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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
31/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	2025 On 06-August-20			Bond Future	137.83	137.4163	137.8346	137.4163	3,181.00
31/07/2020	2025 On 05-November-20			Bond Future	139.24	138.8227	139.2445	138.8227	3,153.00
31/07/2020	2025 On 04-February-21			Bond Future	139.31	138.8853	139.3113	138.8853	0.00
31/07/2020	2025 On 06-May-21			Bond Future	140.94	140.5045	140.9351	140.5045	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
31/07/2020	2025 On 05-August-21			Bond Future	140.95	140.5133	140.9488	140.5133	0.00
31/07/2020	2029 On 06-August-20			Bond Future	98.47	97.7058	98.4722	97.7058	2,405.00
31/07/2020	2029 On 05-November-20			Bond Future	98.36	97.5830	98.3568	97.5830	5,012.00
31/07/2020	2029 On 04-February-21			Bond Future	99.47	98.6856	99.4676	98.6856	0.00
31/07/2020	2029 On 06-May-21			Bond Future	99.49	98.6986	99.4895	98.6986	0.00
31/07/2020	2029 On 05-August-21			Bond Future	100.58	99.7777	100.5773	99.7777	0.00
31/07/2020	2030 On 06-August-20			Bond Future	9.25	92.1416	9.2455	92.1416	76,302.00
31/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	319	0	319	0	0.00
31/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	254	0	254	0	450.00
31/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6494	6	6494	6	0.00
31/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	68	0	68	0	800.00
31/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
31/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	356	0	356	0	0.00
31/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	10894	11	10894	11	0.00
31/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4319	4	4319	4	470.00
31/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8082	8	8082	8	470.00
31/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1319	1	1319	1	0.00
31/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4044	4	4044	4	0.00
31/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8343	8	8343	8	0.00
31/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4594	4	4594	4	0.00
31/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2951	3	2951	3	450.00
31/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	337	0	337	0	0.00
31/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11984	12	11984	12	0.00
31/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5468	5	5468	5	622.00
31/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8965	9	8965	9	0.00
31/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	2	0	2	0	423.00
31/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	560	0	560	0	423.00
31/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4541	5	4541	5	0.00
31/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
31/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	829	1	829	1	2,500.00
31/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
31/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1201	2	1201	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
31/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	297	0	297	0	0.00
31/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	1	0	1	0	0.00
31/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	5	0	5	0	0.00
31/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1160	1	1160	1	0.00
31/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	36	0	36	0	0.00
31/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	3	0	3	0	0.00
31/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	8	0	8	0	5,850.00
31/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2380	3	2380	3	0.00
31/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1417	2	1417	2	0.00
31/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5424	6	5424	6	0.00
31/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1243	2	1243	2	0.00
31/07/2020	2030 On 05-November-20			Bond Future	9.44	93.0620	9.4440	93.0620	98,760.00
31/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4886	5	4886	5	0.00
31/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1646	2	1646	2	3,000.00
31/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3589	3	3589	3	0.00
31/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	848	1	848	1	1,000.00
31/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2049	2	2049	2	1,000.00
31/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1420	1	1420	1	3,000.00
31/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2910	3	2910	3	0.00
31/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	602	1	602	1	3,000.00
31/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2937	3	2937	3	0.00
31/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5147	5	5147	5	0.00
31/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	3715	4	3715	4	0.00
31/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1665	2	1665	2	14,160.00
31/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4420	4	4420	4	0.00
31/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2509	2	2509	2	3,000.00
31/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6767	7	6767	7	0.00
31/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	872	1	872	1	14,160.00
31/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1095	1	1095	1	15,414.00
31/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2026	2	2026	2	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6359	6	6359	6	0.00
31/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2966	3	2966	3	0.00
31/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3218	4	3218	4	0.00
31/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4434	5	4434	5	0.00
31/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5086	5	5086	5	0.00
31/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1140	1	1140	1	3,000.00
31/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6521	7	6521	7	0.00
31/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2548	3	2548	3	2,500.00
31/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1260	1	1260	1	15,414.00
31/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3277	4	3277	4	0.00
31/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5624	6	5624	6	0.00
31/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3744	4	3744	4	0.00
31/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7354	8	7354	8	0.00
31/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2081	2	2081	2	14,160.00
31/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1712	2	1712	2	1,000.00
31/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3247	4	3247	4	0.00
31/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1833	2	1833	2	5,000.00
31/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8726	9	8726	9	0.00
31/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4398	5	4398	5	0.00
31/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2647	3	2647	3	3,000.00
31/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7455	8	7455	8	0.00
31/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5126	5	5126	5	0.00
31/07/2020	2030 On 04-February-21			Bond Future	9.65	90.0864	9.6453	90.0864	0.00
31/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1391	1	1391	1	1,000.00
31/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2826	3	2826	3	0.00
31/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2713	3	2713	3	1,000.00
31/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1378	1	1378	1	800.00
31/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2804	3	2804	3	0.00
31/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2781	3	2781	3	0.00
31/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2172	2	2172	2	800.00
31/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5750	6	5750	6	0.00
31/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2747	3	2747	3	1,800.00
31/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6658	7	6658	7	0.00

