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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
20/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	2025 On 06-August-20			Bond Future	137.43	137.4266	137.4317	137.4266	6,043.00
20/07/2020	2025 On 05-November-20			Bond Future	138.90	138.8963	138.9009	138.8963	0.00
20/07/2020	2025 On 04-February-21			Bond Future	139.03	139.0300	139.0341	139.0300	0.00
20/07/2020	2025 On 06-May-21			Bond Future	140.71	140.7074	140.7111	140.7074	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
20/07/2020	2025 On 05-August-21			Bond Future	140.78	140.7712	140.7752	140.7712	0.00
20/07/2020	2029 On 06-August-20			Bond Future	97.86	97.9132	97.8597	97.9132	4,982.00
20/07/2020	2029 On 05-November-20			Bond Future	97.78	97.8374	97.7828	97.8374	1,206.00
20/07/2020	2029 On 04-February-21			Bond Future	98.94	98.9926	98.9369	98.9926	0.00
20/07/2020	2029 On 06-May-21			Bond Future	98.99	99.0491	98.9926	99.0491	0.00
20/07/2020	2029 On 05-August-21			Bond Future	100.11	100.1692	100.1121	100.1692	0.00
20/07/2020	2030 On 06-August-20			Bond Future	9.49	91.3301	9.4902	91.3301	106,413.00
20/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	339	0	339	0	0.00
20/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	291	0	291	0	450.00
20/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5133	5	5133	5	0.00
20/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	127	0	127	0	800.00
20/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	8	0	8	0	800.00
20/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	366	1	366	1	0.00
20/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9466	10	9466	10	0.00
20/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3159	3	3159	3	470.00
20/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6672	7	6672	7	470.00
20/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	977	1	977	1	0.00
20/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	2929	3	2929	3	0.00
20/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	6929	7	6929	7	0.00
20/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3394	4	3394	4	0.00
20/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2072	2	2072	2	450.00
20/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	352	0	352	0	0.00
20/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10555	11	10555	11	0.00
20/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4174	4	4174	4	622.00
20/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7544	8	7544	8	0.00
20/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	18	0	18	0	423.00
20/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	503	1	503	1	423.00
20/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5986	6	5986	6	0.00
20/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	8	0	8	0	622.00
20/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	14	0	14	0	0.00
20/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2201	2	2201	2	2,500.00
20/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
20/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2645	3	2645	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
20/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1384	1	1384	1	800.00
20/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	1	0	1	0	0.00
20/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	135	0	135	0	0.00
20/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	274	0	274	0	0.00
20/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2599	2	2599	2	0.00
20/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	586	1	586	1	0.00
20/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	233	0	233	0	0.00
20/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	321	0	321	0	5,850.00
20/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	68	0	68	0	0.00
20/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3868	4	3868	4	0.00
20/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	18	0	18	0	0.00
20/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2882	3	2882	3	0.00
20/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6860	7	6860	7	0.00
20/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2692	3	2692	3	0.00
20/07/2020	2030 On 05-November-20			Bond Future	9.69	92.2844	9.6916	92.2844	2,000.00
20/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4223	4	4223	4	0.00
20/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1413	2	1413	2	3,000.00
20/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3094	3	3094	3	0.00
20/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	755	1	755	1	1,000.00
20/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1756	2	1756	2	1,000.00
20/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1223	1	1223	1	3,000.00
20/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2501	3	2501	3	0.00
20/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	544	1	544	1	3,000.00
20/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2526	3	2526	3	0.00
20/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4454	5	4454	5	0.00
20/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	775	1	775	1	14,160.00
20/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1430	2	1430	2	14,160.00
20/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	3816	4	3816	4	0.00
20/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2152	2	2152	2	3,000.00
20/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	5920	6	5920	6	0.00
20/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1736	2	1736	2	15,414.00
20/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5547	6	5547	6	0.00
20/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2550	3	2550	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
20/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	962	1	962	1	15,414.00
20/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5545	5	5545	5	0.00
20/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4203	4	4203	4	0.00
20/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1694	2	1694	2	3,000.00
20/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7789	8	7789	8	0.00
20/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6251	6	6251	6	0.00
20/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1848	2	1848	2	15,414.00
20/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4269	4	4269	4	0.00
20/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6828	7	6828	7	0.00
20/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4788	5	4788	5	0.00
20/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8657	8	8657	8	0.00
20/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2879	3	2879	3	14,160.00
20/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2421	2	2421	2	1,000.00
20/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4236	4	4236	4	0.00
20/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2571	3	2571	3	5,000.00
20/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	10069	10	10069	10	0.00
20/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5506	5	5506	5	0.00
20/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3553	3	3553	3	3,000.00
20/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8762	9	8762	9	0.00
20/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6294	6	6294	6	0.00
20/07/2020	2030 On 04-February-21			Bond Future	9.90	89.3470	9.8953	89.3470	0.00
20/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1271	1	1271	1	1,000.00
20/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2514	3	2514	3	0.00
20/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2414	3	2414	3	1,000.00
20/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1260	1	1260	1	800.00
20/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2493	3	2493	3	0.00
20/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2473	3	2473	3	0.00
20/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	1950	2	1950	2	800.00
20/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5135	5	5135	5	0.00
20/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3501	3	3501	3	1,800.00
20/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7806	8	7806	8	0.00
