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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
22/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	2025 On 06-August-20			Bond Future	137.45	137.4020	137.4475	137.4020	6,043.00
22/07/2020	2025 On 05-November-20			Bond Future	138.90	138.8594	138.9028	138.8594	0.00
22/07/2020	2025 On 04-February-21			Bond Future	139.00	138.9595	139.0017	138.9595	0.00
22/07/2020	2025 On 06-May-21			Bond Future	140.64	140.5949	140.6368	140.5949	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
22/07/2020	2025 On 05-August-21			Bond Future	140.67	140.6307	140.6737	140.6307	0.00
22/07/2020	2029 On 06-August-20			Bond Future	97.83	97.8022	97.8318	97.8022	4,982.00
22/07/2020	2029 On 05-November-20			Bond Future	97.74	97.7166	97.7447	97.7166	1,206.00
22/07/2020	2029 On 04-February-21			Bond Future	98.87	98.8469	98.8740	98.8469	0.00
22/07/2020	2029 On 06-May-21			Bond Future	98.90	98.8727	98.8996	98.8727	0.00
22/07/2020	2029 On 05-August-21			Bond Future	100.00	99.9719	99.9995	99.9719	0.00
22/07/2020	2030 On 06-August-20			Bond Future	9.22	91.9996	9.2197	91.9996	106,732.00
22/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	768	1	768	1	0.00
22/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	677	0	677	0	450.00
22/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6660	6	6660	6	0.00
22/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	341	0	341	0	800.00
22/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	26	0	26	0	800.00
22/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	816	1	816	1	0.00
22/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11047	10	11047	10	0.00
22/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4548	4	4548	4	470.00
22/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8237	8	8237	8	470.00
22/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1807	1	1807	1	0.00
22/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4288	4	4288	4	0.00
22/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8497	8	8497	8	0.00
22/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4810	4	4810	4	0.00
22/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3278	3	3278	3	450.00
22/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	792	1	792	1	0.00
22/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12136	11	12136	11	0.00
22/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5654	5	5654	5	622.00
22/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9118	8	9118	8	0.00
22/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	60	0	60	0	423.00
22/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1057	1	1057	1	423.00
22/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4446	5	4446	5	0.00
22/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	1	0	1	0	622.00
22/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	2	0	2	0	0.00
22/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1174	2	1174	2	2,500.00
22/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
22/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1503	2	1503	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
22/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	632	1	632	1	800.00
22/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	34	0	34	0	0.00
22/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	81	0	81	0	0.00
22/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1468	2	1468	2	0.00
22/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	210	0	210	0	0.00
22/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	66	0	66	0	0.00
22/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	99	0	99	0	5,850.00
22/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	13	0	13	0	0.00
22/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2500	3	2500	3	0.00
22/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	2	0	2	0	0.00
22/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1687	2	1687	2	0.00
22/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5297	6	5297	6	0.00
22/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1539	2	1539	2	0.00
22/07/2020	2030 On 05-November-20			Bond Future	9.41	92.9527	9.4113	92.9527	6,950.00
22/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5227	5	5227	5	0.00
22/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1912	2	1912	2	3,000.00
22/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3923	4	3923	4	0.00
22/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2340	2	2340	2	1,000.00
22/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1044	1	1044	1	1,000.00
22/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1670	1	1670	1	3,000.00
22/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3231	3	3231	3	0.00
22/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	766	1	766	1	3,000.00
22/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3259	3	3259	3	0.00
22/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5488	5	5488	5	0.00
22/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	4051	0	4051	0	0.00
22/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1070	1	1070	1	14,160.00
22/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1933	2	1933	2	14,160.00
22/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4760	4	4760	4	0.00
22/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2818	3	2818	3	3,000.00
22/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7103	7	7103	7	0.00
22/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2316	2	2316	2	15,414.00
22/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6697	6	6697	6	0.00

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22/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3288	3	3288	3	0.00
22/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1316	1	1316	1	15,414.00
22/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4536	5	4536	5	0.00
22/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3353	4	3353	4	0.00
22/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1288	1	1288	1	3,000.00
22/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6555	7	6555	7	0.00
22/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5166	6	5166	6	0.00
22/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2696	0	2696	0	2,500.00
22/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1411	2	1411	2	15,414.00
22/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3410	4	3410	4	0.00
22/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5686	6	5686	6	0.00
22/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3865	4	3865	4	0.00
22/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7365	8	7365	8	0.00
22/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2234	2	2234	2	14,160.00
22/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1866	2	1866	2	1,000.00
22/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3381	4	3381	4	0.00
22/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1986	2	1986	2	5,000.00
22/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8703	9	8703	9	0.00
22/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4501	5	4501	5	0.00
22/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2793	3	2793	3	3,000.00
22/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7464	8	7464	8	0.00
22/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5205	6	5205	6	0.00
22/07/2020	2030 On 04-February-21			Bond Future	9.61	90.0008	9.6067	90.0008	0.00
22/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1628	1	1628	1	1,000.00
22/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3144	3	3144	3	0.00
22/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	3026	3	3026	3	1,000.00
22/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1614	1	1614	1	800.00
22/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3120	3	3120	3	0.00
22/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3097	3	3097	3	0.00
22/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2459	2	2459	2	800.00
22/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6115	6	6115	6	0.00
22/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2898	3	2898	3	1,800.00
