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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
21/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	2025 On 06-August-20			Bond Future	137.40	137.4317	137.4020	137.4317	6,043.00
21/07/2020	2025 On 05-November-20			Bond Future	138.86	138.9009	138.8594	138.9009	0.00
21/07/2020	2025 On 04-February-21			Bond Future	138.96	139.0341	138.9595	139.0341	0.00
21/07/2020	2025 On 06-May-21			Bond Future	140.59	140.7111	140.5949	140.7111	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
21/07/2020	2025 On 05-August-21			Bond Future	140.63	140.7752	140.6307	140.7752	0.00
21/07/2020	2029 On 06-August-20			Bond Future	97.80	97.8597	97.8022	97.8597	4,982.00
21/07/2020	2029 On 05-November-20			Bond Future	97.72	97.7828	97.7166	97.7828	1,206.00
21/07/2020	2029 On 04-February-21			Bond Future	98.85	98.9369	98.8469	98.9369	0.00
21/07/2020	2029 On 06-May-21			Bond Future	98.87	98.9926	98.8727	98.9926	0.00
21/07/2020	2029 On 05-August-21			Bond Future	99.97	100.1121	99.9719	100.1121	0.00
21/07/2020	2030 On 06-August-20			Bond Future	9.33	91.0803	9.3322	91.0803	106,732.00
21/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	550	0	550	0	0.00
21/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	479	0	479	0	450.00
21/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6013	5	6013	5	0.00
21/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	226	0	226	0	800.00
21/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	16	0	16	0	800.00
21/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	589	0	589	0	0.00
21/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	10385	9	10385	9	0.00
21/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3941	3	3941	3	470.00
21/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	7579	7	7579	7	470.00
21/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1414	1	1414	1	0.00
21/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3691	3	3691	3	0.00
21/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7838	7	7838	7	0.00
21/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4194	3	4194	3	0.00
21/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2734	2	2734	2	450.00
21/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	569	0	569	0	0.00
21/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11474	11	11474	11	0.00
21/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5019	4	5019	4	622.00
21/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8458	8	8458	8	0.00
21/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	37	0	37	0	423.00
21/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	784	1	784	1	423.00
21/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5085	6	5085	6	0.00
21/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	2	0	2	0	622.00
21/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	5	0	5	0	0.00
21/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1563	2	1563	2	2,500.00
21/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
21/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1943	3	1943	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
21/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	902	1	902	1	800.00
21/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	61	0	61	0	0.00
21/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	136	0	136	0	0.00
21/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1902	3	1902	3	0.00
21/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	329	1	329	1	0.00
21/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	113	0	113	0	0.00
21/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	164	0	164	0	5,850.00
21/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	28	0	28	0	0.00
21/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3048	4	3048	4	0.00
21/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	6	0	6	0	0.00
21/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2151	3	2151	3	0.00
21/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5949	7	5949	7	0.00
21/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1983	3	1983	3	0.00
21/07/2020	2030 On 05-November-20			Bond Future	9.53	92.0316	9.5282	92.0316	5,500.00
21/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4777	4	4777	4	0.00
21/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1687	1	1687	1	3,000.00
21/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3556	3	3556	3	0.00
21/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2075	2	2075	2	1,000.00
21/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	924	1	924	1	1,000.00
21/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1470	1	1470	1	3,000.00
21/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2905	3	2905	3	0.00
21/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2932	3	2932	3	0.00
21/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	675	1	675	1	3,000.00
21/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5024	4	5024	4	0.00
21/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	948	1	948	1	14,160.00
21/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1706	1	1706	1	14,160.00
21/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4339	4	4339	4	0.00
21/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2518	2	2518	2	3,000.00
21/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6574	6	6574	6	0.00
21/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2053	2	2053	2	15,414.00
21/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6182	6	6182	6	0.00
21/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2959	3	2959	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
21/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1167	1	1167	1	15,414.00
21/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4941	6	4941	6	0.00
21/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3691	4	3691	4	0.00
21/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1427	2	1427	2	3,000.00
21/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7073	8	7073	8	0.00
21/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5606	6	5606	6	0.00
21/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1562	2	1562	2	15,414.00
21/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6154	7	6154	7	0.00
21/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4233	5	4233	5	0.00
21/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7909	9	7909	9	0.00
21/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2481	3	2481	3	14,160.00
21/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3752	4	3752	4	0.00
21/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2069	2	2069	2	1,000.00
21/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3722	4	3722	4	0.00
21/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2204	3	2204	3	5,000.00
21/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9279	10	9279	10	0.00
21/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4904	6	4904	6	0.00
21/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3093	4	3093	4	3,000.00
21/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8011	9	8011	9	0.00
21/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5647	6	5647	6	0.00
21/07/2020	2030 On 04-February-21			Bond Future	9.73	89.0907	9.7287	89.0907	0.00
21/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1480	1	1480	1	1,000.00
21/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2858	3	2858	3	0.00
21/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2749	2	2749	2	1,000.00
21/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1467	1	1467	1	800.00
21/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2836	2	2836	2	0.00
21/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2814	2	2814	2	0.00
21/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2238	2	2238	2	800.00
21/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5671	5	5671	5	0.00
21/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3128	4	3128	4	1,800.00
21/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7184	8	7184	8	0.00