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31/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5682	6	5682	6	0.00
31/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8871	9	8871	9	0.00
31/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5542	6	5542	6	0.00
31/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5577	6	5577	6	0.00
31/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5508	6	5508	6	0.00
31/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8823	9	8823	9	0.00
31/07/2020	2030 On 06-May-21			Bond Future	9.86	91.1166	9.8551	91.1166	0.00
31/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7364	7	7364	7	0.00
31/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2919	3	2919	3	0.00
31/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10631	10	10631	10	0.00
31/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1163	1	1163	1	700.00
31/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4808	4	4808	4	0.00
31/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5147	5	5147	5	0.00
31/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10666	10	10666	10	0.00
31/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	3068	3	3068	3	0.00
31/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10701	10	10701	10	0.00
31/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1446	1	1446	1	0.00
31/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12045	12	12045	12	0.00
31/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4462	4	4462	4	700.00
31/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6556	7	6556	7	700.00
31/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6802	7	6802	7	0.00
31/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1468	1	1468	1	0.00
31/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1457	1	1457	1	0.00
31/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4164	4	4164	4	0.00
31/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2783	3	2783	3	0.00
31/07/2020	2030 On 05-August-21			Bond Future	10.10	88.0854	10.0997	88.0854	0.00
31/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1584	1	1584	1	0.00
31/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1635	1	1635	1	0.00
31/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1685	1	1685	1	0.00
31/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2032 On 06-August-20			Bond Future	10.18	89.7094	10.1822	89.7094	64,434.00

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31/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	204	0	204	0	0.00
31/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	4	0	4	0	0.00
31/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	5	0	5	0	0.00
31/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
31/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	1	0	1	0	800.00
31/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	5	0	5	0	0.00
31/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4515	5	4515	5	0.00
31/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4645	5	4645	5	0.00
31/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9118	9	9118	9	0.00
31/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5700	6	5700	6	0.00
31/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4580	5	4580	5	0.00
31/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1891	2	1891	2	0.00
31/07/2020	2032 On 05-November-20			Bond Future	10.40	86.4618	10.3999	86.4618	97,217.00
31/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1849	2	1849	2	0.00
31/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5479	5	5479	5	0.00
31/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5823	6	5823	6	0.00
31/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	838	1	838	1	3,000.00
31/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1554	2	1554	2	3,000.00
31/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1267	1	1267	1	1,000.00
31/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1870	2	1870	2	0.00
31/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	666	1	666	1	1,000.00
31/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1828	2	1828	2	0.00
31/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5804	6	5804	6	0.00
31/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8980	9	8980	9	0.00
31/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9958	10	9958	10	0.00
31/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	1917	2	1917	2	1,000.00
31/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5720	6	5720	6	0.00
31/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7229	8	7229	8	0.00
31/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6420	7	6420	7	0.00
31/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5762	6	5762	6	0.00
31/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2076	2	2076	2	3,000.00
31/07/2020	2032 On 04-February-21			Bond Future	10.62	87.4185	10.6180	87.4185	0.00
31/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1030	1	1030	1	800.00

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31/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2155	2	2155	2	0.00
31/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1645	2	1645	2	800.00
31/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2190	2	2190	2	0.00
31/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5174	5	5174	5	0.00
31/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2173	2	2173	2	0.00
31/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8191	9	8191	9	0.00
31/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8145	9	8145	9	0.00
31/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9780	10	9780	10	0.00
31/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4023	4	4023	4	800.00
31/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8236	9	8236	9	0.00
31/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12503	13	12503	13	0.00
31/07/2020	2032 On 06-May-21			Bond Future	10.84	84.2717	10.8421	84.2717	0.00
31/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3902	4	3902	4	736.00
31/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9375	9	9375	9	0.00
31/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10922	11	10922	11	0.00
31/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9407	9	9407	9	0.00
31/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9342	9	9342	9	0.00
31/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2711	3	2711	3	0.00
31/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2677	3	2677	3	0.00
31/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2694	3	2694	3	0.00
31/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2000	2	2000	2	736.00
31/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6827	7	6827	7	0.00
31/07/2020	2032 On 05-August-21			Bond Future	11.09	85.1720	11.0932	85.1720	0.00
31/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1423	1	1423	1	0.00
31/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1371	1	1371	1	0.00
31/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1476	1	1476	1	0.00
31/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2033 On 06-August-20			Bond Future	92.45	92.4414	92.4515	92.4414	4,450.00
31/07/2020	2033 On 05-November-20			Bond Future	92.20	92.1909	92.2007	92.1909	9,616.00
31/07/2020	2033 On 04-February-21			Bond Future	93.24	93.2325	93.2419	93.2325	0.00
31/07/2020	2033 On 06-May-21			Bond Future	93.11	93.1054	93.1147	93.1054	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
31/07/2020	2033 On 05-August-21			Bond Future	94.13	94.1233	94.1328	94.1233	0.00
31/07/2020	2037 On 06-August-20			Bond Future	11.13	80.2350	11.1320	80.2350	49,207.00
31/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	8707	9	8707	9	0.00
31/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8633	9	8633	9	0.00
31/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	8559	9	8559	9	0.00
31/07/2020	2037 On 05-November-20			Bond Future	11.35	81.0365	11.3504	81.0365	111,683.00
31/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1207	1	1207	1	0.00