22/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6731	7	6731	7	0.00

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22/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5782	6	5782	6	0.00
22/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8893	9	8893	9	0.00
22/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5645	6	5645	6	0.00
22/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5679	6	5679	6	0.00
22/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5611	6	5611	6	0.00
22/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8846	9	8846	9	0.00
22/07/2020	2030 On 06-May-21			Bond Future	9.81	91.0397	9.8131	91.0397	0.00
22/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7387	7	7387	7	0.00
22/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2828	3	2828	3	0.00
22/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10709	10	10709	10	0.00
22/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1073	1	1073	1	700.00
22/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4776	4	4776	4	0.00
22/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5124	5	5124	5	0.00
22/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10745	10	10745	10	0.00
22/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2982	3	2982	3	0.00
22/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10781	10	10781	10	0.00
22/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1300	1	1300	1	0.00
22/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6245	7	6245	7	700.00
22/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11729	12	11729	12	0.00
22/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4204	5	4204	5	700.00
22/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6485	7	6485	7	0.00
22/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1321	1	1321	1	0.00
22/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1310	1	1310	1	0.00
22/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3915	4	3915	4	0.00
22/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2580	3	2580	3	0.00
22/07/2020	2030 On 05-August-21			Bond Future	10.05	88.0245	10.0523	88.0245	0.00
22/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1830	1	1830	1	0.00
22/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1880	1	1880	1	0.00
22/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1930	1	1930	1	0.00
22/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2032 On 06-August-20			Bond Future	10.16	89.2730	10.1584	89.2730	106,618.00

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22/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	633	0	633	0	0.00
22/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	98	0	98	0	0.00
22/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	103	0	103	0	0.00
22/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	2	0	2	0	800.00
22/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	43	0	43	0	800.00
22/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	108	0	108	0	0.00
22/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4472	5	4472	5	0.00
22/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4593	5	4593	5	0.00
22/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8974	10	8974	10	0.00
22/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5597	6	5597	6	0.00
22/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4532	5	4532	5	0.00
22/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	2174	3	2174	3	800.00
22/07/2020	2032 On 05-November-20			Bond Future	10.37	86.0537	10.3698	86.0537	450.00
22/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2157	2	2157	2	0.00
22/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5859	5	5859	5	0.00
22/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6203	6	6203	6	0.00
22/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1055	1	1055	1	3,000.00
22/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1840	2	1840	2	3,000.00
22/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1528	1	1528	1	1,000.00
22/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2179	2	2179	2	0.00
22/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	858	1	858	1	1,000.00
22/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2134	2	2134	2	0.00
22/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5932	7	5932	7	0.00
22/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9017	10	9017	10	0.00
22/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9971	11	9971	11	0.00
22/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2118	2	2118	2	1,000.00
22/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5850	6	5850	6	0.00
22/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7311	8	7311	8	0.00
22/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6527	7	6527	7	0.00
22/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5891	6	5891	6	0.00
22/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2277	3	2277	3	3,000.00
22/07/2020	2032 On 04-February-21			Bond Future	10.58	87.0290	10.5827	87.0290	0.00
22/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1253	1	1253	1	800.00

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22/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2466	2	2466	2	0.00
22/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1924	2	1924	2	800.00
22/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2503	2	2503	2	0.00
22/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5571	5	5571	5	0.00
22/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2485	2	2485	2	0.00
22/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8299	9	8299	9	0.00
22/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8255	9	8255	9	0.00
22/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9856	10	9856	10	0.00
22/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4216	5	4216	5	800.00
22/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8344	9	8344	9	0.00
22/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12523	13	12523	13	0.00
22/07/2020	2032 On 06-May-21			Bond Future	10.80	83.8871	10.8036	83.8871	0.00
22/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3801	3	3801	3	736.00
22/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9382	9	9382	9	0.00
22/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10958	10	10958	10	0.00
22/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9415	9	9415	9	0.00
22/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9348	9	9348	9	0.00
22/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2502	3	2502	3	0.00
22/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2469	3	2469	3	0.00
22/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2486	3	2486	3	0.00
22/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1821	2	1821	2	736.00
22/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6511	7	6511	7	0.00
22/07/2020	2032 On 05-August-21			Bond Future	11.05	84.7987	11.0501	84.7987	0.00
22/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1657	1	1657	1	0.00
22/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1604	1	1604	1	0.00
22/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1709	1	1709	1	0.00
22/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2033 On 06-August-20			Bond Future	92.43	92.4250	92.4332	92.4250	12,378.00
22/07/2020	2033 On 05-November-20			Bond Future	92.22	92.2085	92.2150	92.2085	0.00
22/07/2020	2033 On 04-February-21			Bond Future	93.28	93.2750	93.2803	93.2750	0.00
22/07/2020	2033 On 06-May-21			Bond Future	93.16	93.1585	93.1635	93.1585	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
22/07/2020	2033 On 05-August-21			Bond Future	94.20	94.1943	94.1997	94.1943	0.00
22/07/2020	2037 On 06-August-20			Bond Future	11.18	79.0676	11.1786	79.0676	112,483.00
22/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	6	0	6	0	0.00
22/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	6	0	6	0	0.00
22/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	7	0	7	0	0.00
22/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9007	10	9007	10	0.00
22/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8933	10	8933	10	0.00
22/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	8860	10	8860	10	0.00