21/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6178	7	6178	7	0.00
21/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9420	10	9420	10	0.00

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21/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6035	7	6035	7	0.00
21/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6070	7	6070	7	0.00
21/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5999	7	5999	7	0.00
21/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9372	10	9372	10	0.00
21/07/2020	2030 On 06-May-21			Bond Future	9.94	90.1455	9.9404	90.1455	0.00
21/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6952	6	6952	6	0.00
21/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2590	2	2590	2	0.00
21/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10183	9	10183	9	0.00
21/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	962	1	962	1	700.00
21/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4437	4	4437	4	0.00
21/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4770	4	4770	4	0.00
21/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10218	10	10218	10	0.00
21/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2736	2	2736	2	0.00
21/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10253	10	10253	10	0.00
21/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1453	2	1453	2	0.00
21/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6679	7	6679	7	700.00
21/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12299	13	12299	13	0.00
21/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4545	5	4545	5	700.00
21/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6928	8	6928	8	0.00
21/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1475	2	1475	2	0.00
21/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1464	2	1464	2	0.00
21/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4242	5	4242	5	0.00
21/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2827	3	2827	3	0.00
21/07/2020	2030 On 05-August-21			Bond Future	10.19	87.1378	10.1858	87.1378	0.00
21/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1141	0	1141	0	0.00
21/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1191	0	1191	0	0.00
21/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1242	0	1242	0	0.00
21/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2032 On 06-August-20			Bond Future	10.30	88.5645	10.3018	88.5645	106,618.00
21/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	421	0	421	0	0.00
21/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	56	0	56	0	0.00

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21/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	59	0	59	0	0.00
21/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	1	0	800.00
21/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	23	0	23	0	800.00
21/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	62	0	62	0	0.00
21/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5298	6	5298	6	0.00
21/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5424	6	5424	6	0.00
21/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9846	11	9846	11	0.00
21/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6450	7	6450	7	0.00
21/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5361	6	5361	6	0.00
21/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	2835	3	2835	3	800.00
21/07/2020	2032 On 05-November-20			Bond Future	10.52	85.3451	10.5188	85.3451	0.00
21/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1850	2	1850	2	0.00
21/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5613	5	5613	5	0.00
21/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5286	5	5286	5	0.00
21/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	877	1	877	1	3,000.00
21/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1567	1	1567	1	3,000.00
21/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1290	1	1290	1	1,000.00
21/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1870	2	1870	2	0.00
21/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	707	1	707	1	1,000.00
21/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1830	2	1830	2	0.00
21/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6507	7	6507	7	0.00
21/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9719	10	9719	10	0.00
21/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	10700	11	10700	11	0.00
21/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2408	3	2408	3	1,000.00
21/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7953	9	7953	9	0.00
21/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6421	7	6421	7	0.00
21/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7134	8	7134	8	0.00
21/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6464	7	6464	7	0.00
21/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2584	3	2584	3	3,000.00
21/07/2020	2032 On 04-February-21			Bond Future	10.74	86.3326	10.7378	86.3326	0.00
21/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1070	1	1070	1	800.00
21/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2161	2	2161	2	0.00
21/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1669	2	1669	2	800.00

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21/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2195	2	2195	2	0.00
21/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5057	5	5057	5	0.00
21/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2178	2	2178	2	0.00
21/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8881	9	8881	9	0.00
21/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8835	9	8835	9	0.00
21/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10490	11	10490	11	0.00
21/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4591	5	4591	5	800.00
21/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8928	9	8928	9	0.00
21/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13229	14	13229	14	0.00
21/07/2020	2032 On 06-May-21			Bond Future	10.97	83.2077	10.9653	83.2077	0.00
21/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3378	3	3378	3	736.00
21/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8707	8	8707	8	0.00
21/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10235	10	10235	10	0.00
21/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8739	8	8739	8	0.00
21/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8675	8	8675	8	0.00
21/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2727	3	2727	3	0.00
21/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2692	3	2692	3	0.00
21/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2709	3	2709	3	0.00
21/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1996	2	1996	2	736.00
21/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6987	7	6987	7	0.00
21/07/2020	2032 On 05-August-21			Bond Future	11.22	84.1278	11.2190	84.1278	0.00
21/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	748	0	748	0	0.00
21/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	695	0	695	0	0.00
21/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	801	0	801	0	0.00
21/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
21/07/2020	2033 On 06-August-20			Bond Future	92.43	92.3936	92.4250	92.3936	12,378.00
21/07/2020	2033 On 05-November-20			Bond Future	92.21	92.1843	92.2085	92.1843	0.00
21/07/2020	2033 On 04-February-21			Bond Future	93.27	93.2722	93.2750	93.2722	0.00
21/07/2020	2033 On 06-May-21			Bond Future	93.16	93.1829	93.1585	93.1829	0.00
21/07/2020	2033 On 05-August-21			Bond Future	94.19	94.2367	94.1943	94.2367	0.00
21/07/2020	2037 On 06-August-20			Bond Future	11.38	78.7160	11.3775	78.7160	112,483.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	2	0	2	0	0.00
21/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	2	0	2	0	0.00
21/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00
21/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	10239	11	10239	11	0.00
21/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	10166	11	10166	11	0.00
21/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	10092	10	10092	10	0.00