20/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6753	7	6753	7	0.00
20/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	10122	10	10122	10	0.00

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20/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6602	6	6602	6	0.00
20/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6640	7	6640	7	0.00
20/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6565	6	6565	6	0.00
20/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	10073	10	10073	10	0.00
20/07/2020	2030 On 06-May-21			Bond Future	10.11	90.4051	10.1095	90.4051	0.00
20/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6379	7	6379	7	0.00
20/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2279	2	2279	2	0.00
20/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9487	10	9487	10	0.00
20/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	819	1	819	1	700.00
20/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	3993	4	3993	4	0.00
20/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4306	4	4306	4	0.00
20/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9521	10	9521	10	0.00
20/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2413	3	2413	3	0.00
20/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9555	10	9555	10	0.00
20/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1649	2	1649	2	0.00
20/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7251	7	7251	7	700.00
20/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	13050	13	13050	13	0.00
20/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4996	5	4996	5	700.00
20/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7512	7	7512	7	0.00
20/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1674	2	1674	2	0.00
20/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1662	2	1662	2	0.00
20/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4672	5	4672	5	0.00
20/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3148	3	3148	3	0.00
20/07/2020	2030 On 05-August-21			Bond Future	10.36	87.4001	10.3597	87.4001	0.00
20/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	254	1	254	1	0.00
20/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	305	1	305	1	0.00
20/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	355	1	355	1	0.00
20/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2032 On 06-August-20			Bond Future	10.42	88.7914	10.4197	88.7914	106,618.00
20/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	304	0	304	0	0.00
20/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	37	0	37	0	0.00

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20/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	39	0	39	0	0.00
20/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	1	0	800.00
20/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	15	0	15	0	800.00
20/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	41	0	41	0	0.00
20/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5986	6	5986	6	0.00
20/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	6113	6	6113	6	0.00
20/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10554	10	10554	10	0.00
20/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	7150	7	7150	7	0.00
20/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	6049	6	6049	6	0.00
20/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3427	3	3427	3	800.00
20/07/2020	2032 On 05-November-20			Bond Future	10.64	85.5748	10.6404	85.5748	0.00
20/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1642	2	1642	2	0.00
20/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5177	5	5177	5	0.00
20/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	4864	5	4864	5	0.00
20/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	762	1	762	1	3,000.00
20/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1383	1	1383	1	3,000.00
20/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1132	1	1132	1	1,000.00
20/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1660	2	1660	2	0.00
20/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	612	1	612	1	1,000.00
20/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1623	2	1623	2	0.00
20/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	7009	7	7009	7	0.00
20/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10313	10	10313	10	0.00
20/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11313	11	11313	11	0.00
20/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2681	3	2681	3	1,000.00
20/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8504	8	8504	8	0.00
20/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6920	7	6920	7	0.00
20/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7658	8	7658	8	0.00
20/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6964	7	6964	7	0.00
20/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2871	3	2871	3	3,000.00
20/07/2020	2032 On 04-February-21			Bond Future	10.86	86.5654	10.8609	86.5654	0.00
20/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	957	1	957	1	800.00
20/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	1962	2	1962	2	0.00
20/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1507	2	1507	2	800.00

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20/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	1993	2	1993	2	0.00
20/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4699	5	4699	5	0.00
20/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	1978	2	1978	2	0.00
20/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9377	9	9377	9	0.00
20/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9330	9	9330	9	0.00
20/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	11024	11	11024	11	0.00
20/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4929	5	4929	5	800.00
20/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9425	9	9425	9	0.00
20/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13812	14	13812	14	0.00
20/07/2020	2032 On 06-May-21			Bond Future	11.09	83.4435	11.0892	83.4435	0.00
20/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3112	3	3112	3	736.00
20/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8241	8	8241	8	0.00
20/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	9727	10	9727	10	0.00
20/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8272	8	8272	8	0.00
20/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8210	8	8210	8	0.00
20/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2941	3	2941	3	0.00
20/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2905	3	2905	3	0.00
20/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2923	3	2923	3	0.00
20/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2168	2	2168	2	736.00
20/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7400	7	7400	7	0.00
20/07/2020	2032 On 05-August-21			Bond Future	11.35	84.3661	11.3454	84.3661	0.00
20/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	77	0	77	0	0.00
20/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	24	0	24	0	0.00
20/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	130	0	130	0	0.00
20/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
20/07/2020	2033 On 06-August-20			Bond Future	92.39	92.1626	92.3936	92.1626	12,378.00
20/07/2020	2033 On 05-November-20			Bond Future	92.18	91.9513	92.1843	91.9513	0.00
20/07/2020	2033 On 04-February-21			Bond Future	93.27	93.0368	93.2722	93.0368	0.00
20/07/2020	2033 On 06-May-21			Bond Future	93.18	92.9449	93.1829	92.9449	0.00
20/07/2020	2033 On 05-August-21			Bond Future	94.24	93.9959	94.2367	93.9959	0.00
20/07/2020	2037 On 06-August-20			Bond Future	11.43	79.1331	11.4349	79.1331	112,759.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	2	0	2	0	0.00
20/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	2	0	2	0	0.00
20/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00
20/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	10591	10	10591	10	0.00
20/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	10517	10	10517	10	0.00
20/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	10444	10	10444	10	0.00
20/07/2020	2037 On 05-November-20			Bond Future	11.66	79.9601	11.6596	79.9601	276.00