31/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1179	1	1179	1	0.00
31/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1193	1	1193	1	0.00
31/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8970	9	8970	9	0.00
31/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8856	9	8856	9	0.00
31/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8913	9	8913	9	0.00
31/07/2020	2037 On 04-February-21			Bond Future	11.57	77.6777	11.5740	77.6777	0.00
31/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6344	6	6344	6	300.00
31/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1183	1	1183	1	72.00
31/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12653	13	12653	13	0.00
31/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3146	3	3146	3	0.00
31/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2162	2	2162	2	0.00
31/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2029	2	2029	2	0.00
31/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6116	6	6116	6	0.00
31/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2045	2	2045	2	0.00
31/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2391	2	2391	2	240.00
31/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2062	2	2062	2	0.00
31/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10326	11	10326	11	0.00
31/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4210	5	4210	5	240.00
31/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9351	10	9351	10	0.00
31/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10433	11	10433	11	0.00
31/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1285	2	1285	2	300.00
31/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7650	8	7650	8	72.00
31/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10012	10	10012	10	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
31/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10379	11	10379	11	0.00
31/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14069	15	14069	15	0.00
31/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4038	4	4038	4	0.00
31/07/2020	2037 On 06-May-21			Bond Future	11.80	78.5664	11.8037	78.5664	0.00
31/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7861	7	7861	7	0.00
31/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7895	7	7895	7	0.00
31/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7929	7	7929	7	0.00
31/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4401	4	4401	4	0.00
31/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4381	4	4381	4	0.00
31/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4421	4	4421	4	0.00
31/07/2020	2037 On 05-August-21			Bond Future	12.06	75.1505	12.0640	75.1505	0.00
31/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	1084	1	1084	1	0.00
31/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	1138	1	1138	1	0.00
31/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	1193	1	1193	1	0.00
31/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2038 On 06-August-20			Bond Future	103.38	102.6711	103.3770	102.6711	10,802.00
31/07/2020	2038 On 05-November-20			Bond Future	104.43	103.7219	104.4344	103.7219	7,130.00
31/07/2020	2038 On 04-February-21			Bond Future	103.92	103.1999	103.9199	103.1999	0.00
31/07/2020	2038 On 06-May-21			Bond Future	105.13	104.4033	105.1315	104.4033	0.00
31/07/2020	2038 On 05-August-21			Bond Future	104.56	103.8263	104.5625	103.8263	0.00
31/07/2020	2040 On 06-August-20			Bond Future	11.40	81.4047	11.4022	81.4047	18,616.00
31/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	46	0	46	0	0.00
31/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	531	1	531	1	0.00
31/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
31/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
31/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	28	0	28	0	0.00
31/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	9579	10	9579	10	0.00
31/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	13645	14	13645	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	4218	4	4218	4	0.00
31/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	9895	10	9895	10	0.00
31/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	3810	4	3810	4	12,496.00
31/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	9974	10	9974	10	0.00
31/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1474	2	1474	2	517.00
31/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	9816	10	9816	10	0.00
31/07/2020	2040 On 05-November-20			Bond Future	11.62	82.2178	11.6233	82.2178	51,218.00
31/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	470	1	470	1	2,000.00
31/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	941	1	941	1	2,000.00
31/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	329	0	329	0	2,000.00
31/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	693	1	693	1	2,380.00
31/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1027	1	1027	1	0.00
31/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2296	2	2296	2	2,380.00
31/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4329	4	4329	4	0.00
31/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1040	1	1040	1	0.00
31/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3690	4	3690	4	0.00
31/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1053	1	1053	1	0.00
31/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4482	5	4482	5	2,000.00
31/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	10174	11	10174	11	0.00
31/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10112	10	10112	10	0.00
31/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	15952	16	15952	16	0.00
31/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	12227	13	12227	13	0.00
31/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3843	4	3843	4	2,000.00
31/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6434	7	6434	7	0.00
31/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10684	11	10684	11	0.00
31/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	14177	14	14177	14	0.00
31/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	10237	11	10237	11	0.00
31/07/2020	2040 On 04-February-21			Bond Future	11.85	78.6219	11.8502	78.6219	0.00
31/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1412	2	1412	2	800.00
31/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5015	5	5015	5	0.00
31/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1900	2	1900	2	0.00
31/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	797	1	797	1	500.00
31/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	867	1	867	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
31/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1916	2	1916	2	0.00
31/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1643	2	1643	2	500.00
31/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4509	5	4509	5	0.00
31/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1884	2	1884	2	0.00
31/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11734	12	11734	12	0.00
31/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6270	7	6270	7	500.00
31/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12700	13	12700	13	0.00
31/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	17869	18	17869	18	0.00
31/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	17268	18	17268	18	0.00
31/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	13779	14	13779	14	0.00
31/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11617	12	11617	12	0.00
31/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11675	12	11675	12	0.00
31/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5700	6	5700	6	800.00
31/07/2020	2040 On 06-May-21			Bond Future	12.08	79.5214	12.0830	79.5214	0.00
31/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7213	7	7213	7	0.00
31/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7245	7	7245	7	0.00
31/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7181	7	7181	7	0.00