21/07/2020	2037 On 05-November-20			Bond Future	11.60	79.5381	11.6009	79.5381	276.00
21/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1075	1	1075	1	0.00
21/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1051	1	1051	1	0.00
21/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1063	1	1063	1	0.00
21/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10358	11	10358	11	0.00
21/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10240	11	10240	11	0.00
21/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10299	11	10299	11	0.00
21/07/2020	2037 On 04-February-21			Bond Future	11.83	76.2026	11.8314	76.2026	0.00
21/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	5740	6	5740	6	300.00
21/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1084	1	1084	1	72.00
21/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	11612	11	11612	11	0.00
21/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	2831	3	2831	3	0.00
21/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	1954	2	1954	2	0.00
21/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	1836	2	1836	2	0.00
21/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5531	5	5531	5	0.00
21/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	1851	2	1851	2	0.00
21/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2158	2	2158	2	240.00
21/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	1865	2	1865	2	0.00
21/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11641	12	11641	12	0.00
21/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5137	5	5137	5	240.00
21/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10629	11	10629	11	0.00
21/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11751	12	11751	12	0.00
21/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1755	2	1755	2	300.00
21/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8847	9	8847	9	72.00
21/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11315	12	11315	12	72.00
21/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11696	12	11696	12	0.00
21/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15481	16	15481	16	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
21/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4945	5	4945	5	0.00
21/07/2020	2037 On 06-May-21			Bond Future	12.07	77.1052	12.0706	77.1052	0.00
21/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6600	6	6600	6	0.00
21/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6631	6	6631	6	0.00
21/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6662	6	6662	6	0.00
21/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4657	5	4657	5	0.00
21/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4634	5	4634	5	0.00
21/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4679	5	4679	5	0.00
21/07/2020	2037 On 05-August-21			Bond Future	12.34	73.7025	12.3406	73.7025	0.00
21/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	439	1	439	1	0.00
21/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	329	1	329	1	0.00
21/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	384	1	384	1	0.00
21/07/2020	2038 On 06-August-20			Bond Future	102.76	102.6394	102.7587	102.6394	10,802.00
21/07/2020	2038 On 05-November-20			Bond Future	103.85	103.7364	103.8486	103.7364	1,685.00
21/07/2020	2038 On 04-February-21			Bond Future	103.36	103.2665	103.3557	103.2665	0.00
21/07/2020	2038 On 06-May-21			Bond Future	104.57	104.5124	104.5723	104.5124	0.00
21/07/2020	2038 On 05-August-21			Bond Future	104.02	103.9759	104.0164	103.9759	0.00
21/07/2020	2040 On 06-August-20			Bond Future	11.62	79.8876	11.6178	79.8876	56,506.00
21/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	1	0	1	0	0.00
21/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	144	0	144	0	0.00
21/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	1	0	1	0	0.00
21/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	2	0	2	0	0.00
21/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	639	1	639	1	0.00
21/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
21/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	2	0	2	0	800.00
21/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	110	0	110	0	0.00
21/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10979	11	10979	11	0.00
21/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	15043	15	15043	15	0.00
21/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5698	6	5698	6	800.00
21/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	11293	12	11293	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5306	6	5306	6	12,496.00
21/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	11372	12	11372	12	0.00
21/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2979	3	2979	3	517.00
21/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	11215	12	11215	12	0.00
21/07/2020	2040 On 05-November-20			Bond Future	11.84	80.7220	11.8431	80.7220	0.00
21/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	457	0	457	0	2,000.00
21/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	882	1	882	1	2,000.00
21/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	326	0	326	0	2,000.00
21/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	660	1	660	1	2,380.00
21/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	959	1	959	1	0.00
21/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2089	2	2089	2	2,380.00
21/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	3918	4	3918	4	0.00
21/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	971	1	971	1	0.00
21/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3341	3	3341	3	0.00
21/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	982	1	982	1	0.00
21/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5514	6	5514	6	2,000.00
21/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11486	12	11486	12	0.00
21/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11422	12	11422	12	0.00
21/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	17331	18	17331	18	0.00
21/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13574	14	13574	14	0.00
21/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4812	5	4812	5	2,000.00
21/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7608	8	7608	8	0.00
21/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	12006	12	12006	12	0.00
21/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15545	16	15545	16	0.00
21/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11550	12	11550	12	0.00
21/07/2020	2040 On 04-February-21			Bond Future	12.08	77.1499	12.0761	77.1499	0.00
21/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1328	1	1328	1	800.00
21/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4616	4	4616	4	0.00
21/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1771	2	1771	2	0.00
21/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	765	1	765	1	500.00
21/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	829	1	829	1	800.00
21/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1786	2	1786	2	0.00
21/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1538	1	1538	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4151	4	4151	4	0.00
21/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1757	2	1757	2	0.00
21/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12982	13	12982	13	0.00
21/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7286	7	7286	7	500.00
21/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13970	14	13970	14	0.00
21/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	19211	20	19211	20	0.00
21/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18605	19	18605	19	0.00
21/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	15070	15	15070	15	0.00
21/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12861	13	12861	13	0.00
21/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12921	13	12921	13	0.00
21/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6675	7	6675	7	800.00
21/07/2020	2040 On 06-May-21			Bond Future	12.32	78.0639	12.3174	78.0639	0.00
21/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6163	6	6163	6	0.00