22/07/2020	2037 On 05-November-20			Bond Future	11.39	79.8868	11.3942	79.8868	276.00
22/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1402	1	1402	1	0.00
22/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1373	1	1373	1	0.00
22/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1388	1	1388	1	0.00
22/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9432	10	9432	10	0.00
22/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9320	10	9320	10	0.00
22/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9376	10	9376	10	0.00
22/07/2020	2037 On 04-February-21			Bond Future	11.62	76.5366	11.6161	76.5366	0.00
22/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1377	1	1377	1	72.00
22/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6547	6	6547	6	300.00
22/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12688	12	12688	12	0.00
22/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3388	3	3388	3	0.00
22/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2394	2	2394	2	0.00
22/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2258	2	2258	2	0.00
22/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6324	6	6324	6	0.00
22/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2275	2	2275	2	0.00
22/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2627	2	2627	2	240.00
22/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2292	2	2292	2	0.00
22/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10807	12	10807	12	0.00
22/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4668	5	4668	5	240.00
22/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9838	11	9838	11	0.00
22/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10912	12	10912	12	0.00
22/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1569	2	1569	2	300.00
22/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8142	9	8142	9	72.00
22/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10494	11	10494	11	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10859	12	10859	12	0.00
22/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14513	15	14513	15	0.00
22/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4491	5	4491	5	0.00
22/07/2020	2037 On 06-May-21			Bond Future	11.85	77.4205	11.8462	77.4205	0.00
22/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7476	7	7476	7	0.00
22/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7509	7	7509	7	0.00
22/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7542	7	7542	7	0.00
22/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4260	5	4260	5	0.00
22/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4239	5	4239	5	0.00
22/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4281	5	4281	5	0.00
22/07/2020	2037 On 05-August-21			Bond Future	12.11	74.0066	12.1058	74.0066	0.00
22/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	851	0	851	0	0.00
22/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	905	0	905	0	0.00
22/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	960	0	960	0	0.00
22/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
22/07/2020	2038 On 06-August-20			Bond Future	102.71	102.7587	102.7142	102.7587	10,802.00
22/07/2020	2038 On 05-November-20			Bond Future	103.80	103.8486	103.8018	103.8486	1,685.00
22/07/2020	2038 On 04-February-21			Bond Future	103.31	103.3557	103.3069	103.3557	0.00
22/07/2020	2038 On 06-May-21			Bond Future	104.52	104.5723	104.5224	104.5723	0.00
22/07/2020	2038 On 05-August-21			Bond Future	103.97	104.0164	103.9664	104.0164	0.00
22/07/2020	2040 On 06-August-20			Bond Future	11.40	80.2536	11.4037	80.2536	56,559.00
22/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	4	0	4	0	0.00
22/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	299	0	299	0	0.00
22/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	5	0	5	0	0.00
22/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	5	0	5	0	0.00
22/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1087	1	1087	1	0.00
22/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
22/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	6	0	6	0	800.00
22/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	236	0	236	0	0.00
22/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	9596	11	9596	11	0.00
22/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	13656	15	13656	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
22/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	4437	6	4437	6	800.00
22/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	9909	11	9909	11	0.00
22/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	4074	5	4074	5	12,496.00
22/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	9988	11	9988	11	0.00
22/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2040	3	2040	3	517.00
22/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	9831	11	9831	11	0.00
22/07/2020	2040 On 05-November-20			Bond Future	11.62	81.0852	11.6203	81.0852	0.00
22/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	644	0	644	0	2,000.00
22/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1187	1	1187	1	2,000.00
22/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	470	0	470	0	2,000.00
22/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	906	1	906	1	2,380.00
22/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1284	1	1284	1	0.00
22/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2634	2	2634	2	2,380.00
22/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4692	4	4692	4	0.00
22/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1298	1	1298	1	0.00
22/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4052	3	4052	3	0.00
22/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1313	1	1313	1	0.00
22/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4825	6	4825	6	2,000.00
22/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	10413	11	10413	11	0.00
22/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10352	11	10352	11	0.00
22/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16075	17	16075	17	0.00
22/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	12421	14	12421	14	0.00
22/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4186	5	4186	5	2,000.00
22/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6752	8	6752	8	0.00
22/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10912	12	10912	12	0.00
22/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	14332	16	14332	16	0.00
22/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	10475	12	10475	12	0.00
22/07/2020	2040 On 04-February-21			Bond Future	11.84	77.4982	11.8436	77.4982	0.00
22/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1689	1	1689	1	800.00
22/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5400	5	5400	5	0.00
22/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2212	2	2212	2	0.00
22/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1007	1	1007	1	500.00
22/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1086	1	1086	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2229	2	2229	2	0.00
22/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1938	2	1938	2	500.00
22/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4892	4	4892	4	0.00
22/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2195	2	2195	2	0.00
22/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12005	13	12005	13	0.00
22/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6612	7	6612	7	500.00
22/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12955	14	12955	14	0.00
22/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18038	19	18038	19	0.00
22/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	17446	19	17446	19	0.00
22/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14016	15	14016	15	0.00
22/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11890	13	11890	13	0.00
22/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11948	13	11948	13	0.00
22/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6044	7	6044	7	800.00
22/07/2020	2040 On 06-May-21			Bond Future	12.07	78.3932	12.0748	78.3932	0.00
22/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7086	6	7086	6	0.00