20/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1018	1	1018	1	0.00
20/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	995	1	995	1	0.00
20/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1006	1	1006	1	0.00
20/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10650	10	10650	10	0.00
20/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10532	10	10532	10	0.00
20/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10591	10	10591	10	0.00
20/07/2020	2037 On 04-February-21			Bond Future	11.89	76.6298	11.8894	76.6298	0.00
20/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	5568	6	5568	6	300.00
20/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1036	1	1036	1	72.00
20/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	1761	2	1761	2	0.00
20/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	11357	12	11357	12	0.00
20/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	2726	3	2726	3	0.00
20/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	1876	2	1876	2	0.00
20/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5364	6	5364	6	0.00
20/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	1775	2	1775	2	0.00
20/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2072	2	2072	2	240.00
20/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	1789	2	1789	2	0.00
20/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11899	12	11899	12	0.00
20/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5303	5	5303	5	240.00
20/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10878	11	10878	11	0.00
20/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	12010	12	12010	12	0.00
20/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1833	2	1833	2	300.00
20/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	9075	9	9075	9	72.00
20/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11570	11	11570	11	72.00
20/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11955	12	11955	12	0.00
20/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15767	15	15767	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
20/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	5108	5	5108	5	0.00
20/07/2020	2037 On 06-May-21			Bond Future	12.13	77.5377	12.1270	77.5377	0.00
20/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6424	7	6424	7	0.00
20/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6455	7	6455	7	0.00
20/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6486	7	6486	7	0.00
20/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4796	5	4796	5	0.00
20/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4773	5	4773	5	0.00
20/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4819	5	4819	5	0.00
20/07/2020	2037 On 05-August-21			Bond Future	12.40	74.1397	12.3969	74.1397	0.00
20/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	743	0	743	0	0.00
20/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	633	0	633	0	0.00
20/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	688	0	688	0	0.00
20/07/2020	2038 On 06-August-20			Bond Future	102.64	102.6543	102.6394	102.6543	10,802.00
20/07/2020	2038 On 05-November-20			Bond Future	103.74	103.7522	103.7364	103.7522	1,685.00
20/07/2020	2038 On 04-February-21			Bond Future	103.27	103.2829	103.2665	103.2829	0.00
20/07/2020	2038 On 06-May-21			Bond Future	104.51	104.5292	104.5124	104.5292	0.00
20/07/2020	2038 On 05-August-21			Bond Future	103.98	103.9927	103.9759	103.9927	0.00
20/07/2020	2040 On 06-August-20			Bond Future	11.68	80.2569	11.6753	80.2569	56,506.00
20/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	1	0	1	0	0.00
20/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	1	0	1	0	0.00
20/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	2	0	2	0	0.00
20/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	131	0	131	0	0.00
20/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	579	1	579	1	0.00
20/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
20/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	2	0	2	0	800.00
20/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	100	0	100	0	0.00
20/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	11345	11	11345	11	0.00
20/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	15409	15	15409	15	0.00
20/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	6054	6	6054	6	800.00
20/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	11659	11	11659	11	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
20/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5659	5	5659	5	12,496.00
20/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	3286	3	3286	3	517.00
20/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	11738	11	11738	11	0.00
20/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	11581	11	11581	11	0.00
20/07/2020	2040 On 05-November-20			Bond Future	11.90	81.0956	11.9019	81.0956	0.00
20/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	430	0	430	0	2,000.00
20/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	833	1	833	1	2,000.00
20/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	306	0	306	0	2,000.00
20/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	622	1	622	1	2,380.00
20/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	907	1	907	1	0.00
20/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	1990	2	1990	2	2,380.00
20/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	3761	4	3761	4	0.00
20/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	918	1	918	1	0.00
20/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3201	3	3201	3	0.00
20/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	929	1	929	1	0.00
20/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5737	6	5737	6	2,000.00
20/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11796	12	11796	12	0.00
20/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11731	11	11731	11	0.00
20/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	17674	17	17674	17	0.00
20/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13900	14	13900	14	0.00
20/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	5018	5	5018	5	2,000.00
20/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7872	8	7872	8	0.00
20/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	12321	12	12321	12	0.00
20/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15881	16	15881	16	0.00
20/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11861	12	11861	12	0.00
20/07/2020	2040 On 04-February-21			Bond Future	12.13	77.5282	12.1343	77.5282	0.00
20/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1270	1	1270	1	800.00
20/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4465	5	4465	5	0.00
20/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1698	2	1698	2	0.00
20/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	729	1	729	1	500.00
20/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	791	1	791	1	800.00
20/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1712	2	1712	2	0.00
20/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1684	2	1684	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
20/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1473	2	1473	2	500.00
20/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4011	4	4011	4	0.00
20/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7495	7	7495	7	500.00
20/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	14253	14	14253	14	0.00
20/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	13257	13	13257	13	0.00
20/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	19524	19	19524	19	0.00
20/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18915	19	18915	19	0.00
20/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	15360	15	15360	15	0.00
20/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	13136	13	13136	13	0.00
20/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	13197	13	13197	13	0.00
20/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6873	7	6873	7	800.00
20/07/2020	2040 On 06-May-21			Bond Future	12.37	78.4468	12.3743	78.4468	0.00
20/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	5992	6	5992	6	0.00