21/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6193	6	6193	6	0.00
21/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6133	6	6133	6	0.00
21/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5540	6	5540	6	0.00
21/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5513	6	5513	6	0.00
21/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5486	6	5486	6	0.00
21/07/2020	2040 On 05-August-21			Bond Future	12.59	74.4214	12.5895	74.4214	0.00
21/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	561	1	561	1	0.00
21/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	618	1	618	1	0.00
21/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	675	1	675	1	0.00
21/07/2020	2044 On 06-August-20			Bond Future	11.77	76.0298	11.7672	76.0298	61,197.00
21/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
21/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
21/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
21/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	602.00
21/07/2020	2044 On 06-August-20	9.87	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
21/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	106	0	106	0	0.00
21/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	209	0	209	0	0.00
21/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	21369	22	21369	22	0.00
21/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15499	16	15499	16	0.00
21/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13642	14	13642	14	0.00
21/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5691	6	5691	6	140.00
21/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13726	14	13726	14	0.00
21/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4674	5	4674	5	602.00
21/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12819	13	12819	13	0.00
21/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13809	14	13809	14	0.00
21/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	18135	18	18135	18	0.00
21/07/2020	2044 On 05-November-20			Bond Future	11.99	76.8238	11.9899	76.8238	0.00
21/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	378	0	378	0	1,815.00
21/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	532	1	532	1	0.00
21/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2639	3	2639	3	0.00
21/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	870	1	870	1	0.00
21/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2763	3	2763	3	0.00
21/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	540	1	540	1	568.00
21/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	891	1	891	1	0.00
21/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	577	1	577	1	1,815.00
21/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	881	1	881	1	0.00
21/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	593	1	593	1	525.00
21/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	209	0	209	0	525.00
21/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2149	2	2149	2	0.00
21/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	91	0	91	0	1,815.00
21/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	1915	2	1915	2	0.00
21/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	192	0	192	0	568.00
21/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	12057	12	12057	12	0.00
21/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14284	15	14284	15	0.00
21/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7435	8	7435	8	1,815.00
21/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6305	7	6305	7	1,815.00
21/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	24139	24	24139	24	0.00
21/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14430	15	14430	15	0.00

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21/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19870	20	19870	20	0.00
21/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	12123	12	12123	12	0.00
21/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	20305	21	20305	21	0.00
21/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14873	15	14873	15	0.00
21/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16719	17	16719	17	0.00
21/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7959	8	7959	8	525.00
21/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	12190	12	12190	12	0.00
21/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6511	7	6511	7	568.00
21/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14799	15	14799	15	0.00
21/07/2020	2044 On 04-February-21			Bond Future	12.22	73.3318	12.2203	73.3318	0.00
21/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1525	1	1525	1	0.00
21/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1551	1	1551	1	0.00
21/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1448	1	1448	1	0.00
21/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	803	1	803	1	405.00
21/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1538	1	1538	1	0.00
21/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1159	1	1159	1	0.00
21/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2252	2	2252	2	0.00
21/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	14061	14	14061	14	0.00
21/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14513	15	14513	15	405.00
21/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18999	19	18999	19	0.00
21/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11214	11	11214	11	405.00
21/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	14125	14	14125	14	0.00
21/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	16202	16	16202	16	0.00
21/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13997	14	13997	14	0.00
21/07/2020	2044 On 06-May-21			Bond Future	12.46	74.2006	12.4588	74.2006	0.00
21/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	5751	6	5751	6	0.00
21/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5722	6	5722	6	0.00
21/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5693	6	5693	6	0.00
21/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5829	6	5829	6	0.00
21/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5858	6	5858	6	0.00
21/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5801	6	5801	6	0.00
21/07/2020	2044 On 05-August-21			Bond Future	12.73	70.6406	12.7277	70.6406	0.00
21/07/2020	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
21/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
21/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	761	1	761	1	0.00
21/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	706	1	706	1	0.00
21/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	650	1	650	1	0.00
21/07/2020	2046 On 06-August-20			Bond Future	92.21	91.6975	92.2140	91.6975	12,382.00
21/07/2020	2046 On 05-November-20			Bond Future	91.43	90.9131	91.4278	90.9131	3,975.00
21/07/2020	2046 On 04-February-21			Bond Future	92.49	91.9864	92.4855	91.9864	0.00
21/07/2020	2046 On 06-May-21			Bond Future	91.79	91.3085	91.7866	91.3085	0.00
21/07/2020	2046 On 05-August-21			Bond Future	92.81	92.3407	92.8067	92.3407	0.00
21/07/2020	2050 On 06-August-20			Bond Future	92.68	92.4455	92.6808	92.4455	14,575.00
21/07/2020	2050 On 05-November-20			Bond Future	93.66	93.4337	93.6637	93.4337	2,590.00
21/07/2020	2050 On 04-February-21			Bond Future	92.86	92.6487	92.8595	92.6487	0.00
21/07/2020	2050 On 06-May-21			Bond Future	93.95	93.7666	93.9527	93.7666	0.00
21/07/2020	2050 On 05-August-21			Bond Future	93.07	92.9023	93.0727	92.9023	0.00
21/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	AL37 On 06-August-20			Index Future	737.54	732.6800	737.5410	732.6800	0.00
21/07/2020	AL37 On 05-November-20			Index Future	745.25	740.4050	745.2530	740.4050	0.00
21/07/2020	AL37 On 04-February-21			Index Future	753.68	748.9530	753.6830	748.9530	0.00
21/07/2020	AL37 On 06-May-21			Index Future	762.37	757.8030	762.3690	757.8030	0.00
21/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
21/07/2020	AL7T On 06-August-20			Index Future	802.51	795.4880	802.5090	795.4880	0.00
21/07/2020	AL7T On 05-November-20			Index Future	810.90	803.8760	810.9000	803.8760	0.00