22/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7118	6	7118	6	0.00
22/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7054	6	7054	6	0.00
22/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5031	6	5031	6	0.00
22/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5006	6	5006	6	0.00
22/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4981	5	4981	5	0.00
22/07/2020	2040 On 05-August-21			Bond Future	12.34	74.7395	12.3354	74.7395	0.00
22/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	772	0	772	0	0.00
22/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	886	0	886	0	0.00
22/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	829	0	829	0	0.00
22/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2044 On 06-August-20			Bond Future	11.57	76.3891	11.5683	76.3891	60,554.00
22/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
22/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
22/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
22/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
22/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	1	0	1	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
22/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	1	0	1	0	602.00
22/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	1	0	0.00
22/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	214	0	214	0	0.00
22/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	392	0	392	0	0.00
22/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20103	21	20103	21	0.00
22/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	14232	15	14232	15	0.00
22/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12376	14	12376	14	0.00
22/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	4533	6	4533	6	140.00
22/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12459	14	12459	14	0.00
22/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	3590	5	3590	5	602.00
22/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	11553	13	11553	13	0.00
22/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	12542	14	12542	14	0.00
22/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	16868	18	16868	18	0.00
22/07/2020	2044 On 05-November-20			Bond Future	11.78	77.1807	11.7826	77.1807	0.00
22/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	525	0	525	0	1,815.00
22/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	724	1	724	1	0.00
22/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3210	3	3210	3	0.00
22/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1146	1	1146	1	0.00
22/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3349	3	3349	3	0.00
22/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	733	1	733	1	568.00
22/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1172	1	1172	1	0.00
22/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	801	1	801	1	525.00
22/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	301	0	301	0	525.00
22/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2657	2	2657	2	0.00
22/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	137	0	137	0	1,815.00
22/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	781	1	781	1	1,815.00
22/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1159	1	1159	1	0.00
22/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2390	2	2390	2	0.00
22/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	278	0	278	0	568.00
22/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11059	12	11059	12	0.00
22/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	13213	14	13213	14	0.00
22/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	6665	7	6665	7	1,815.00
22/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5613	6	5613	6	1,815.00

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22/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	22908	24	22908	24	0.00
22/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11123	12	11123	12	0.00
22/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	13355	14	13355	14	0.00
22/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	18684	20	18684	20	0.00
22/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19113	20	19113	20	0.00
22/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	13786	15	13786	15	0.00
22/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	15588	17	15588	17	0.00
22/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7156	8	7156	8	525.00
22/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11187	12	11187	12	0.00
22/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5804	7	5804	7	568.00
22/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	13714	15	13714	15	0.00
22/07/2020	2044 On 04-February-21			Bond Future	12.00	73.6746	12.0039	73.6746	0.00
22/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1888	2	1888	2	0.00
22/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1919	2	1919	2	0.00
22/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1032	1	1032	1	405.00
22/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1904	2	1904	2	0.00
22/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1799	1	1799	1	0.00
22/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1459	1	1459	1	0.00
22/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2726	2	2726	2	0.00
22/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13135	14	13135	14	0.00
22/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13572	15	13572	15	405.00
22/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17937	19	17937	19	0.00
22/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10397	11	10397	11	405.00
22/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13197	14	13197	14	0.00
22/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15210	16	15210	16	0.00
22/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13074	14	13074	14	0.00
22/07/2020	2044 On 06-May-21			Bond Future	12.23	74.5255	12.2327	74.5255	0.00
22/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6574	6	6574	6	0.00
22/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6544	6	6544	6	0.00
22/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6513	6	6513	6	0.00
22/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5345	6	5345	6	0.00
22/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5371	6	5371	6	0.00
22/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5318	6	5318	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
22/07/2020	2044 On 05-August-21			Bond Future	12.49	70.9549	12.4904	70.9549	0.00
22/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	615	0	615	0	0.00
22/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	671	0	671	0	0.00
22/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	559	0	559	0	0.00
22/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	1	0	1	0.00
22/07/2020	2046 On 06-August-20			Bond Future	92.17	92.2140	92.1741	92.2140	12,382.00
22/07/2020	2046 On 05-November-20			Bond Future	91.39	91.4278	91.3856	91.4278	3,975.00
22/07/2020	2046 On 04-February-21			Bond Future	92.44	92.4855	92.4416	92.4855	0.00
22/07/2020	2046 On 06-May-21			Bond Future	91.74	91.7866	91.7418	91.7866	0.00
22/07/2020	2046 On 05-August-21			Bond Future	92.76	92.8067	92.7618	92.8067	0.00
22/07/2020	2050 On 06-August-20			Bond Future	92.14	92.6808	92.1365	92.6808	14,575.00
22/07/2020	2050 On 05-November-20			Bond Future	93.11	93.6637	93.1120	93.6637	2,590.00
22/07/2020	2050 On 04-February-21			Bond Future	92.30	92.8595	92.3002	92.8595	0.00
22/07/2020	2050 On 06-May-21			Bond Future	93.39	93.9527	93.3862	93.9527	0.00
22/07/2020	2050 On 05-August-21			Bond Future	92.50	93.0727	92.5003	93.0727	0.00
22/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	AL37 On 06-August-20			Index Future	739.34	737.5410	739.3420	737.5410	0.00
22/07/2020	AL37 On 05-November-20			Index Future	747.07	745.2530	747.0680	745.2530	0.00
22/07/2020	AL37 On 04-February-21			Index Future	755.52	753.6830	755.5150	753.6830	0.00
22/07/2020	AL37 On 06-May-21			Index Future	764.22	762.3690	764.2210	762.3690	0.00
22/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
22/07/2020	AL7T On 06-August-20			Index Future	808.69	802.5090	808.6860	802.5090	0.00