20/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6021	6	6021	6	0.00
20/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	5962	6	5962	6	0.00
20/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5699	6	5699	6	0.00
20/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5671	6	5671	6	0.00
20/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5644	6	5644	6	0.00
20/07/2020	2040 On 05-August-21			Bond Future	12.65	74.8085	12.6465	74.8085	0.00
20/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	879	0	879	0	0.00
20/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	936	1	936	1	0.00
20/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	993	1	993	1	0.00
20/07/2020	2044 On 06-August-20			Bond Future	11.82	76.4244	11.8247	76.4244	61,197.00
20/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
20/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
20/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
20/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	602.00
20/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00

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20/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	96	0	96	0	0.00
20/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	190	0	190	0	0.00
20/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	21729	21	21729	21	0.00
20/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15858	15	15858	15	0.00
20/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	14002	14	14002	14	0.00
20/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	6041	6	6041	6	140.00
20/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	14085	14	14085	14	0.00
20/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	5014	5	5014	5	602.00
20/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	13179	13	13179	13	0.00
20/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	14168	14	14168	14	0.00
20/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	18494	18	18494	18	0.00
20/07/2020	2044 On 05-November-20			Bond Future	12.05	77.2231	12.0488	77.2231	0.00
20/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	356	0	356	0	1,815.00
20/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	823	1	823	1	0.00
20/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	502	1	502	1	0.00
20/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2522	3	2522	3	0.00
20/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	843	1	843	1	0.00
20/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2642	3	2642	3	0.00
20/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	509	1	509	1	568.00
20/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	545	1	545	1	1,815.00
20/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	833	1	833	1	0.00
20/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	560	1	560	1	525.00
20/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	196	0	196	0	525.00
20/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2049	2	2049	2	0.00
20/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	85	0	85	0	1,815.00
20/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	1823	2	1823	2	0.00
20/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	180	0	180	0	568.00
20/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	12365	12	12365	12	0.00
20/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14607	14	14607	14	0.00
20/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7692	7	7692	7	1,815.00
20/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6541	6	6541	6	1,815.00
20/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	24490	24	24490	24	0.00
20/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14754	14	14754	14	0.00

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20/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	20214	20	20214	20	0.00
20/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	12432	12	12432	12	0.00
20/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	20650	20	20650	20	0.00
20/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	15200	15	15200	15	0.00
20/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	17054	17	17054	17	0.00
20/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	8224	8	8224	8	525.00
20/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6751	7	6751	7	568.00
20/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	12499	12	12499	12	0.00
20/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	15125	15	15125	15	0.00
20/07/2020	2044 On 04-February-21			Bond Future	12.28	73.7360	12.2788	73.7360	0.00
20/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1461	2	1461	2	0.00
20/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1486	2	1486	2	0.00
20/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1387	2	1387	2	0.00
20/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	767	1	767	1	405.00
20/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1474	2	1474	2	0.00
20/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1109	1	1109	1	0.00
20/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2164	2	2164	2	0.00
20/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	14340	14	14340	14	0.00
20/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14795	15	14795	15	405.00
20/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	19305	19	19305	19	0.00
20/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11469	11	11469	11	405.00
20/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	14404	14	14404	14	0.00
20/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	16494	16	16494	16	0.00
20/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	14276	14	14276	14	0.00
20/07/2020	2044 On 06-May-21			Bond Future	12.52	74.6098	12.5162	74.6098	0.00
20/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	5588	6	5588	6	0.00
20/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5559	6	5559	6	0.00
20/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5531	6	5531	6	0.00
20/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5992	6	5992	6	0.00
20/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	6020	6	6020	6	0.00
20/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5963	6	5963	6	0.00
20/07/2020	2044 On 05-August-21			Bond Future	12.79	71.0541	12.7853	71.0541	0.00
20/07/2020	2044 On 05-August-21	12.60	Call	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
20/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
20/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	1076	1	1076	1	0.00
20/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	1020	1	1020	1	0.00
20/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	964	1	964	1	0.00
20/07/2020	2046 On 06-August-20			Bond Future	91.70	91.7108	91.6975	91.7108	12,382.00
20/07/2020	2046 On 05-November-20			Bond Future	90.91	90.9271	90.9131	90.9271	3,975.00
20/07/2020	2046 On 04-February-21			Bond Future	91.99	92.0009	91.9864	92.0009	0.00
20/07/2020	2046 On 06-May-21			Bond Future	91.31	91.3234	91.3085	91.3234	0.00
20/07/2020	2046 On 05-August-21			Bond Future	92.34	92.3558	92.3407	92.3558	0.00
20/07/2020	2050 On 06-August-20			Bond Future	92.45	92.3751	92.4455	92.3751	14,575.00
20/07/2020	2050 On 05-November-20			Bond Future	93.43	93.3630	93.4337	93.3630	2,590.00
20/07/2020	2050 On 04-February-21			Bond Future	92.65	92.5776	92.6487	92.5776	0.00
20/07/2020	2050 On 06-May-21			Bond Future	93.77	93.6949	93.7666	93.6949	0.00
20/07/2020	2050 On 05-August-21			Bond Future	92.90	92.8295	92.9023	92.8295	0.00
20/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	AL37 On 06-August-20			Index Future	732.68	733.1500	732.6800	733.1500	0.00
20/07/2020	AL37 On 05-November-20			Index Future	740.41	740.8920	740.4050	740.8920	0.00
20/07/2020	AL37 On 04-February-21			Index Future	748.95	749.4570	748.9530	749.4570	0.00
20/07/2020	AL37 On 06-May-21			Index Future	757.80	758.3180	757.8030	758.3180	0.00
20/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
20/07/2020	AL7T On 06-August-20			Index Future	795.49	797.3830	795.4880	797.3830	0.00
20/07/2020	AL7T On 05-November-20			Index Future	803.88	805.8020	803.8760	805.8020	0.00