21/07/2020	AL7T On 04-February-21			Index Future	820.07	813.1570	820.0720	813.1570	0.00
21/07/2020	AL7T On 06-May-21			Index Future	829.52	822.7660	829.5230	822.7660	0.00
21/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
21/07/2020	ALBI On 06-August-20			Index Future	698.78	695.0130	698.7800	695.0130	213.00
21/07/2020	ALBI On 05-November-20			Index Future	706.09	702.3410	706.0870	702.3410	2.00
21/07/2020	ALBI On 04-February-21			Index Future	714.07	710.4500	714.0740	710.4500	0.00
21/07/2020	ALBI On 06-May-21			Index Future	722.30	718.8450	722.3030	718.8450	0.00
21/07/2020	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
21/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2020	ES33 On 06-August-20			Bond Future	12.06	73.0331	12.0580	73.0331	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
21/07/2020	ES33 On 05-November-20			Bond Future	12.33	70.0217	12.3299	70.0217	0.00
21/07/2020	ES33 On 04-February-21			Bond Future	12.61	70.8319	12.6113	70.8319	0.00
21/07/2020	ES33 On 06-May-21			Bond Future	12.90	67.8929	12.8980	67.8929	0.00
21/07/2020	ES33 On 05-August-21			Bond Future	13.21	68.6437	13.2149	68.6437	0.00
21/07/2020	ES42 On 06-August-20			Bond Future	12.49	72.5353	12.4908	72.5353	4,919.00
21/07/2020	ES42 On 05-November-20			Bond Future	12.76	69.0351	12.7554	69.0351	0.00
21/07/2020	ES42 On 04-February-21			Bond Future	13.02	69.8348	13.0209	69.8348	0.00
21/07/2020	ES42 On 06-May-21			Bond Future	13.30	66.4027	13.3021	66.4027	0.00
21/07/2020	ES42 On 05-August-21			Bond Future	13.60	67.1363	13.6044	67.1363	0.00
21/07/2020	GOVI On 06-August-20			GOVI	690.53	686.7230	690.5270	686.7230	1,022.00
21/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	376030	41	376030	41	0.00
21/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	375930	41	375930	41	0.00
21/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	376130	41	376130	41	0.00
21/07/2020	GOVI On 05-November-20			GOVI	697.75	693.9630	697.7470	693.9630	1.00
21/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	401030	44	401030	44	0.00
21/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	400830	44	400830	44	0.00
21/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	400930	44	400930	44	0.00
21/07/2020	GOVI On 04-February-21			GOVI	705.64	701.9760	705.6400	701.9760	0.00
21/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	453000	49	453000	49	0.00
21/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	453100	49	453100	49	0.00
21/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	453200	49	453200	49	0.00
21/07/2020	GOVI On 06-May-21			GOVI	713.77	710.2710	713.7720	710.2710	0.00
21/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	351020	32	351020	32	0.00
21/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	350820	32	350820	32	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
21/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	350920	32	350920	32	0.00
21/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
21/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
21/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
21/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2020	IGOV On 06-August-20			Index Future	248.82	248.6340	248.8220	248.6340	1,207.00
21/07/2020	IGOV On 05-November-20			Index Future	251.49	251.3170	251.4850	251.3170	47.00
21/07/2020	IGOV On 04-February-21			Index Future	254.39	254.2800	254.3910	254.2800	0.00
21/07/2020	IGOV On 06-May-21			Index Future	257.38	257.3450	257.3830	257.3450	0.00
21/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
21/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
21/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0200	94.0200	94.0200	0.00
21/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2500	92.2600	92.2500	0.00
21/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4100	90.4200	90.4100	0.00
21/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.3900	89.4000	89.3900	0.00
21/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6600	90.6700	90.6600	51.00
21/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1000	90.1100	90.1000	0.00
21/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.22	90.2100	90.2200	90.2100	0.00
21/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.36	93.3500	93.3600	93.3500	0.00
21/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.85	93.8600	93.8500	93.8600	0.00
21/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.26	86.2800	86.2600	86.2800	0.00
21/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.81	91.8600	91.8100	91.8600	0.00
21/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.07	80.5900	80.0700	80.5900	0.00
21/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.69	77.2300	76.6900	77.2300	0.00
21/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.21	75.7600	75.2100	75.7600	0.00

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21/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.34	77.9200	77.3400	77.9200	0.00
21/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.49	82.0800	81.4900	82.0800	0.00
21/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.14	80.7500	80.1400	80.7500	0.00
21/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.33	82.9600	82.3300	82.9600	0.00
21/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.21	88.8500	88.2100	88.8500	0.00
21/07/2020	IS10 On 20-December-27			Interest Rate Swap	88.66	89.3300	88.6600	89.3300	0.00
21/07/2020	IS10 On 22-March-28			Interest Rate Swap	81.73	82.4500	81.7300	82.4500	0.00
21/07/2020	IS10 On 20-June-28			Interest Rate Swap	89.60	90.3300	89.6000	90.3300	0.00
21/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.67	96.3550	3.6650	96.3550	0.00
21/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.66	96.3550	3.6550	96.3550	0.00
21/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.50	96.5050	3.4950	96.5050	0.00
21/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.50	96.5050	3.4950	96.5050	0.00
21/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.5250	3.4750	96.5250	30.00
21/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.48	96.5150	3.4750	96.5150	0.00
21/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.49	96.5100	3.4900	96.5100	0.00
21/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3500	3.6300	96.3500	0.00
21/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.67	96.3050	3.6650	96.3050	0.00
21/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.0700	3.9000	96.0700	0.00
21/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.99	95.9850	3.9850	95.9850	0.00
21/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.48	95.5050	4.4750	95.5050	0.00
21/07/2020	R023 On 06-August-20			Bond Future	4.81	110.5358	4.8135	110.5358	26,757.00
21/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5851	6	5851	6	0.00
21/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5874	6	5874	6	0.00
21/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5897	6	5897	6	0.00
21/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 05-November-20			Bond Future	4.88	107.7836	4.8841	107.7836	8,370.00
21/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5576	6	5576	6	0.00
21/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5597	6	5597	6	0.00
21/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5555	6	5555	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
21/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 04-February-21			Bond Future	4.93	109.0299	4.9314	109.0299	0.00
21/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2838	3	2838	3	0.00
21/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2873	3	2873	3	0.00
21/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2855	3	2855	3	0.00
21/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	109	0	109	0	0.00
21/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	111	0	111	0	0.00
21/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	107	0	107	0	0.00
21/07/2020	R023 On 06-May-21			Bond Future	4.97	106.4092	4.9688	106.4092	0.00