22/07/2020	AL7T On 05-November-20			Index Future	817.14	810.9000	817.1370	810.9000	0.00
22/07/2020	AL7T On 04-February-21			Index Future	826.38	820.0720	826.3770	820.0720	0.00
22/07/2020	AL7T On 06-May-21			Index Future	835.90	829.5230	835.8990	829.5230	0.00
22/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
22/07/2020	ALBI On 06-August-20			Index Future	705.28	698.7800	705.2760	698.7800	213.00
22/07/2020	ALBI On 05-November-20			Index Future	712.65	706.0870	712.6450	706.0870	2.00
22/07/2020	ALBI On 04-February-21			Index Future	720.70	714.0740	720.7040	714.0740	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
22/07/2020	ALBI On 06-May-21			Index Future	729.01	722.3030	729.0080	722.3030	0.00
22/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
22/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2020	ES33 On 06-August-20			Bond Future	11.87	73.4010	11.8675	73.4010	350.00
22/07/2020	ES33 On 05-November-20			Bond Future	12.13	70.3877	12.1314	70.3877	0.00
22/07/2020	ES33 On 04-February-21			Bond Future	12.40	71.1854	12.4041	71.1854	0.00
22/07/2020	ES33 On 06-May-21			Bond Future	12.68	68.2302	12.6817	68.2302	0.00
22/07/2020	ES33 On 05-August-21			Bond Future	12.99	68.9716	12.9884	68.9716	0.00
22/07/2020	ES42 On 06-August-20			Bond Future	12.39	72.8543	12.3913	72.8543	4,919.00
22/07/2020	ES42 On 05-November-20			Bond Future	12.65	69.3515	12.6514	69.3515	0.00
22/07/2020	ES42 On 04-February-21			Bond Future	12.91	70.1382	12.9121	70.1382	0.00
22/07/2020	ES42 On 06-May-21			Bond Future	13.19	66.6892	13.1881	66.6892	0.00
22/07/2020	ES42 On 05-August-21			Bond Future	13.48	67.4132	13.4845	67.4132	0.00
22/07/2020	GOVI On 06-August-20			GOVI	696.86	690.5270	696.8560	690.5270	1,022.00
22/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	312740	38	312740	38	0.00
22/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	312640	38	312640	38	0.00
22/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	312840	38	312840	38	0.00
22/07/2020	GOVI On 05-November-20			GOVI	704.14	697.7470	704.1380	697.7470	1.00
22/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	337120	40	337120	40	0.00
22/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	336920	40	336920	40	0.00
22/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	337020	40	337020	40	0.00
22/07/2020	GOVI On 04-February-21			GOVI	712.10	705.6400	712.1000	705.6400	0.00
22/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	388400	45	388400	45	0.00
22/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	388500	45	388500	45	0.00
22/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	388600	45	388600	45	0.00
22/07/2020	GOVI On 06-May-21			GOVI	720.31	713.7720	720.3050	713.7720	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
22/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	416350	35	416350	35	0.00
22/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	416150	35	416150	35	0.00
22/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	416250	35	416250	35	0.00
22/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
22/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
22/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
22/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2020	IGOV On 06-August-20			Index Future	248.71	248.8220	248.7110	248.8220	1,210.00
22/07/2020	IGOV On 05-November-20			Index Future	251.37	251.4850	251.3720	251.4850	48.00
22/07/2020	IGOV On 04-February-21			Index Future	254.28	254.3910	254.2750	254.3910	0.00
22/07/2020	IGOV On 06-May-21			Index Future	257.27	257.3830	257.2660	257.3830	0.00
22/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
22/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
22/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0200	94.0300	94.0200	0.00
22/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2600	92.2600	92.2600	0.00
22/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4200	90.4300	90.4200	0.00
22/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.4000	89.4000	89.4000	0.00
22/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6700	90.6700	90.6700	51.00
22/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1100	90.1100	90.1100	0.00
22/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.22	90.2200	90.2200	90.2200	0.00
22/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.35	93.3600	93.3500	93.3600	0.00
22/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.82	93.8500	93.8200	93.8500	0.00
22/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.18	86.2600	86.1800	86.2600	0.00
22/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.69	91.8100	91.6900	91.8100	0.00
22/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/07/2020	IS10 On 17-December-25			Interest Rate Swap	79.54	80.0700	79.5400	80.0700	0.00

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22/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.13	76.6900	76.1300	76.6900	0.00
22/07/2020	IS10 On 15-June-26			Interest Rate Swap	74.62	75.2100	74.6200	75.2100	0.00
22/07/2020	IS10 On 21-September-26			Interest Rate Swap	76.73	77.3400	76.7300	77.3400	0.00
22/07/2020	IS10 On 21-December-26			Interest Rate Swap	80.86	81.4900	80.8600	81.4900	0.00
22/07/2020	IS10 On 15-March-27			Interest Rate Swap	79.48	80.1400	79.4800	80.1400	0.00
22/07/2020	IS10 On 21-June-27			Interest Rate Swap	81.65	82.3300	81.6500	82.3300	0.00
22/07/2020	IS10 On 20-September-27			Interest Rate Swap	87.52	88.2100	87.5200	88.2100	0.00
22/07/2020	IS10 On 20-December-27			Interest Rate Swap	87.94	88.6600	87.9400	88.6600	0.00
22/07/2020	IS10 On 22-March-28			Interest Rate Swap	80.96	81.7300	80.9600	81.7300	0.00
22/07/2020	IS10 On 20-June-28			Interest Rate Swap	88.83	89.6000	88.8300	89.6000	0.00
22/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3350	3.6550	96.3350	0.00
22/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.65	96.3450	3.6450	96.3450	0.00
22/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.51	96.5050	3.5050	96.5050	0.00
22/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.51	96.5050	3.5050	96.5050	0.00
22/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.51	96.5250	3.5050	96.5250	30.00
22/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.50	96.5250	3.4950	96.5250	0.00
22/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.52	96.5100	3.5200	96.5100	0.00
22/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3700	3.6300	96.3700	0.00
22/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.67	96.3350	3.6650	96.3350	0.00
22/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1000	3.8900	96.1000	0.00
22/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.99	96.0150	3.9850	96.0150	0.00
22/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.5250	4.2950	95.5250	0.00
22/07/2020	R023 On 06-August-20			Bond Future	4.82	110.4446	4.8156	110.4446	25,078.00
22/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5846	6	5846	6	0.00
22/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5869	6	5869	6	0.00
22/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5892	6	5892	6	0.00
22/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 05-November-20			Bond Future	4.89	107.6826	4.8875	107.6826	13,220.00
22/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5569	6	5569	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
22/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5589	6	5589	6	0.00
22/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5548	6	5548	6	0.00
22/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 04-February-21			Bond Future	4.94	108.9023	4.9359	108.9023	0.00
22/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2823	3	2823	3	0.00
22/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2858	3	2858	3	0.00
22/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2841	3	2841	3	0.00
22/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	103	0	103	0	0.00
22/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	105	0	105	0	0.00
22/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	101	0	101	0	0.00