31/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5207	5	5207	5	0.00
31/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5182	5	5182	5	0.00
31/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5156	5	5156	5	0.00
31/07/2020	2040 On 05-August-21			Bond Future	12.35	75.8654	12.3465	75.8654	0.00
31/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	707	0	707	0	0.00
31/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	821	1	821	1	0.00
31/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	764	1	764	1	0.00
31/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 06-August-20			Bond Future	11.51	77.6810	11.5118	77.6810	44,901.00
31/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
31/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 06-August-20	9.88	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
31/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
31/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	40	0	40	0	0.00
31/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	124	0	124	0	0.00
31/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	19737	20	19737	20	0.00
31/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	13866	14	13866	14	0.00
31/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12009	12	12009	12	0.00
31/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	3992	4	3992	4	0.00
31/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12092	12	12092	12	0.00
31/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2956	3	2956	3	474.00
31/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	11186	12	11186	12	0.00
31/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	12176	13	12176	13	0.00
31/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	16502	17	16502	17	0.00
31/07/2020	2044 On 05-November-20			Bond Future	11.73	78.4570	11.7282	78.4570	26,103.00
31/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	404	0	404	0	1,815.00
31/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	968	1	968	1	0.00
31/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	579	1	579	1	0.00
31/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3070	3	3070	3	0.00
31/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3211	3	3211	3	0.00
31/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	587	1	587	1	300.00
31/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	993	1	993	1	0.00
31/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	631	1	631	1	1,815.00
31/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	980	1	980	1	0.00
31/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	649	1	649	1	525.00
31/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	215	0	215	0	525.00
31/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2510	2	2510	2	0.00
31/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	88	0	88	0	1,815.00
31/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2240	2	2240	2	0.00
31/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	197	0	197	0	300.00
31/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10538	11	10538	11	0.00
31/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12719	13	12719	13	0.00
31/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	6176	7	6176	7	1,815.00
31/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5133	5	5133	5	1,815.00

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31/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	22516	23	22516	23	0.00
31/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12863	13	12863	13	0.00
31/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	18256	19	18256	19	0.00
31/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10602	11	10602	11	0.00
31/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	18689	19	18689	19	0.00
31/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	13300	14	13300	14	0.00
31/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	15124	16	15124	16	0.00
31/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6663	7	6663	7	525.00
31/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5322	6	5322	6	300.00
31/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10667	11	10667	11	0.00
31/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	13226	14	13226	14	0.00
31/07/2020	2044 On 04-February-21			Bond Future	11.95	74.9445	11.9503	74.9445	0.00
31/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1680	2	1680	2	0.00
31/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1709	2	1709	2	0.00
31/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1594	2	1594	2	0.00
31/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	868	1	868	1	265.00
31/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1694	2	1694	2	0.00
31/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1268	1	1268	1	0.00
31/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2501	3	2501	3	0.00
31/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12600	13	12600	13	0.00
31/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13040	14	13040	14	265.00
31/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17447	18	17447	18	0.00
31/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9846	10	9846	10	265.00
31/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12663	13	12663	13	0.00
31/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14693	15	14693	15	0.00
31/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12538	13	12538	13	0.00
31/07/2020	2044 On 06-May-21			Bond Future	12.18	75.8020	12.1781	75.8020	0.00
31/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6984	6	6984	6	0.00
31/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6953	6	6953	6	0.00
31/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6922	6	6922	6	0.00
31/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5433	5	5433	5	0.00
31/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5459	5	5459	5	0.00
31/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5407	5	5407	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
31/07/2020	2044 On 05-August-21			Bond Future	12.44	72.2315	12.4357	72.2315	0.00
31/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	926	1	926	1	0.00
31/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	982	1	982	1	0.00
31/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	870	1	870	1	0.00
31/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
31/07/2020	2046 On 06-August-20			Bond Future	91.84	91.8311	91.8416	91.8311	7,555.00
31/07/2020	2046 On 05-November-20			Bond Future	91.02	91.0068	91.0169	91.0068	12,300.00
31/07/2020	2046 On 04-February-21			Bond Future	92.05	92.0353	92.0450	92.0353	0.00
31/07/2020	2046 On 06-May-21			Bond Future	91.33	91.3211	91.3308	91.3211	0.00
31/07/2020	2046 On 05-August-21			Bond Future	92.33	92.3193	92.3291	92.3193	0.00
31/07/2020	2050 On 06-August-20			Bond Future	92.28	92.0982	92.2757	92.0982	10,340.00
31/07/2020	2050 On 05-November-20			Bond Future	93.22	93.0408	93.2196	93.0408	13,263.00
31/07/2020	2050 On 04-February-21			Bond Future	92.39	92.2048	92.3852	92.2048	0.00
31/07/2020	2050 On 06-May-21			Bond Future	93.46	93.2799	93.4623	93.2799	0.00
31/07/2020	2050 On 05-August-21			Bond Future	92.56	92.3754	92.5598	92.3754	0.00
31/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	AL37 On 06-August-20			Index Future	736.19	733.0360	736.1860	733.0360	0.00
31/07/2020	AL37 On 05-November-20			Index Future	743.61	740.4350	743.6130	740.4350	0.00
31/07/2020	AL37 On 04-February-21			Index Future	751.83	748.6190	751.8280	748.6190	0.00
31/07/2020	AL37 On 06-May-21			Index Future	760.41	757.1650	760.4090	757.1650	0.00
31/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
31/07/2020	AL7T On 06-August-20			Index Future	807.45	804.4750	807.4480	804.4750	0.00
31/07/2020	AL7T On 05-November-20			Index Future	815.59	812.5950	815.5930	812.5950	0.00
31/07/2020	AL7T On 04-February-21			Index Future	824.60	821.5760	824.6030	821.5760	0.00