20/07/2020	AL7T On 04-February-21			Index Future	813.16	815.1180	813.1570	815.1180	0.00
20/07/2020	AL7T On 06-May-21			Index Future	822.77	824.7550	822.7660	824.7550	0.00
20/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
20/07/2020	ALBI On 06-August-20			Index Future	695.01	697.0780	695.0130	697.0780	213.00
20/07/2020	ALBI On 05-November-20			Index Future	702.34	704.4390	702.3410	704.4390	2.00
20/07/2020	ALBI On 04-February-21			Index Future	710.45	712.5820	710.4500	712.5820	0.00
20/07/2020	ALBI On 06-May-21			Index Future	718.85	721.0070	718.8450	721.0070	0.00
20/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	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
20/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2020	ES33 On 06-August-20			Bond Future	12.13	73.3735	12.1311	73.3735	350.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2020	ES33 On 05-November-20			Bond Future	12.41	70.3661	12.4050	70.3661	0.00
20/07/2020	ES33 On 04-February-21			Bond Future	12.69	71.1806	12.6863	71.1806	0.00
20/07/2020	ES33 On 06-May-21			Bond Future	12.97	68.2459	12.9719	68.2459	0.00
20/07/2020	ES33 On 05-August-21			Bond Future	13.29	69.0005	13.2892	69.0005	0.00
20/07/2020	ES42 On 06-August-20			Bond Future	12.55	72.8810	12.5488	72.8810	4,919.00
20/07/2020	ES42 On 05-November-20			Bond Future	12.81	69.3848	12.8150	69.3848	0.00
20/07/2020	ES42 On 04-February-21			Bond Future	13.08	70.1888	13.0801	70.1888	0.00
20/07/2020	ES42 On 06-May-21			Bond Future	13.36	66.7611	13.3601	66.7611	0.00
20/07/2020	ES42 On 05-August-21			Bond Future	13.66	67.4986	13.6627	67.4986	0.00
20/07/2020	GOVI On 06-August-20			GOVI	686.72	688.7060	686.7230	688.7060	1,022.00
20/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	414070	39	414070	39	0.00
20/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	413970	39	413970	39	0.00
20/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	414170	39	414170	39	0.00
20/07/2020	GOVI On 05-November-20			GOVI	693.96	695.9780	693.9630	695.9780	0.00
20/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	438870	42	438870	42	0.00
20/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	438670	42	438670	42	0.00
20/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	438770	42	438770	42	0.00
20/07/2020	GOVI On 04-February-21			GOVI	701.98	704.0240	701.9760	704.0240	0.00
20/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	489640	47	489640	47	0.00
20/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	489740	47	489740	47	0.00
20/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	489840	47	489840	47	0.00
20/07/2020	GOVI On 06-May-21			GOVI	710.27	712.3480	710.2710	712.3480	0.00
20/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	316010	34	316010	34	0.00
20/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	315810	34	315810	34	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
20/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	315910	34	315910	34	0.00
20/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
20/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
20/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
20/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2020	IGOV On 06-August-20			Index Future	248.63	248.7390	248.6340	248.7390	1,207.00
20/07/2020	IGOV On 05-November-20			Index Future	251.32	251.4280	251.3170	251.4280	47.00
20/07/2020	IGOV On 04-February-21			Index Future	254.28	254.3950	254.2800	254.3950	0.00
20/07/2020	IGOV On 06-May-21			Index Future	257.35	257.4630	257.3450	257.4630	0.00
20/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
20/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
20/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0300	94.0200	94.0300	0.00
20/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2600	92.2500	92.2600	0.00
20/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4000	90.4100	90.4000	0.00
20/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.39	89.3700	89.3900	89.3700	0.00
20/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.66	90.6400	90.6600	90.6400	51.00
20/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.10	90.0700	90.1000	90.0700	0.00
20/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.21	90.1800	90.2100	90.1800	0.00
20/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.35	93.3100	93.3500	93.3100	0.00
20/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.86	93.8100	93.8600	93.8100	0.00
20/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.28	86.2200	86.2800	86.2200	0.00
20/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.86	91.7900	91.8600	91.7900	0.00
20/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.59	80.4900	80.5900	80.4900	0.00
20/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.23	77.1400	77.2300	77.1400	0.00
20/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.76	75.6700	75.7600	75.6700	0.00

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20/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.92	77.8300	77.9200	77.8300	0.00
20/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.08	82.0000	82.0800	82.0000	0.00
20/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.75	80.6600	80.7500	80.6600	0.00
20/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.96	82.8700	82.9600	82.8700	0.00
20/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.85	88.7800	88.8500	88.7800	0.00
20/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.33	89.2600	89.3300	89.2600	0.00
20/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.45	82.3800	82.4500	82.3800	0.00
20/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.33	90.2700	90.3300	90.2700	0.00
20/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.65	96.3650	3.6450	96.3650	0.00
20/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.65	96.4450	3.6450	96.4450	0.00
20/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.50	96.5350	3.4950	96.5350	0.00
20/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.50	96.5350	3.4950	96.5350	0.00
20/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.5550	3.4750	96.5550	30.00
20/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.49	96.5450	3.4850	96.5450	0.00
20/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.49	96.5400	3.4900	96.5400	0.00
20/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.65	96.3800	3.6500	96.3800	0.00
20/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.70	96.3450	3.6950	96.3450	0.00
20/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.93	96.1000	3.9300	96.1000	0.00
20/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	96.0150	4.0150	96.0150	0.00
20/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.5150	4.4950	95.5150	0.00
20/07/2020	R023 On 06-August-20			Bond Future	4.78	110.6863	4.7767	110.6863	32,030.00
20/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5942	6	5942	6	0.00
20/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5965	6	5965	6	0.00
20/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5989	6	5989	6	0.00
20/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 05-November-20			Bond Future	4.84	107.9363	4.8390	107.9363	3,370.00
20/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5677	6	5677	6	0.00
20/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5698	6	5698	6	0.00
20/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5656	6	5656	6	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
20/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 04-February-21			Bond Future	4.87	109.1849	4.8676	109.1849	0.00
20/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2954	3	2954	3	0.00
20/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2989	3	2989	3	0.00
20/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2971	3	2971	3	0.00
20/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	98	0	98	0	0.00
20/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	99	0	99	0	0.00
20/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	96	0	96	0	0.00
20/07/2020	R023 On 06-May-21			Bond Future	4.88	106.5663	4.8777	106.5663	0.00