22/07/2020	R023 On 06-May-21			Bond Future	4.97	106.2488	4.9743	106.2488	0.00
22/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4445	4	4445	4	0.00
22/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4478	4	4478	4	0.00
22/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4462	4	4462	4	0.00
22/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	20	0	20	0	0.00
22/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	20	0	20	0	0.00
22/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	21	0	21	0	0.00
22/07/2020	R023 On 05-August-21			Bond Future	5.08	107.4042	5.0779	107.4042	0.00
22/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	351	0	351	0	0.00
22/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	336	0	336	0	0.00
22/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	321	0	321	0	0.00
22/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R035 On 06-August-20			Bond Future	10.91	88.1251	10.9100	88.1251	106,946.00
22/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	33	0	33	0	0.00
22/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
22/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
22/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	8	0	8	0	500.00
22/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	35	0	35	0	0.00
22/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	372	0	372	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
22/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
22/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	31	0	31	0	0.00
22/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	15697	17	15697	17	0.00
22/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	6682	8	6682	8	0.00
22/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6822	8	6822	8	0.00
22/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	13676	15	13676	15	0.00
22/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	6751	8	6751	8	0.00
22/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	3401	4	3401	4	500.00
22/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	8545	10	8545	10	0.00
22/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12962	14	12962	14	0.00
22/07/2020	R035 On 05-November-20			Bond Future	11.13	84.5649	11.1317	84.5649	5,700.00
22/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2030	2	2030	2	0.00
22/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2052	2	2052	2	0.00
22/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2009	2	2009	2	0.00
22/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7296	8	7296	8	0.00
22/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7250	8	7250	8	0.00
22/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7203	8	7203	8	0.00
22/07/2020	R035 On 04-February-21			Bond Future	11.36	85.5229	11.3602	85.5229	0.00
22/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2235	2	2235	2	0.00
22/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2374	2	2374	2	0.00
22/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2218	2	2218	2	0.00
22/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4743	4	4743	4	0.00
22/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2201	2	2201	2	0.00
22/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10721	12	10721	12	0.00
22/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6089	7	6089	7	650.00
22/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10774	12	10774	12	0.00
22/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10253	11	10253	11	650.00
22/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10668	11	10668	11	0.00
22/07/2020	R035 On 06-May-21			Bond Future	11.59	82.0324	11.5883	82.0324	0.00
22/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8123	7	8123	7	0.00
22/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8193	7	8193	7	0.00
22/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9637	9	9637	9	0.00
22/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5536	5	5536	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2435	2	2435	2	793.00
22/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8158	7	8158	7	0.00
22/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3542	3	3542	3	1,650.00
22/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6996	6	6996	6	0.00
22/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4872	4	4872	4	0.00
22/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6467	7	6467	7	793.00
22/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4523	5	4523	5	793.00
22/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8299	9	8299	9	0.00
22/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3815	4	3815	4	0.00
22/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3126	3	3126	3	1,650.00
22/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5761	6	5761	6	1,650.00
22/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10936	12	10936	12	0.00
22/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3833	4	3833	4	0.00
22/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3796	4	3796	4	0.00
22/07/2020	R035 On 05-August-21			Bond Future	11.84	82.9241	11.8444	82.9241	0.00
22/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	54065	55	54065	55	0.00
22/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	53948	55	53948	55	0.00
22/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54182	55	54182	55	0.00
22/07/2020	R186 On 06-August-20			Bond Future	7.42	116.5456	7.4214	116.5456	72,936.00
22/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	5055	5	5055	5	0.00
22/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	917	1	917	1	2,500.00
22/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	8242	8	8242	8	900.00
22/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	3184	3	3184	3	900.00
22/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4441	4	4441	4	0.00
22/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	5106	5	5106	5	0.00
22/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	5003	5	5003	5	0.00
22/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	10	0	10	0	0.00
22/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	761	1	761	1	2,500.00
22/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	73	0	73	0	15,177.00
22/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	19	0	19	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
22/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	9	0	9	0	0.00
22/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	9	0	9	0	0.00
22/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R186 On 05-November-20			Bond Future	7.59	117.7532	7.5933	117.7532	15,750.00
22/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1215	1	1215	1	1,200.00
22/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	6152	6	6152	6	0.00
22/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2255	2	2255	2	80.00
22/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	6112	6	6112	6	0.00
22/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3702	4	3702	4	1,200.00
22/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	6071	6	6071	6	0.00
22/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	581	1	581	1	80.00
22/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	3196	3	3196	3	3,500.00
22/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4904	5	4904	5	3,500.00
22/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8621	8	8621	8	0.00
22/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1077	1	1077	1	0.00
22/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	1914	2	1914	2	0.00
22/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	302	0	302	0	3,500.00
22/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	745	1	745	1	0.00
22/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2745	3	2745	3	0.00
22/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6491	7	6491	7	0.00
22/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	754	1	754	1	0.00
22/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1597	2	1597	2	0.00
22/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	736	1	736	1	0.00
22/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4375	5	4375	5	0.00