31/07/2020	AL7T On 06-May-21			Index Future	834.02	830.9550	834.0150	830.9550	0.00
31/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
31/07/2020	ALBI On 06-August-20			Index Future	705.72	703.0120	705.7150	703.0120	51.00
31/07/2020	ALBI On 05-November-20			Index Future	712.83	710.1080	712.8340	710.1080	164.00
31/07/2020	ALBI On 04-February-21			Index Future	720.71	717.9570	720.7100	717.9570	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
31/07/2020	ALBI On 06-May-21			Index Future	728.94	726.1530	728.9350	726.1530	0.00
31/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
31/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	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
31/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2020	ES33 On 06-August-20			Bond Future	11.82	74.3909	11.8210	74.3909	0.00
31/07/2020	ES33 On 05-November-20			Bond Future	12.09	71.3608	12.0882	71.3608	350.00
31/07/2020	ES33 On 04-February-21			Bond Future	12.36	72.1503	12.3628	72.1503	0.00
31/07/2020	ES33 On 06-May-21			Bond Future	12.64	69.1986	12.6400	69.1986	0.00
31/07/2020	ES33 On 05-August-21			Bond Future	12.95	69.9378	12.9477	69.9378	0.00
31/07/2020	ES42 On 06-August-20			Bond Future	12.22	74.0478	12.2200	74.0478	0.00
31/07/2020	ES42 On 05-November-20			Bond Future	12.48	70.5299	12.4768	70.5299	4,919.00
31/07/2020	ES42 On 04-February-21			Bond Future	12.73	71.3111	12.7329	71.3111	0.00
31/07/2020	ES42 On 06-May-21			Bond Future	13.00	67.8679	13.0015	67.8679	0.00
31/07/2020	ES42 On 05-August-21			Bond Future	13.29	68.5923	13.2912	68.5923	0.00
31/07/2020	GOVI On 06-August-20			GOVI	697.07	694.3680	697.0660	694.3680	38.00
31/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	310640	34	310640	34	0.00
31/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	310540	34	310540	34	0.00
31/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	310740	34	310740	34	0.00
31/07/2020	GOVI On 05-November-20			GOVI	704.10	701.3770	704.0980	701.3770	1,019.00
31/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	337520	36	337520	36	0.00
31/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	337320	36	337320	36	0.00
31/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	337420	36	337420	36	0.00
31/07/2020	GOVI On 04-February-21			GOVI	711.88	709.1290	711.8770	709.1290	0.00
31/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	390630	42	390630	42	0.00
31/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	390730	42	390730	42	0.00
31/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	390830	42	390830	42	0.00
31/07/2020	GOVI On 06-May-21			GOVI	720.00	717.2240	720.0010	717.2240	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
31/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	413310	39	413310	39	0.00
31/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	413110	39	413110	39	0.00
31/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	413210	39	413210	39	0.00
31/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
31/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
31/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
31/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
31/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2020	IGOV On 06-August-20			Index Future	248.78	248.3510	248.7840	248.3510	88.00
31/07/2020	IGOV On 05-November-20			Index Future	251.36	250.9200	251.3550	250.9200	1,174.00
31/07/2020	IGOV On 04-February-21			Index Future	254.19	253.7540	254.1930	253.7540	0.00
31/07/2020	IGOV On 06-May-21			Index Future	257.16	256.7110	257.1550	256.7110	0.00
31/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
31/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
31/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0300	94.0200	94.0300	0.00
31/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2700	92.2500	92.2700	0.00
31/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4500	90.4200	90.4500	0.00
31/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.4400	89.4000	89.4400	0.00
31/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.68	90.7200	90.6800	90.7200	51.00
31/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1700	90.1200	90.1700	0.00
31/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.26	90.3200	90.2600	90.3200	0.00
31/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.43	93.5000	93.4300	93.5000	0.00
31/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.96	94.0400	93.9600	94.0400	0.00
31/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.39	86.4700	86.3900	86.4700	0.00
31/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.96	92.0500	91.9600	92.0500	0.00
31/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.58	80.5800	80.5800	80.5800	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
31/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.21	77.1900	77.2100	77.1900	0.00
31/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.72	75.6900	75.7200	75.6900	0.00
31/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.85	77.8100	77.8500	77.8100	0.00
31/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.98	81.9400	81.9800	81.9400	0.00
31/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.62	80.5800	80.6200	80.5800	0.00
31/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.82	82.7700	82.8200	82.7700	0.00
31/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.73	88.6600	88.7300	88.6600	0.00
31/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.24	89.1500	89.2400	89.1500	0.00
31/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.40	82.2700	82.4000	82.2700	0.00
31/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.32	90.1600	90.3200	90.1600	0.00
31/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.62	96.3450	3.6150	96.3450	0.00
31/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.59	96.3650	3.5850	96.3650	0.00
31/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.52	96.4550	3.5150	96.4550	0.00
31/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.51	96.4650	3.5050	96.4650	0.00
31/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.50	96.4750	3.4950	96.4750	10.00
31/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.50	96.4750	3.4950	96.4750	0.00
31/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.54	96.4400	3.5400	96.4400	0.00
31/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.2600	3.6900	96.2600	0.00
31/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.1850	3.7550	96.1850	0.00
31/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9300	4.0300	95.9300	0.00
31/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8150	4.1350	95.8150	0.00
31/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.49	95.4950	4.4850	95.4950	0.00
31/07/2020	R023 On 06-August-20			Bond Future	4.66	110.3812	4.6615	110.3812	18,784.00
31/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	6228	6	6228	6	0.00
31/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	6252	6	6252	6	0.00
31/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	6275	6	6275	6	0.00
31/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 05-November-20			Bond Future	4.73	107.5783	4.7325	107.5783	31,383.00
31/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5916	5	5916	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
31/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5937	5	5937	5	0.00
31/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5895	5	5895	5	0.00
31/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 04-February-21			Bond Future	4.77	108.7679	4.7743	108.7679	0.00
31/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	3092	3	3092	3	0.00
31/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	3128	3	3128	3	0.00
31/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	3110	3	3110	3	0.00
31/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	49	0	49	0	0.00
31/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	50	0	50	0	0.00