21/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4455	5	4455	5	0.00
21/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4488	5	4488	5	0.00
21/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4471	5	4471	5	0.00
21/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	20	0	20	0	0.00
21/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	20	0	20	0	0.00
21/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	21	0	21	0	0.00
21/07/2020	R023 On 05-August-21			Bond Future	5.07	107.5868	5.0717	107.5868	0.00
21/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	361	1	361	1	0.00
21/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	346	1	346	1	0.00
21/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	330	1	330	1	0.00
21/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R035 On 06-August-20			Bond Future	11.09	87.7019	11.0940	87.7019	106,946.00
21/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	14	0	14	0	0.00
21/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
21/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
21/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	3	0	3	0	500.00
21/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	15	0	15	0	0.00
21/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	204	0	204	0	0.00
21/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
21/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	13	0	13	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
21/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16866	17	16866	17	0.00
21/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7830	8	7830	8	0.00
21/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7972	8	7972	8	0.00
21/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14845	15	14845	15	0.00
21/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7901	8	7901	8	0.00
21/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4402	5	4402	5	500.00
21/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9709	10	9709	10	0.00
21/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	14131	15	14131	15	0.00
21/07/2020	R035 On 05-November-20			Bond Future	11.32	84.1442	11.3231	84.1442	5,250.00
21/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1634	2	1634	2	0.00
21/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1652	2	1652	2	0.00
21/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1615	2	1615	2	0.00
21/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8082	8	8082	8	0.00
21/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8033	8	8033	8	0.00
21/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7983	8	7983	8	0.00
21/07/2020	R035 On 04-February-21			Bond Future	11.56	85.1174	11.5597	85.1174	0.00
21/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1852	2	1852	2	0.00
21/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	1974	2	1974	2	0.00
21/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1838	2	1838	2	0.00
21/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4118	4	4118	4	0.00
21/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1823	2	1823	2	0.00
21/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11532	12	11532	12	0.00
21/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6655	7	6655	7	650.00
21/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11587	12	11587	12	0.00
21/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	11045	11	11045	11	650.00
21/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11477	12	11477	12	0.00
21/07/2020	R035 On 06-May-21			Bond Future	11.80	81.6465	11.7961	81.6465	0.00
21/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7274	7	7274	7	0.00
21/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7341	7	7341	7	0.00
21/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	8728	8	8728	8	0.00
21/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	4835	5	4835	5	0.00
21/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2019	2	2019	2	793.00
21/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3006	3	3006	3	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6205	6	6205	6	0.00
21/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4219	4	4219	4	0.00
21/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7308	7	7308	7	0.00
21/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	7018	7	7018	7	793.00
21/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4936	5	4936	5	793.00
21/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8967	9	8967	9	0.00
21/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4169	4	4169	4	0.00
21/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3421	4	3421	4	1,650.00
21/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	6264	6	6264	6	1,650.00
21/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11725	12	11725	12	0.00
21/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4190	4	4190	4	0.00
21/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4149	4	4149	4	0.00
21/07/2020	R035 On 05-August-21			Bond Future	12.06	82.5496	12.0616	82.5496	0.00
21/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	55283	56	55283	56	0.00
21/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	55167	56	55167	56	0.00
21/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	55400	56	55400	56	0.00
21/07/2020	R186 On 06-August-20			Bond Future	7.48	115.7707	7.4779	115.7707	72,946.00
21/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4753	4	4753	4	0.00
21/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	796	1	796	1	2,500.00
21/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7934	7	7934	7	900.00
21/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2914	2	2914	2	900.00
21/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4146	3	4146	3	0.00
21/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4804	4	4804	4	0.00
21/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4703	4	4703	4	0.00
21/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	17	0	17	0	0.00
21/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	948	1	948	1	2,500.00
21/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	111	0	111	0	15,177.00
21/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	32	0	32	0	0.00
21/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	16	0	16	0	0.00
21/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	16	0	16	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R186 On 05-November-20			Bond Future	7.65	116.9798	7.6525	116.9798	14,250.00
21/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1184	1	1184	1	1,200.00
21/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5928	5	5928	5	0.00
21/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2170	2	2170	2	80.00
21/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5888	5	5888	5	0.00
21/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3559	3	3559	3	1,200.00
21/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5849	5	5849	5	0.00
21/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	580	0	580	0	80.00
21/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	3074	3	3074	3	3,500.00
21/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4712	4	4712	4	3,500.00
21/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8382	8	8382	8	0.00
21/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1196	1	1196	1	0.00
21/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2101	2	2101	2	0.00
21/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	372	0	372	0	3,500.00
21/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	831	1	831	1	0.00
21/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2969	3	2969	3	0.00
21/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6799	7	6799	7	0.00
21/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	841	1	841	1	0.00
21/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1763	2	1763	2	0.00
21/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	821	1	821	1	0.00
21/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4653	5	4653	5	0.00
21/07/2020	R186 On 04-February-21			Bond Future	7.83	113.0498	7.8261	113.0498	0.00