20/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4612	5	4612	5	0.00
20/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4645	5	4645	5	0.00
20/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4629	5	4629	5	0.00
20/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	17	0	17	0	0.00
20/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	17	0	17	0	0.00
20/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	17	0	17	0	0.00
20/07/2020	R023 On 05-August-21			Bond Future	4.95	107.7455	4.9515	107.7455	0.00
20/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	543	1	543	1	0.00
20/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	528	1	528	1	0.00
20/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	513	1	513	1	0.00
20/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R035 On 06-August-20			Bond Future	11.16	88.1601	11.1616	88.1601	105,543.00
20/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	12	0	12	0	0.00
20/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
20/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
20/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	3	0	3	0	500.00
20/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	176	0	176	0	0.00
20/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	13	0	13	0	0.00
20/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	12	0	12	0	0.00
20/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	17289	17	17289	17	0.00
20/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	8252	8	8252	8	0.00
20/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	8394	8	8394	8	0.00
20/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	8323	8	8323	8	0.00
20/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4797	4	4797	4	500.00
20/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	15268	15	15268	15	0.00
20/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	10132	10	10132	10	0.00
20/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	14554	14	14554	14	0.00
20/07/2020	R035 On 05-November-20			Bond Future	11.39	84.6076	11.3923	84.6076	0.00
20/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1532	2	1532	2	0.00
20/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1550	2	1550	2	0.00
20/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1515	2	1515	2	0.00
20/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8402	8	8402	8	0.00
20/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8352	8	8352	8	0.00
20/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	8302	8	8302	8	0.00
20/07/2020	R035 On 04-February-21			Bond Future	11.63	85.5866	11.6285	85.5866	0.00
20/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1759	2	1759	2	0.00
20/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	1876	2	1876	2	0.00
20/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1745	2	1745	2	0.00
20/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	3949	4	3949	4	0.00
20/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1731	2	1731	2	0.00
20/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11845	12	11845	12	0.00
20/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6891	7	6891	7	650.00
20/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11900	12	11900	12	0.00
20/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	11352	11	11352	11	650.00
20/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11790	11	11790	11	0.00
20/07/2020	R035 On 06-May-21			Bond Future	11.86	82.1215	11.8637	82.1215	0.00
20/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7046	7	7046	7	0.00
20/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	8478	9	8478	9	0.00
20/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	4656	5	4656	5	0.00
20/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7112	7	7112	7	0.00
20/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	1924	2	1924	2	793.00
20/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7079	7	7079	7	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
20/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	2877	3	2877	3	1,650.00
20/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	5996	6	5996	6	0.00
20/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4055	4	4055	4	0.00
20/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	7241	7	7241	7	793.00
20/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	5114	5	5114	5	793.00
20/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	9224	9	9224	9	0.00
20/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4326	4	4326	4	0.00
20/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3557	3	3557	3	1,650.00
20/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	6472	6	6472	6	1,650.00
20/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	12016	12	12016	12	0.00
20/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4347	4	4347	4	0.00
20/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4306	4	4306	4	0.00
20/07/2020	R035 On 05-August-21			Bond Future	12.13	83.0297	12.1294	83.0297	0.00
20/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	55658	55	55658	55	0.00
20/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	55541	55	55541	55	0.00
20/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	55774	55	55774	55	0.00
20/07/2020	R186 On 06-August-20			Bond Future	7.62	115.8692	7.6206	115.8692	72,936.00
20/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4007	4	4007	4	0.00
20/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	505	1	505	1	2,500.00
20/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7160	7	7160	7	900.00
20/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2264	2	2264	2	900.00
20/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3419	4	3419	4	0.00
20/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4057	4	4057	4	0.00
20/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3958	4	3958	4	0.00
20/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	48	0	48	0	0.00
20/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	1432	1	1432	1	2,500.00
20/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	236	0	236	0	15,177.00
20/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	80	0	80	0	0.00
20/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	43	0	43	0	0.00
20/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	45	0	45	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
20/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	1	0	1	0	0.00
20/07/2020	R186 On 05-November-20			Bond Future	7.80	117.0800	7.8013	117.0800	181.00
20/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	975	1	975	1	1,200.00
20/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5340	5	5340	5	0.00
20/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5302	5	5302	5	0.00
20/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1843	2	1843	2	80.00
20/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3108	3	3108	3	1,200.00
20/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5265	5	5265	5	0.00
20/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	463	0	463	0	80.00
20/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2662	3	2662	3	3,500.00
20/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7708	8	7708	8	0.00
20/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4185	4	4185	4	3,500.00
20/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1442	1	1442	1	0.00
20/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2462	2	2462	2	0.00
20/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	471	0	471	0	3,500.00
20/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1018	1	1018	1	0.00
20/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	3416	3	3416	3	0.00
20/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	7456	7	7456	7	0.00
20/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2086	2	2086	2	0.00
20/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1030	1	1030	1	0.00
20/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1006	1	1006	1	0.00
20/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5218	5	5218	5	0.00
20/07/2020	R186 On 04-February-21			Bond Future	7.98	113.1517	7.9781	113.1517	0.00