31/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	48	0	48	0	0.00
31/07/2020	R023 On 06-May-21			Bond Future	4.80	106.1013	4.7952	106.1013	0.00
31/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4749	4	4749	4	0.00
31/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4782	4	4782	4	0.00
31/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4765	4	4765	4	0.00
31/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	8	0	8	0	0.00
31/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	8	0	8	0	0.00
31/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	8	0	8	0	0.00
31/07/2020	R023 On 05-August-21			Bond Future	4.88	107.2355	4.8809	107.2355	0.00
31/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	651	0	651	0	0.00
31/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	636	0	636	0	0.00
31/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	620	0	620	0	0.00
31/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R035 On 06-August-20			Bond Future	10.88	89.1630	10.8827	89.1630	23,562.00
31/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	1	0	1	0	0.00
31/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
31/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
31/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
31/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	1	0	1	0	0.00
31/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	90	0	90	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
31/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
31/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	15521	16	15521	16	0.00
31/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	6472	7	6472	7	0.00
31/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6615	7	6615	7	0.00
31/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	13500	14	13500	14	0.00
31/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	6544	7	6544	7	0.00
31/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2943	3	2943	3	500.00
31/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	8362	9	8362	9	0.00
31/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12787	13	12787	13	0.00
31/07/2020	R035 On 05-November-20			Bond Future	11.11	85.5813	11.1083	85.5813	98,182.00
31/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1784	2	1784	2	0.00
31/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1805	2	1805	2	0.00
31/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1764	2	1764	2	0.00
31/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6905	7	6905	7	0.00
31/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6858	7	6858	7	0.00
31/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6811	7	6811	7	0.00
31/07/2020	R035 On 04-February-21			Bond Future	11.34	86.5278	11.3395	86.5278	0.00
31/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1981	2	1981	2	0.00
31/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2115	2	2115	2	0.00
31/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1965	2	1965	2	0.00
31/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4459	5	4459	5	0.00
31/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1949	2	1949	2	0.00
31/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10343	11	10343	11	0.00
31/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5679	6	5679	6	650.00
31/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10396	11	10396	11	0.00
31/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9869	10	9869	10	650.00
31/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10289	11	10289	11	0.00
31/07/2020	R035 On 06-May-21			Bond Future	11.57	83.0399	11.5682	83.0399	0.00
31/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8437	8	8437	8	0.00
31/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8508	8	8508	8	0.00
31/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9851	9	9851	9	0.00
31/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5810	5	5810	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
31/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2624	2	2624	2	793.00
31/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8472	8	8472	8	0.00
31/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3810	3	3810	3	1,650.00
31/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7293	7	7293	7	0.00
31/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5146	5	5146	5	0.00
31/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6624	6	6624	6	793.00
31/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4702	5	4702	5	793.00
31/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8449	8	8449	8	0.00
31/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4011	4	4011	4	0.00
31/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3222	3	3222	3	1,650.00
31/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5917	6	5917	6	1,650.00
31/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11007	11	11007	11	0.00
31/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4030	4	4030	4	0.00
31/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3993	4	3993	4	0.00
31/07/2020	R035 On 05-August-21			Bond Future	11.83	83.9272	11.8262	83.9272	0.00
31/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	53962	54	53962	54	0.00
31/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	53845	54	53845	54	0.00
31/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54078	54	54078	54	0.00
31/07/2020	R186 On 06-August-20			Bond Future	7.51	115.8436	7.5146	115.8436	35,101.00
31/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4537	4	4537	4	0.00
31/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	365	0	365	0	2,500.00
31/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7733	7	7733	7	900.00
31/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2617	2	2617	2	900.00
31/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3915	3	3915	3	0.00
31/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4589	4	4589	4	0.00
31/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4485	4	4485	4	0.00
31/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	717	1	717	1	2,500.00
31/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	14	0	14	0	15,177.00
31/07/2020	R186 On 06-August-20	8.25	Put	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
31/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 05-November-20			Bond Future	7.70	117.0007	7.6997	117.0007	86,695.00
31/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	904	1	904	1	1,200.00
31/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5574	5	5574	5	0.00
31/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1821	2	1821	2	80.00
31/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5534	5	5534	5	0.00
31/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3178	3	3178	3	1,200.00
31/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5494	5	5494	5	0.00
31/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	390	0	390	0	80.00
31/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2697	3	2697	3	3,500.00
31/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4344	4	4344	4	3,500.00
31/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8038	8	8038	8	0.00
31/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1073	1	1073	1	0.00
31/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	1970	2	1970	2	0.00
31/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	274	0	274	0	3,500.00
31/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	723	1	723	1	0.00
31/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2866	3	2866	3	0.00
31/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6856	7	6856	7	0.00
31/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	732	1	732	1	0.00
31/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1628	2	1628	2	0.00
31/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	713	1	713	1	0.00
31/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4620	5	4620	5	0.00