21/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	4126	4	4126	4	0.00
21/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	4155	4	4155	4	0.00
21/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4184	4	4184	4	0.00
21/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2505	3	2505	3	0.00
21/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2485	3	2485	3	0.00
21/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2525	3	2525	3	0.00
21/07/2020	R186 On 06-May-21			Bond Future	8.01	114.3880	8.0126	114.3880	0.00
21/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12541	12	12541	12	0.00
21/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12503	12	12503	12	0.00
21/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12466	12	12466	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	312	0	312	0	0.00
21/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	316	0	316	0	0.00
21/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	309	0	309	0	0.00
21/07/2020	R186 On 05-August-21			Bond Future	8.24	110.3709	8.2379	110.3709	0.00
21/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1666	1	1666	1	0.00
21/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1710	1	1710	1	0.00
21/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1754	1	1754	1	0.00
21/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R197 On 06-August-20			Bond Future	305.25	305.3226	305.2490	305.3226	2,591.00
21/07/2020	R197 On 05-November-20			Bond Future	308.49	308.5864	308.4867	308.5864	1,400.00
21/07/2020	R197 On 04-February-21			Bond Future	304.21	304.3842	304.2116	304.3842	0.00
21/07/2020	R197 On 06-May-21			Bond Future	307.79	308.0568	307.7926	308.0568	0.00
21/07/2020	R197 On 05-August-21			Bond Future	303.22	303.5477	303.2228	303.5477	0.00
21/07/2020	R202 On 06-August-20			Bond Future	205.95	205.9908	205.9518	205.9908	6,136.00
21/07/2020	R202 On 05-November-20			Bond Future	208.14	208.1929	208.1362	208.1929	1,904.00
21/07/2020	R202 On 04-February-21			Bond Future	206.38	206.4832	206.3776	206.4832	0.00
21/07/2020	R202 On 06-May-21			Bond Future	208.81	208.9744	208.8067	208.9744	0.00
21/07/2020	R202 On 05-August-21			Bond Future	206.88	207.0924	206.8835	207.0924	0.00
21/07/2020	R208 On 06-August-20			Bond Future	3.44	104.5279	3.4424	104.5279	22,723.00
21/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1329	1	1329	1	0.00
21/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1335	1	1335	1	0.00
21/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1322	1	1322	1	0.00
21/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R208 On 05-November-20			Bond Future	2.94	102.2287	2.9395	102.2287	0.00
21/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	717	1	717	1	0.00
21/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	714	1	714	1	0.00
21/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	710	1	710	1	0.00
21/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/07/2020	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
21/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 06-August-20			Bond Future	10.97	66.9386	10.9735	66.9386	59,872.00
21/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	42096	42	42096	42	0.00
21/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42205	43	42205	43	0.00
21/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41988	42	41988	42	0.00
21/07/2020	R209 On 05-November-20			Bond Future	11.18	64.4980	11.1751	64.4980	2,500.00
21/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1299	1	1299	1	0.00
21/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1325	1	1325	1	0.00
21/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1312	1	1312	1	0.00
21/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7910	8	7910	8	0.00
21/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7863	8	7863	8	0.00
21/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7958	8	7958	8	0.00
21/07/2020	R209 On 04-February-21			Bond Future	11.38	65.2443	11.3777	65.2443	0.00
21/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2052	2	2052	2	0.00
21/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2067	2	2067	2	0.00
21/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2037	2	2037	2	0.00
21/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9125	9	9125	9	0.00
21/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9080	9	9080	9	0.00
21/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9035	9	9035	9	0.00
21/07/2020	R209 On 06-May-21			Bond Future	11.59	62.8751	11.5864	62.8751	460.00
21/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2146	2	2146	2	1,000.00
21/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4113	4	4113	4	0.00
21/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6677	6	6677	6	0.00
21/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6735	7	6735	7	0.00
21/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	6765	7	6765	7	0.00
21/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6706	6	6706	6	0.00
21/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3624	4	3624	4	0.00
21/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3590	4	3590	4	0.00
21/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3573	4	3573	4	1,000.00
21/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3607	4	3607	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
21/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5828	6	5828	6	1,000.00
21/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	9380	10	9380	10	0.00
21/07/2020	R209 On 05-August-21			Bond Future	11.82	63.5704	11.8158	63.5704	0.00
21/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	125	0	125	0	0.00
21/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	77	0	77	0	0.00
21/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	28	0	28	0	0.00
21/07/2020	R210 On 06-August-20			Bond Future	181.88	181.8571	181.8818	181.8571	1,929.00
21/07/2020	R210 On 05-November-20			Bond Future	181.14	181.1262	181.1362	181.1262	644.00
21/07/2020	R210 On 04-February-21			Bond Future	183.23	183.2641	183.2315	183.2641	0.00
21/07/2020	R210 On 06-May-21			Bond Future	182.68	182.7648	182.6784	182.7648	0.00
21/07/2020	R210 On 05-August-21			Bond Future	184.71	184.8314	184.7092	184.8314	0.00
21/07/2020	R212 On 06-August-20			Bond Future	165.64	165.5833	165.6392	165.5833	7,008.00
21/07/2020	R212 On 05-November-20			Bond Future	167.40	167.3534	167.3961	167.3534	1,526.00
21/07/2020	R212 On 04-February-21			Bond Future	167.04	167.0338	167.0376	167.0338	0.00
21/07/2020	R212 On 06-May-21			Bond Future	169.00	169.0488	169.0036	169.0488	0.00
21/07/2020	R212 On 05-August-21			Bond Future	168.56	168.6333	168.5553	168.6333	0.00
21/07/2020	R213 On 06-August-20			Bond Future	9.83	84.0934	9.8332	84.0934	16,139.00
21/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	189	0	189	0	0.00
21/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	206	0	206	0	0.00
21/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	197	0	197	0	0.00
21/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3292	4	3292	4	0.00
21/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3241	4	3241	4	0.00
21/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3343	4	3343	4	0.00
21/07/2020	R213 On 05-November-20			Bond Future	10.04	81.4432	10.0353	81.4432	0.00
21/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2283	2	2283	2	0.00
21/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2305	2	2305	2	0.00
21/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2327	2	2327	2	0.00
21/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4712	5	4712	5	0.00
21/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4782	5	4782	5	0.00
21/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4746	5	4746	5	0.00

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21/07/2020	R213 On 04-February-21			Bond Future	10.24	82.3850	10.2425	82.3850	0.00
21/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2455	2	2455	2	0.00
21/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2436	2	2436	2	0.00