22/07/2020	R186 On 04-February-21			Bond Future	7.76	113.8049	7.7637	113.8049	0.00
22/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	4259	4	4259	4	0.00
22/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	4289	4	4289	4	0.00
22/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4319	4	4319	4	0.00
22/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2328	3	2328	3	0.00
22/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2309	2	2309	2	0.00
22/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2346	3	2346	3	0.00
22/07/2020	R186 On 06-May-21			Bond Future	7.95	115.1183	7.9467	115.1183	0.00
22/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12802	13	12802	13	0.00

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22/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12764	13	12764	13	0.00
22/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12726	12	12726	12	0.00
22/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	259	0	259	0	0.00
22/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	262	0	262	0	0.00
22/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	256	0	256	0	0.00
22/07/2020	R186 On 05-August-21			Bond Future	8.17	111.0877	8.1677	111.0877	0.00
22/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1984	2	1984	2	0.00
22/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	2028	2	2028	2	0.00
22/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	2073	2	2073	2	0.00
22/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R197 On 06-August-20			Bond Future	305.30	305.2490	305.3017	305.2490	2,591.00
22/07/2020	R197 On 05-November-20			Bond Future	308.53	308.4867	308.5342	308.4867	1,400.00
22/07/2020	R197 On 04-February-21			Bond Future	304.26	304.2116	304.2559	304.2116	0.00
22/07/2020	R197 On 06-May-21			Bond Future	307.84	307.7926	307.8358	307.7926	0.00
22/07/2020	R197 On 05-August-21			Bond Future	303.27	303.2228	303.2676	303.2228	0.00
22/07/2020	R202 On 06-August-20			Bond Future	205.86	205.9518	205.8616	205.9518	6,136.00
22/07/2020	R202 On 05-November-20			Bond Future	208.04	208.1362	208.0412	208.1362	1,904.00
22/07/2020	R202 On 04-February-21			Bond Future	206.28	206.3776	206.2788	206.3776	0.00
22/07/2020	R202 On 06-May-21			Bond Future	208.71	208.8067	208.7057	208.8067	0.00
22/07/2020	R202 On 05-August-21			Bond Future	206.78	206.8835	206.7822	206.8835	0.00
22/07/2020	R208 On 06-August-20			Bond Future	3.52	104.5221	3.5179	104.5221	22,492.00
22/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1281	1	1281	1	0.00
22/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1287	1	1287	1	0.00
22/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1275	1	1275	1	0.00
22/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R208 On 05-November-20			Bond Future	3.07	102.2143	3.0686	102.2143	0.00
22/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	667	1	667	1	0.00
22/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	663	1	663	1	0.00
22/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	659	1	659	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 06-August-20			Bond Future	10.79	67.3286	10.7855	67.3286	59,872.00
22/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41066	42	41066	42	0.00
22/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41174	42	41174	42	0.00
22/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40957	42	40957	42	0.00
22/07/2020	R209 On 05-November-20			Bond Future	10.98	64.8866	10.9802	64.8866	2,500.00
22/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1618	1	1618	1	0.00
22/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1649	1	1649	1	0.00
22/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1634	1	1634	1	0.00
22/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7192	8	7192	8	0.00
22/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7147	8	7147	8	0.00
22/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7237	8	7237	8	0.00
22/07/2020	R209 On 04-February-21			Bond Future	11.18	65.6221	11.1755	65.6221	0.00
22/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2438	2	2438	2	0.00
22/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2455	2	2455	2	0.00
22/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2421	2	2421	2	0.00
22/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8458	9	8458	9	0.00
22/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8415	9	8415	9	0.00
22/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8373	9	8373	9	0.00
22/07/2020	R209 On 06-May-21			Bond Future	11.38	63.2382	11.3765	63.2382	460.00
22/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2564	2	2564	2	1,000.00
22/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4724	4	4724	4	0.00
22/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7440	7	7440	7	0.00
22/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7502	7	7502	7	0.00
22/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7532	7	7532	7	0.00
22/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7471	7	7471	7	0.00
22/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3325	4	3325	4	0.00
22/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3294	4	3294	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
22/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3278	4	3278	4	1,000.00
22/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3309	4	3309	4	0.00
22/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5377	6	5377	6	1,000.00
22/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8737	9	8737	9	0.00
22/07/2020	R209 On 05-August-21			Bond Future	11.60	63.9255	11.5974	63.9255	0.00
22/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	998	0	998	0	0.00
22/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	949	0	949	0	0.00
22/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	1046	0	1046	0	0.00
22/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R210 On 06-August-20			Bond Future	181.80	181.8818	181.7960	181.8818	1,929.00
22/07/2020	R210 On 05-November-20			Bond Future	181.05	181.1362	181.0460	181.1362	644.00
22/07/2020	R210 On 04-February-21			Bond Future	183.14	183.2315	183.1380	183.2315	0.00
22/07/2020	R210 On 06-May-21			Bond Future	182.58	182.6784	182.5827	182.6784	0.00
22/07/2020	R210 On 05-August-21			Bond Future	184.61	184.7092	184.6132	184.7092	0.00
22/07/2020	R212 On 06-August-20			Bond Future	165.53	165.6392	165.5333	165.6392	7,008.00
22/07/2020	R212 On 05-November-20			Bond Future	167.29	167.3961	167.2860	167.3961	1,526.00
22/07/2020	R212 On 04-February-21			Bond Future	166.92	167.0376	166.9242	167.0376	0.00
22/07/2020	R212 On 06-May-21			Bond Future	168.89	169.0036	168.8879	169.0036	0.00
22/07/2020	R212 On 05-August-21			Bond Future	168.44	168.5553	168.4390	168.5553	0.00
22/07/2020	R213 On 06-August-20			Bond Future	9.71	84.7844	9.7055	84.7844	16,139.00
22/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	302	0	302	0	0.00
22/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	327	0	327	0	0.00
22/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	314	0	314	0	0.00
22/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2682	3	2682	3	0.00
22/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2635	3	2635	3	0.00
22/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2730	3	2730	3	0.00
22/07/2020	R213 On 05-November-20			Bond Future	9.90	82.1346	9.9028	82.1346	0.00
22/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2610	2	2610	2	0.00
22/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2634	2	2634	2	0.00
22/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2658	2	2658	2	0.00
22/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4309	5	4309	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4375	5	4375	5	0.00
22/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4342	5	4342	5	0.00
22/07/2020	R213 On 04-February-21			Bond Future	10.10	83.0649	10.1047	83.0649	0.00
22/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2728	2	2728	2	0.00
22/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2707	2	2707	2	0.00
22/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2687	2	2687	2	0.00
22/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6635	7	6635	7	0.00