31/07/2020	R186 On 04-February-21			Bond Future	7.88	113.0134	7.8823	113.0134	0.00
31/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3690	4	3690	4	0.00
31/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3719	4	3719	4	0.00
31/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3747	4	3747	4	0.00
31/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2349	3	2349	3	0.00
31/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2329	3	2329	3	0.00
31/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2369	3	2369	3	0.00
31/07/2020	R186 On 06-May-21			Bond Future	8.08	114.3053	8.0750	114.3053	0.00
31/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12272	12	12272	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
31/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12234	12	12234	12	0.00
31/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12197	12	12197	12	0.00
31/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	340	0	340	0	0.00
31/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	343	0	343	0	0.00
31/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	336	0	336	0	0.00
31/07/2020	R186 On 05-August-21			Bond Future	8.31	110.2454	8.3088	110.2454	0.00
31/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1346	1	1346	1	0.00
31/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1390	1	1390	1	0.00
31/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1435	1	1435	1	0.00
31/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R197 On 06-August-20			Bond Future	305.06	305.0435	305.0615	305.0435	1,442.00
31/07/2020	R197 On 05-November-20			Bond Future	308.18	308.1657	308.1821	308.1657	2,549.00
31/07/2020	R197 On 04-February-21			Bond Future	303.82	303.8061	303.8213	303.8061	0.00
31/07/2020	R197 On 06-May-21			Bond Future	307.36	307.3489	307.3636	307.3489	0.00
31/07/2020	R197 On 05-August-21			Bond Future	302.73	302.7184	302.7336	302.7184	0.00
31/07/2020	R202 On 06-August-20			Bond Future	205.80	205.5625	205.7963	205.5625	3,530.00
31/07/2020	R202 On 05-November-20			Bond Future	207.90	207.6665	207.9015	207.6665	8,104.00
31/07/2020	R202 On 04-February-21			Bond Future	206.08	205.8477	206.0845	205.8477	0.00
31/07/2020	R202 On 06-May-21			Bond Future	208.49	208.2478	208.4868	208.2478	0.00
31/07/2020	R202 On 05-August-21			Bond Future	206.52	206.2806	206.5224	206.2806	0.00
31/07/2020	R208 On 06-August-20			Bond Future	3.49	104.4929	3.4899	104.4929	15,169.00
31/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1298	1	1298	1	0.00
31/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1305	1	1305	1	0.00
31/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1292	1	1292	1	0.00
31/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R208 On 05-November-20			Bond Future	3.12	102.1464	3.1176	102.1464	7,525.00
31/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	648	1	648	1	0.00
31/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	644	1	644	1	0.00
31/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	640	1	640	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
31/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 06-August-20			Bond Future	10.75	68.3446	10.7457	68.3446	47,174.00
31/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	40845	41	40845	41	0.00
31/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40953	41	40953	41	0.00
31/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40736	41	40736	41	0.00
31/07/2020	R209 On 05-November-20			Bond Future	10.94	65.8881	10.9434	65.8881	25,397.00
31/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1382	1	1382	1	0.00
31/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1413	2	1413	2	0.00
31/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1398	2	1398	2	0.00
31/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6757	7	6757	7	0.00
31/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6712	7	6712	7	0.00
31/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6803	7	6803	7	0.00
31/07/2020	R209 On 04-February-21			Bond Future	11.14	66.6172	11.1406	66.6172	0.00
31/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2170	2	2170	2	0.00
31/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2187	2	2187	2	0.00
31/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2154	2	2154	2	0.00
31/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8007	8	8007	8	0.00
31/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7964	8	7964	8	0.00
31/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7920	8	7920	8	0.00
31/07/2020	R209 On 06-May-21			Bond Future	11.34	64.2377	11.3415	64.2377	460.00
31/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2724	2	2724	2	1,000.00
31/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4876	5	4876	5	0.00
31/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7596	7	7596	7	0.00
31/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7658	7	7658	7	0.00
31/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7688	7	7688	7	0.00
31/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7627	7	7627	7	0.00
31/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3302	3	3302	3	0.00
31/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3271	3	3271	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
31/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3255	3	3255	3	1,000.00
31/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3286	3	3286	3	0.00
31/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5349	5	5349	5	1,000.00
31/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8717	9	8717	9	0.00
31/07/2020	R209 On 05-August-21			Bond Future	11.56	64.9239	11.5635	64.9239	0.00
31/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	1167	1	1167	1	0.00
31/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	1118	1	1118	1	0.00
31/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	1215	1	1215	1	0.00
31/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R210 On 06-August-20			Bond Future	182.58	181.9458	182.5764	181.9458	1,331.00
31/07/2020	R210 On 05-November-20			Bond Future	181.77	181.1336	181.7697	181.1336	2,243.00
31/07/2020	R210 On 04-February-21			Bond Future	183.82	183.1805	183.8228	183.1805	0.00
31/07/2020	R210 On 06-May-21			Bond Future	183.26	182.6067	183.2561	182.6067	0.00
31/07/2020	R210 On 05-August-21			Bond Future	185.26	184.6028	185.2595	184.6028	0.00
31/07/2020	R212 On 06-August-20			Bond Future	165.60	165.5897	165.5965	165.5897	6,046.00
31/07/2020	R212 On 05-November-20			Bond Future	167.29	167.2845	167.2904	167.2845	6,667.00
31/07/2020	R212 On 04-February-21			Bond Future	166.89	166.8801	166.8853	166.8801	0.00
31/07/2020	R212 On 06-May-21			Bond Future	168.83	168.8259	168.8308	168.8259	0.00
31/07/2020	R212 On 05-August-21			Bond Future	168.35	168.3443	168.3495	168.3443	0.00
31/07/2020	R213 On 06-August-20			Bond Future	9.72	85.1527	9.7159	85.1527	5,216.00
31/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	58	0	58	0	0.00
31/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	68	0	68	0	0.00
31/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	63	0	63	0	0.00
31/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2490	3	2490	3	0.00
31/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2436	3	2436	3	0.00
31/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2545	3	2545	3	0.00
31/07/2020	R213 On 05-November-20			Bond Future	9.92	82.4758	9.9189	82.4758	15,574.00
31/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2313	2	2313	2	0.00
31/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2337	2	2337	2	0.00
31/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2360	2	2360	2	0.00
31/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4101	4	4101	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
31/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4169	4	4169	4	0.00
31/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4135	4	4135	4	0.00
31/07/2020	R213 On 04-February-21			Bond Future	10.13	83.3879	10.1255	83.3879	0.00