21/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2417	2	2417	2	0.00
21/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7105	8	7105	8	0.00
21/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7143	8	7143	8	0.00
21/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7066	8	7066	8	0.00
21/07/2020	R213 On 06-May-21			Bond Future	10.45	79.8277	10.4507	79.8277	0.00
21/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9051	9	9051	9	0.00
21/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9083	9	9083	9	0.00
21/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9019	9	9019	9	0.00
21/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1999	2	1999	2	0.00
21/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1985	2	1985	2	0.00
21/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1971	2	1971	2	0.00
21/07/2020	R213 On 05-August-21			Bond Future	10.69	80.7109	10.6875	80.7109	0.00
21/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	860	0	860	0	0.00
21/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	810	0	810	0	0.00
21/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	761	0	761	0	0.00
21/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
21/07/2020	R214 On 06-August-20			Bond Future	11.28	64.6769	11.2779	64.6769	20,627.00
21/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	8	0	8	0	0.00
21/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	8	0	8	0	0.00
21/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	9	0	9	0	0.00
21/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7707	8	7707	8	0.00
21/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7838	8	7838	8	0.00
21/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7772	8	7772	8	0.00
21/07/2020	R214 On 05-November-20			Bond Future	11.48	62.0759	11.4776	62.0759	3,000.00
21/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1283	1	1283	1	0.00
21/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1296	1	1296	1	0.00
21/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1270	1	1270	1	0.00
21/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8426	9	8426	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8376	9	8376	9	0.00
21/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8327	9	8327	9	0.00
21/07/2020	R214 On 04-February-21			Bond Future	11.68	62.7938	11.6826	62.7938	0.00
21/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	1975	2	1975	2	0.00
21/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2004	2	2004	2	0.00
21/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	1989	2	1989	2	0.00
21/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9705	10	9705	10	0.00
21/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9658	10	9658	10	0.00
21/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9753	10	9753	10	0.00
21/07/2020	R214 On 06-May-21			Bond Future	11.89	60.2572	11.8861	60.2572	0.00
21/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6077	6	6077	6	0.00
21/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6049	6	6049	6	0.00
21/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6021	6	6021	6	0.00
21/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4228	4	4228	4	0.00
21/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4247	4	4247	4	0.00
21/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4208	4	4208	4	0.00
21/07/2020	R214 On 05-August-21			Bond Future	12.11	60.9236	12.1127	60.9236	0.00
21/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	452	1	452	1	0.00
21/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	403	1	403	1	0.00
21/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	501	1	501	1	0.00
21/07/2020	R248 On 06-August-20			Bond Future	11.73	79.3229	11.7275	79.3229	112,720.00
21/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	2	0	2	0	0.00
21/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	1971	2	1971	2	0.00
21/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	301	0	301	0	0.00
21/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	84	0	84	0	640.00
21/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
21/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	2	0	2	0	0.00
21/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	1791	2	1791	2	470.00
21/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	6173	6	6173	6	814.00
21/07/2020	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
21/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
21/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	2	0	2	0	0.00
21/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	3676	3	3676	3	814.00
21/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	249	0	249	0	470.00
21/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4447	5	4447	5	0.00
21/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	11076	11	11076	11	0.00
21/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	474	1	474	1	0.00
21/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10995	11	10995	11	0.00
21/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1332	2	1332	2	0.00
21/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	131	0	131	0	0.00
21/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1197	1	1197	1	0.00
21/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	21761	22	21761	22	0.00
21/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	19335	20	19335	20	0.00
21/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	6073	6	6073	6	0.00
21/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	4150	4	4150	4	0.00
21/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	11157	11	11157	11	0.00
21/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9797	10	9797	10	0.00
21/07/2020	R248 On 05-November-20			Bond Future	11.95	75.7407	11.9492	75.7407	250.00
21/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	1904	2	1904	2	950.00
21/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	567	1	567	1	950.00
21/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	599	1	599	1	0.00
21/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	591	1	591	1	0.00
21/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	583	1	583	1	0.00
21/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	14363	15	14363	15	0.00
21/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14438	15	14438	15	0.00
21/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	14288	15	14288	15	0.00
21/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14590	15	14590	15	0.00
21/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	8198	8	8198	8	0.00
21/07/2020	R248 On 04-February-21			Bond Future	12.18	76.6167	12.1787	76.6167	0.00
21/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1683	2	1683	2	0.00
21/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1697	2	1697	2	0.00
21/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1712	2	1712	2	0.00
21/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	13250	13	13250	13	0.00

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21/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13376	14	13376	14	0.00
21/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	13313	14	13313	14	0.00
21/07/2020	R248 On 06-May-21			Bond Future	12.41	73.1085	12.4074	73.1085	0.00
21/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	5653	6	5653	6	0.00
21/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	5710	6	5710	6	0.00
21/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	5681	6	5681	6	0.00
21/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	6013	6	6013	6	0.00
21/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5984	6	5984	6	0.00
21/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	6042	6	6042	6	0.00
21/07/2020	R248 On 05-August-21			Bond Future	12.66	73.9169	12.6631	73.9169	0.00
21/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
21/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	801	1	801	1	0.00
21/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	915	1	915	1	0.00
21/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	858	1	858	1	0.00