22/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6672	7	6672	7	0.00
22/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6598	7	6598	7	0.00
22/07/2020	R213 On 06-May-21			Bond Future	10.31	80.4918	10.3071	80.4918	0.00
22/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9626	9	9626	9	0.00
22/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9659	9	9659	9	0.00
22/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9593	9	9593	9	0.00
22/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1825	2	1825	2	0.00
22/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1812	2	1812	2	0.00
22/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1799	2	1799	2	0.00
22/07/2020	R213 On 05-August-21			Bond Future	10.54	81.3670	10.5377	81.3670	0.00
22/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1617	1	1617	1	0.00
22/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1567	1	1567	1	0.00
22/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1518	1	1518	1	0.00
22/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R214 On 06-August-20			Bond Future	11.08	64.9869	11.0798	64.9869	20,627.00
22/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	20	0	20	0	0.00
22/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	21	0	21	0	0.00
22/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	22	0	22	0	0.00
22/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	6628	8	6628	8	0.00
22/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	6757	8	6757	8	0.00
22/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	6692	8	6692	8	0.00
22/07/2020	R214 On 05-November-20			Bond Future	11.27	62.3840	11.2720	62.3840	3,100.00
22/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1626	1	1626	1	0.00
22/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1641	1	1641	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1610	1	1610	1	0.00
22/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7663	8	7663	8	0.00
22/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	7616	8	7616	8	0.00
22/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	7568	8	7568	8	0.00
22/07/2020	R214 On 04-February-21			Bond Future	11.47	63.0907	11.4688	63.0907	0.00
22/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2380	2	2380	2	0.00
22/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2413	2	2413	2	0.00
22/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2396	2	2396	2	0.00
22/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8998	10	8998	10	0.00
22/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8952	10	8952	10	0.00
22/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9044	10	9044	10	0.00
22/07/2020	R214 On 06-May-21			Bond Future	11.66	60.5395	11.6639	60.5395	0.00
22/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6789	6	6789	6	0.00
22/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6760	6	6760	6	0.00
22/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6731	6	6731	6	0.00
22/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3812	4	3812	4	0.00
22/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3830	4	3830	4	0.00
22/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3793	4	3793	4	0.00
22/07/2020	R214 On 05-August-21			Bond Future	11.88	61.1976	11.8811	61.1976	0.00
22/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	639	0	639	0	0.00
22/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	737	0	737	0	0.00
22/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	688	0	688	0	0.00
22/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
22/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	1	0	1	0.00
22/07/2020	R248 On 06-August-20			Bond Future	11.52	79.6240	11.5184	79.6240	112,720.00
22/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	6	0	6	0	0.00
22/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2826	2	2826	2	0.00
22/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	561	0	561	0	0.00
22/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	183	0	183	0	640.00
22/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
22/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	6	0	6	0	0.00
22/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2606	2	2606	2	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7452	6	7452	6	814.00
22/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	16	0	16	0	640.00
22/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
22/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	6	0	6	0	0.00
22/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	475	0	475	0	470.00
22/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4795	4	4795	4	814.00
22/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	3319	4	3319	4	0.00
22/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	9726	11	9726	11	0.00
22/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	238	0	238	0	0.00
22/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	9645	11	9645	11	0.00
22/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	792	1	792	1	0.00
22/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	56	0	56	0	0.00
22/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	699	1	699	1	0.00
22/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20406	22	20406	22	0.00
22/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	17980	19	17980	19	0.00
22/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	4818	6	4818	6	0.00
22/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3056	4	3056	4	0.00
22/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	9807	11	9807	11	0.00
22/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8453	10	8453	10	0.00
22/07/2020	R248 On 05-November-20			Bond Future	11.73	76.0386	11.7310	76.0386	250.00
22/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2351	2	2351	2	950.00
22/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	787	1	787	1	950.00
22/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	828	1	828	1	0.00
22/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	818	1	818	1	0.00
22/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	807	1	807	1	0.00
22/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13223	14	13223	14	0.00
22/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	13296	14	13296	14	0.00
22/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13151	14	13151	14	0.00
22/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	13443	15	13443	15	0.00
22/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7278	8	7278	8	0.00
22/07/2020	R248 On 04-February-21			Bond Future	11.95	76.9001	11.9506	76.9001	0.00
22/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2104	2	2104	2	0.00
22/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2121	2	2121	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
22/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2137	2	2137	2	0.00
22/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12295	13	12295	13	0.00
22/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12416	13	12416	13	0.00
22/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12356	13	12356	13	0.00
22/07/2020	R248 On 06-May-21			Bond Future	12.17	73.3733	12.1689	73.3733	0.00
22/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6460	6	6460	6	0.00
22/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6522	6	6522	6	0.00
22/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6491	6	6491	6	0.00
22/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5426	6	5426	6	0.00
22/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5399	6	5399	6	0.00
22/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5453	6	5453	6	0.00
22/07/2020	R248 On 05-August-21			Bond Future	12.41	74.1707	12.4130	74.1707	0.00
22/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	554	0	554	0	0.00
22/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	611	0	611	0	0.00
22/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	497	0	497	0	0.00
22/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	1	0	1	0.00
22/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	1	0	1	0.00
22/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	1	0	1	0.00