20/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3701	4	3701	4	0.00
20/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3728	4	3728	4	0.00
20/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3755	4	3755	4	0.00
20/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2833	3	2833	3	0.00
20/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2812	3	2812	3	0.00
20/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2855	3	2855	3	0.00
20/07/2020	R186 On 06-May-21			Bond Future	8.17	114.4913	8.1668	114.4913	0.00
20/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11871	12	11871	12	0.00
20/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11834	12	11834	12	0.00
20/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11797	12	11797	12	0.00

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20/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	373	0	373	0	0.00
20/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	377	0	377	0	0.00
20/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	369	0	369	0	0.00
20/07/2020	R186 On 05-August-21			Bond Future	8.40	110.4752	8.3972	110.4752	0.00
20/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	949	1	949	1	0.00
20/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	993	1	993	1	0.00
20/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1038	1	1038	1	0.00
20/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R197 On 06-August-20			Bond Future	305.32	305.7126	305.3226	305.7126	2,591.00
20/07/2020	R197 On 05-November-20			Bond Future	308.59	308.9822	308.5864	308.9822	1,400.00
20/07/2020	R197 On 04-February-21			Bond Future	304.38	304.7861	304.3842	304.7861	0.00
20/07/2020	R197 On 06-May-21			Bond Future	308.06	308.4642	308.0568	308.4642	0.00
20/07/2020	R197 On 05-August-21			Bond Future	303.55	303.9592	303.5477	303.9592	0.00
20/07/2020	R202 On 06-August-20			Bond Future	205.99	206.0214	205.9908	206.0214	6,136.00
20/07/2020	R202 On 05-November-20			Bond Future	208.19	208.2247	208.1929	208.2247	1,904.00
20/07/2020	R202 On 04-February-21			Bond Future	206.48	206.5166	206.4832	206.5166	0.00
20/07/2020	R202 On 06-May-21			Bond Future	208.97	209.0085	208.9744	209.0085	0.00
20/07/2020	R202 On 05-August-21			Bond Future	207.09	207.1266	207.0924	207.1266	0.00
20/07/2020	R208 On 06-August-20			Bond Future	3.43	104.5294	3.4333	104.5294	22,723.00
20/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1334	1	1334	1	0.00
20/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1341	1	1341	1	0.00
20/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1328	1	1328	1	0.00
20/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R208 On 05-November-20			Bond Future	2.90	102.2307	2.9026	102.2307	0.00
20/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	732	1	732	1	0.00
20/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	728	1	728	1	0.00
20/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	724	1	724	1	0.00
20/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R208 On 05-November-20	4.77	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
20/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 06-August-20			Bond Future	11.05	67.3069	11.0459	67.3069	59,872.00
20/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	42486	42	42486	42	0.00
20/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42595	42	42595	42	0.00
20/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	42378	42	42378	42	0.00
20/07/2020	R209 On 05-November-20			Bond Future	11.25	64.8704	11.2492	64.8704	0.00
20/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1214	1	1214	1	0.00
20/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1239	1	1239	1	0.00
20/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1226	1	1226	1	0.00
20/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	8213	8	8213	8	0.00
20/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	8165	8	8165	8	0.00
20/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	8261	8	8261	8	0.00
20/07/2020	R209 On 04-February-21			Bond Future	11.45	65.6214	11.4516	65.6214	0.00
20/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	1947	2	1947	2	0.00
20/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	1962	2	1962	2	0.00
20/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	1933	2	1933	2	0.00
20/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9399	9	9399	9	0.00
20/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9353	9	9353	9	0.00
20/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9308	9	9308	9	0.00
20/07/2020	R209 On 06-May-21			Bond Future	11.66	63.2568	11.6594	63.2568	460.00
20/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2041	2	2041	2	1,000.00
20/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	3948	4	3948	4	0.00
20/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6457	7	6457	7	0.00
20/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6514	7	6514	7	0.00
20/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	6543	7	6543	7	0.00
20/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6485	7	6485	7	0.00
20/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3767	4	3767	4	0.00
20/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3732	4	3732	4	0.00
20/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3714	4	3714	4	1,000.00
20/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3749	4	3749	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
20/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	6026	6	6026	6	1,000.00
20/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	9639	9	9639	9	0.00
20/07/2020	R209 On 05-August-21			Bond Future	11.89	63.9562	11.8892	63.9562	0.00
20/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	480	0	480	0	0.00
20/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	432	0	432	0	0.00
20/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	383	0	383	0	0.00
20/07/2020	R210 On 06-August-20			Bond Future	181.86	181.8246	181.8571	181.8246	1,929.00
20/07/2020	R210 On 05-November-20			Bond Future	181.13	181.0943	181.1262	181.0943	644.00
20/07/2020	R210 On 04-February-21			Bond Future	183.26	183.2327	183.2641	183.2327	0.00
20/07/2020	R210 On 06-May-21			Bond Future	182.76	182.7335	182.7648	182.7335	0.00
20/07/2020	R210 On 05-August-21			Bond Future	184.83	184.7995	184.8314	184.7995	0.00
20/07/2020	R212 On 06-August-20			Bond Future	165.58	165.6188	165.5833	165.6188	7,008.00
20/07/2020	R212 On 05-November-20			Bond Future	167.35	167.3901	167.3534	167.3901	1,526.00
20/07/2020	R212 On 04-February-21			Bond Future	167.03	167.0717	167.0338	167.0717	0.00
20/07/2020	R212 On 06-May-21			Bond Future	169.05	169.0875	169.0488	169.0875	0.00
20/07/2020	R212 On 05-August-21			Bond Future	168.63	168.6722	168.6333	168.6722	0.00
20/07/2020	R213 On 06-August-20			Bond Future	9.96	84.3638	9.9559	84.3638	16,139.00
20/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	126	0	126	0	0.00
20/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	138	0	138	0	0.00
20/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	132	0	132	0	0.00
20/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3918	4	3918	4	0.00
20/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3864	4	3864	4	0.00
20/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3971	4	3971	4	0.00
20/07/2020	R213 On 05-November-20			Bond Future	10.16	81.7168	10.1617	81.7168	0.00
20/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2029	2	2029	2	0.00
20/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2049	2	2049	2	0.00
20/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2070	2	2070	2	0.00
20/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5146	5	5146	5	0.00
20/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5219	5	5219	5	0.00
20/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5183	5	5183	5	0.00

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20/07/2020	R213 On 04-February-21			Bond Future	10.37	82.6621	10.3706	82.6621	0.00
20/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2227	2	2227	2	0.00
20/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2210	2	2210	2	0.00
