17/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	3	0	3	0	0.00
17/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	95	0	95	0	0.00
17/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	46	0	46	0	0.00
17/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R210 On 06-August-20			Bond Future	181.82	182.0996	181.8246	182.0996	1,929.00
17/07/2020	R210 On 05-November-20			Bond Future	181.09	181.3732	181.0943	181.3732	644.00
17/07/2020	R210 On 04-February-21			Bond Future	183.23	183.5157	183.2327	183.5157	0.00
17/07/2020	R210 On 06-May-21			Bond Future	182.73	183.0203	182.7335	183.0203	0.00
17/07/2020	R210 On 05-August-21			Bond Future	184.80	185.0892	184.7995	185.0892	0.00
17/07/2020	R212 On 06-August-20			Bond Future	165.62	165.4570	165.6188	165.4570	7,008.00
17/07/2020	R212 On 05-November-20			Bond Future	167.39	167.2274	167.3901	167.2274	1,526.00
17/07/2020	R212 On 04-February-21			Bond Future	167.07	166.9079	167.0717	166.9079	0.00
17/07/2020	R212 On 06-May-21			Bond Future	169.09	168.9221	169.0875	168.9221	0.00
17/07/2020	R212 On 05-August-21			Bond Future	168.67	168.5047	168.6722	168.5047	0.00
17/07/2020	R213 On 06-August-20			Bond Future	9.91	84.6355	9.9077	84.6355	16,139.00
17/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	203	0	203	0	0.00
17/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	219	0	219	0	0.00
17/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	211	0	211	0	0.00
17/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3727	4	3727	4	0.00



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17/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3676	3	3676	3	0.00
17/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3778	4	3778	4	0.00
17/07/2020	R213 On 05-November-20			Bond Future	10.11	81.9918	10.1115	81.9918	0.00
17/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2177	2	2177	2	0.00
17/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2198	2	2198	2	0.00
17/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2219	2	2219	2	0.00
17/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5022	5	5022	5	0.00
17/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5094	5	5094	5	0.00
17/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5058	5	5058	5	0.00
17/07/2020	R213 On 04-February-21			Bond Future	10.32	82.9408	10.3183	82.9408	0.00
17/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2352	2	2352	2	0.00
17/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2334	2	2334	2	0.00
17/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2315	2	2315	2	0.00
17/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7405	7	7405	7	0.00
17/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7444	7	7444	7	0.00
17/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7366	7	7366	7	0.00
17/07/2020	R213 On 06-May-21			Bond Future	10.52	80.3905	10.5249	80.3905	0.00
17/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8792	9	8792	9	0.00
17/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8824	9	8824	9	0.00
17/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8761	9	8761	9	0.00
17/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2125	2	2125	2	0.00
17/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2110	2	2110	2	0.00
17/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2096	2	2096	2	0.00
17/07/2020	R213 On 05-August-21			Bond Future	10.76	81.2797	10.7620	81.2797	0.00
17/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	487	1	487	1	0.00
17/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	438	1	438	1	0.00
17/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	388	1	388	1	0.00
17/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
17/07/2020	R214 On 06-August-20			Bond Future	11.27	65.3114	11.2718	65.3114	19,898.00
17/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	19	0	19	0	0.00
17/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	20	0	20	0	0.00
17/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	21	0	21	0	0.00

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17/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7686	7	7686	7	0.00
17/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7815	8	7815	8	0.00
17/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7751	7	7751	7	0.00
17/07/2020	R214 On 05-November-20			Bond Future	11.47	62.7177	11.4702	62.7177	100.00
17/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1348	1	1348	1	0.00
17/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1361	1	1361	1	0.00
17/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1334	1	1334	1	0.00
17/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8451	8	8451	8	0.00
17/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8402	8	8402	8	0.00
17/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8352	8	8352	8	0.00
17/07/2020	R214 On 04-February-21			Bond Future	11.67	63.4437	11.6719	63.4437	0.00
17/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2031	2	2031	2	0.00
17/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2061	2	2061	2	0.00
17/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2046	2	2046	2	0.00
17/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9708	10	9708	10	0.00
17/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9660	9	9660	9	0.00
17/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9755	10	9755	10	0.00
17/07/2020	R214 On 06-May-21			Bond Future	11.87	60.9151	11.8714	60.9151	0.00
17/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6155	6	6155	6	0.00
17/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6127	6	6127	6	0.00
17/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6099	6	6099	6	0.00
17/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4233	4	4233	4	0.00
17/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4252	4	4252	4	0.00
17/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4213	4	4213	4	0.00
17/07/2020	R214 On 05-August-21			Bond Future	12.10	61.5887	12.0950	61.5887	0.00
17/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	366	0	366	0	0.00
17/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	317	0	317	0	0.00
17/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	415	0	415	0	0.00
17/07/2020	R248 On 06-August-20			Bond Future	11.71	80.0979	11.7117	80.0979	112,720.00
17/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
17/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	6	0	6	0	0.00

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17/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2210	2	2210	2	0.00
17/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	432	1	432	1	0.00
17/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	147	0	147	0	640.00
17/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	7	0	7	0	0.00
17/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2029	2	2029	2	470.00
17/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	6340	7	6340	7	814.00
17/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	16	0	16	0	640.00
17/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
17/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	3894	4	3894	4	814.00
17/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	7	0	7	0	0.00
17/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	367	0	367	0	470.00
17/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10980	11	10980	11	0.00
17/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4465	4	4465	4	0.00
17/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	592	1	592	1	0.00
17/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1469	1	1469	1	0.00
17/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	197	0	197	0	0.00
17/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10899	11	10899	11	0.00
17/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1336	1	1336	1	0.00
17/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	21660	21	21660	21	0.00
17/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	6035	6	6035	6	0.00
17/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	4180	4	4180	4	0.00
17/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9706	9	9706	9	0.00
17/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	19234	19	19234	19	0.00
17/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	11061	11	11061	11	0.00
17/07/2020	R248 On 05-November-20			Bond Future	11.93	76.5247	11.9316	76.5247	250.00
17/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	619	1	619	1	950.00
17/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	653	1	653	1	0.00
17/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2006	2	2006	2	950.00
17/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	644	1	644	1	0.00
17/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	636	1	636	1	0.00
17/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	14308	14	14308	14	0.00
17/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14383	14	14383	14	0.00
17/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14533	14	14533	14	0.00
17/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	14233	14	14233	14	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
17/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	8192	8	8192	8	0.00
17/07/2020	R248 On 04-February-21			Bond Future	12.16	77.4106	12.1572	77.4106	0.00
17/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1755	2	1755	2	0.00
17/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1769	2	1769	2	0.00
17/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1784	2	1784	2	0.00
17/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	13195	13	13195	13	0.00
17/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13320	13	13320	13	0.00
17/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	13257	13	13257	13	0.00
17/07/2020	R248 On 06-May-21			Bond Future	12.38	73.9121	12.3811	73.9121	0.00
17/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	5773	6	5773	6	0.00
17/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	5832	6	5832	6	0.00
17/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	5802	6	5802	6	0.00
17/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5982	6	5982	6	0.00
17/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5953	6	5953	6	0.00
17/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	6011	6	6011	6	0.00
17/07/2020	R248 On 05-August-21			Bond Future	12.63	74.7292	12.6330	74.7292	0.00
17/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
17/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	634	0	634	0	0.00
17/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	748	0	748	0	0.00
17/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	691	0	691	0	0.00