31/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2424	2	2424	2	0.00
31/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2404	2	2404	2	0.00
31/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2385	2	2385	2	0.00
31/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6445	7	6445	7	0.00
31/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6483	7	6483	7	0.00
31/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6407	7	6407	7	0.00
31/07/2020	R213 On 06-May-21			Bond Future	10.33	80.8098	10.3305	80.8098	0.00
31/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9616	9	9616	9	0.00
31/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9649	9	9649	9	0.00
31/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9583	9	9583	9	0.00
31/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1938	2	1938	2	0.00
31/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1924	2	1924	2	0.00
31/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1911	2	1911	2	0.00
31/07/2020	R213 On 05-August-21			Bond Future	10.57	81.6735	10.5650	81.6735	0.00
31/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1478	1	1478	1	0.00
31/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1428	1	1428	1	0.00
31/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1379	1	1379	1	0.00
31/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 06-August-20			Bond Future	11.04	66.1197	11.0354	66.1197	11,353.00
31/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	6357	7	6357	7	0.00
31/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	6488	7	6488	7	0.00
31/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	6422	7	6422	7	0.00
31/07/2020	R214 On 05-November-20			Bond Future	11.23	63.5046	11.2301	63.5046	16,115.00
31/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1400	2	1400	2	0.00
31/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1416	2	1416	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
31/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1385	1	1385	1	0.00
31/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7209	8	7209	8	0.00
31/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	7161	7	7161	7	0.00
31/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	7114	7	7114	7	0.00
31/07/2020	R214 On 04-February-21			Bond Future	11.43	64.2069	11.4283	64.2069	0.00
31/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2127	2	2127	2	0.00
31/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2160	2	2160	2	0.00
31/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2143	2	2143	2	0.00
31/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8530	9	8530	9	0.00
31/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8484	9	8484	9	0.00
31/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8576	9	8576	9	0.00
31/07/2020	R214 On 06-May-21			Bond Future	11.62	61.6620	11.6230	61.6620	0.00
31/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7048	7	7048	7	0.00
31/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7019	7	7019	7	0.00
31/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6989	7	6989	7	0.00
31/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3859	4	3859	4	0.00
31/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3877	4	3877	4	0.00
31/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3841	4	3841	4	0.00
31/07/2020	R214 On 05-August-21			Bond Future	11.84	62.3209	11.8409	62.3209	0.00
31/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	840	1	840	1	0.00
31/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	938	1	938	1	0.00
31/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	889	1	889	1	0.00
31/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 06-August-20			Bond Future	11.47	81.0039	11.4719	81.0039	27,395.00
31/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2633	2	2633	2	0.00
31/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	223	0	223	0	0.00
31/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	27	0	27	0	640.00
31/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
31/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2371	2	2371	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
31/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7704	7	7704	7	814.00
31/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	640.00
31/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
31/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4887	5	4887	5	814.00
31/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	166	0	166	0	470.00
31/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2704	3	2704	3	0.00
31/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	9413	10	9413	10	0.00
31/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	24	0	24	0	0.00
31/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	9332	10	9332	10	0.00
31/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	251	0	251	0	0.00
31/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	1	0	1	0	0.00
31/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	198	0	198	0	0.00
31/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20100	20	20100	20	0.00
31/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	17674	18	17674	18	0.00
31/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	4355	5	4355	5	0.00
31/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2411	3	2411	3	0.00
31/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	9494	10	9494	10	0.00
31/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8130	8	8130	8	0.00
31/07/2020	R248 On 05-November-20			Bond Future	11.69	77.4036	11.6869	77.4036	91,849.00
31/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2177	2	2177	2	950.00
31/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	625	1	625	1	950.00
31/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	662	1	662	1	0.00
31/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	652	1	652	1	0.00
31/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	643	1	643	1	0.00
31/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12776	13	12776	13	0.00
31/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12850	13	12850	13	0.00
31/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	12702	13	12702	13	0.00
31/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12999	13	12999	13	0.00
31/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6823	7	6823	7	0.00
31/07/2020	R248 On 04-February-21			Bond Future	11.91	78.2597	11.9077	78.2597	0.00
31/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1874	2	1874	2	0.00
31/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1890	2	1890	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
31/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1906	2	1906	2	0.00
31/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11799	12	11799	12	0.00
31/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11921	12	11921	12	0.00
31/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11860	12	11860	12	0.00
31/07/2020	R248 On 06-May-21			Bond Future	12.13	74.7405	12.1255	74.7405	0.00
31/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6834	6	6834	6	0.00
31/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6897	6	6897	6	0.00
31/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6865	6	6865	6	0.00
31/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5540	5	5540	5	0.00
31/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5513	5	5513	5	0.00
31/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5567	5	5567	5	0.00
31/07/2020	R248 On 05-August-21			Bond Future	12.37	75.5391	12.3698	75.5391	0.00
31/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	803	1	803	1	0.00
31/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	860	1	860	1	0.00
31/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	746	0	746	0	0.00
31/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
31/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00