20/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2192	2	2192	2	0.00
20/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7558	7	7558	7	0.00
20/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7598	7	7598	7	0.00
20/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7518	7	7518	7	0.00
20/07/2020	R213 On 06-May-21			Bond Future	10.58	80.1083	10.5795	80.1083	0.00
20/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8565	9	8565	9	0.00
20/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8596	9	8596	9	0.00
20/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8534	9	8534	9	0.00
20/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2178	2	2178	2	0.00
20/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2163	2	2163	2	0.00
20/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2149	2	2149	2	0.00
20/07/2020	R213 On 05-August-21			Bond Future	10.82	80.9946	10.8189	80.9946	0.00
20/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	203	0	203	0	0.00
20/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	154	0	154	0	0.00
20/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	104	0	104	0	0.00
20/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
20/07/2020	R214 On 06-August-20			Bond Future	11.34	65.0202	11.3351	65.0202	19,898.00
20/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	7	0	7	0	0.00
20/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	8	0	8	0	0.00
20/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	8	0	8	0	0.00
20/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	8017	8	8017	8	0.00
20/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	8147	8	8147	8	0.00
20/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	8082	8	8082	8	0.00
20/07/2020	R214 On 05-November-20			Bond Future	11.54	62.4231	11.5361	62.4231	100.00
20/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1220	1	1220	1	0.00
20/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1233	1	1233	1	0.00
20/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1208	1	1208	1	0.00
20/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8672	8	8672	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
20/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8622	8	8622	8	0.00
20/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8571	8	8571	8	0.00
20/07/2020	R214 On 04-February-21			Bond Future	11.74	63.1453	11.7406	63.1453	0.00
20/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	1898	2	1898	2	0.00
20/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	1927	2	1927	2	0.00
20/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	1912	2	1912	2	0.00
20/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9925	10	9925	10	0.00
20/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9877	10	9877	10	0.00
20/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9973	10	9973	10	0.00
20/07/2020	R214 On 06-May-21			Bond Future	11.94	60.6130	11.9428	60.6130	0.00
20/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	5917	6	5917	6	0.00
20/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	5890	6	5890	6	0.00
20/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	5862	6	5862	6	0.00
20/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4351	4	4351	4	0.00
20/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4371	4	4371	4	0.00
20/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4331	4	4331	4	0.00
20/07/2020	R214 On 05-August-21			Bond Future	12.17	61.2833	12.1695	61.2833	0.00
20/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	726	0	726	0	0.00
20/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	677	0	677	0	0.00
20/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	775	0	775	0	0.00
20/07/2020	R248 On 06-August-20			Bond Future	11.77	79.7246	11.7749	79.7246	112,720.00
20/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	2	0	2	0	0.00
20/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	1845	2	1845	2	0.00
20/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	282	0	282	0	0.00
20/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	80	0	80	0	640.00
20/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
20/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	2	0	2	0	0.00
20/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	1676	2	1676	2	470.00
20/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	5914	6	5914	6	814.00
20/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	6	0	6	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
20/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	2	0	2	0	0.00
20/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	233	0	233	0	470.00
20/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	3477	4	3477	4	814.00
20/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4733	4	4733	4	0.00
20/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	11377	11	11377	11	0.00
20/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	576	1	576	1	0.00
20/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	11296	11	11296	11	0.00
20/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1517	1	1517	1	0.00
20/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	173	0	173	0	0.00
20/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1373	1	1373	1	0.00
20/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	22062	22	22062	22	0.00
20/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	19636	19	19636	19	0.00
20/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	6370	6	6370	6	0.00
20/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	4432	4	4432	4	0.00
20/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	11458	11	11458	11	0.00
20/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	10098	10	10098	10	0.00
20/07/2020	R248 On 05-November-20			Bond Future	12.00	76.1470	11.9977	76.1470	250.00
20/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	1832	2	1832	2	950.00
20/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	542	1	542	1	950.00
20/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	572	1	572	1	0.00
20/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	565	1	565	1	0.00
20/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	557	1	557	1	0.00
20/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	14635	14	14635	14	0.00
20/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14710	14	14710	14	0.00
20/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	14559	14	14559	14	0.00
20/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14862	15	14862	15	0.00
20/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	8424	8	8424	8	0.00
20/07/2020	R248 On 04-February-21			Bond Future	12.23	77.0281	12.2264	77.0281	0.00
20/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1628	2	1628	2	0.00
20/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1642	2	1642	2	0.00
20/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1656	2	1656	2	0.00
20/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	13478	13	13478	13	0.00

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20/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13605	13	13605	13	0.00
20/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	13541	13	13541	13	0.00
20/07/2020	R248 On 06-May-21			Bond Future	12.45	73.5249	12.4535	73.5249	0.00
20/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	5524	6	5524	6	0.00
20/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	5580	6	5580	6	0.00
20/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	5552	6	5552	6	0.00
20/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	6148	6	6148	6	0.00
20/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	6119	6	6119	6	0.00
20/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	6178	6	6178	6	0.00
20/07/2020	R248 On 05-August-21			Bond Future	12.71	74.3379	12.7090	74.3379	0.00
20/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
20/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	1055	1	1055	1	0.00
20/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	1169	1	1169	1	0.00
20/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	1112	1	1112	1	0.00