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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/07/2020 TO: 24/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	1386 On 28-February-31			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
24/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	2025 On 06-August-20			Bond Future	137.40	137.4237	137.3999	137.4237	5,983.00
24/07/2020	2025 On 05-November-20			Bond Future	138.85	138.8779	138.8530	138.8779	0.00
24/07/2020	2025 On 04-February-21			Bond Future	138.95	138.9759	138.9500	138.9759	0.00
24/07/2020	2025 On 06-May-21			Bond Future	140.58	140.6105	140.5841	140.6105	0.00
24/07/2020	2025 On 05-August-21			Bond Future	140.62	140.6472	140.6208	140.6472	0.00
24/07/2020	2029 On 06-August-20			Bond Future	97.73	97.8164	97.7254	97.8164	4,982.00
24/07/2020	2029 On 05-November-20			Bond Future	97.64	97.7286	97.6360	97.7286	1,206.00
24/07/2020	2029 On 04-February-21			Bond Future	98.76	98.8573	98.7633	98.8573	0.00
24/07/2020	2029 On 06-May-21			Bond Future	98.79	98.8824	98.7872	98.8824	0.00
24/07/2020	2029 On 05-August-21			Bond Future	99.89	99.9823	99.8861	99.9823	0.00
24/07/2020	2030 On 06-August-20			Bond Future	9.21	93.2126	92.7473	93.2126	106,710.00
24/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	728	1	1	1	0.00
24/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6739	7	7	7	0.00
24/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	636	1	1	1	450.00
24/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	18	0	0	0	800.00
24/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	304	0	0	0	800.00
24/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	777	1	1	1	0.00
24/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11132	12	11	12	0.00
24/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4606	5	5	5	470.00
24/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8321	9	8	9	470.00
24/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1795	2	2	2	0.00
24/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4342	5	4	5	0.00
24/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8582	9	9	9	0.00
24/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4872	5	5	5	0.00
24/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3310	4	3	4	450.00
24/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	752	1	1	1	0.00
24/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12222	13	12	13	0.00
24/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5726	6	6	6	622.00
24/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9203	10	9	10	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
24/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	45	0	0	0	423.00
24/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1023	1	1	1	423.00
24/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4346	4	4	4	0.00
24/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
24/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	1	0	0	0	0.00
24/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1054	1	1	1	2,500.00
24/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
24/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1378	1	1	1	0.00
24/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	535	0	1	0	800.00
24/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	20	0	0	0	0.00
24/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	54	0	0	0	0.00
24/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1343	1	1	1	0.00
24/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	157	0	0	0	0.00
24/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	43	0	0	0	0.00
24/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	67	0	0	0	5,850.00
24/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	7	0	0	0	0.00
24/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2378	2	2	2	0.00
24/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5204	5	5	5	0.00
24/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	1	0	0	0	0.00
24/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1561	1	2	1	0.00
24/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1413	1	1	1	0.00
24/07/2020	2030 On 05-November-20			Bond Future	9.40	94.1761	93.7053	94.1761	6,965.00
24/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5254	6	5	6	0.00
24/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1914	2	2	2	3,000.00
24/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3941	4	4	4	0.00
24/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1041	1	1	1	1,000.00
24/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2345	3	2	3	1,000.00
24/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1670	2	2	2	3,000.00
24/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3243	4	3	4	0.00
24/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	762	1	1	1	3,000.00
24/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3272	4	3	4	0.00
24/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5517	6	6	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
24/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	4070	4	4	4	0.00
24/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1936	2	2	2	14,160.00
24/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4784	5	5	5	0.00
24/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2827	3	3	3	3,000.00
24/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7143	8	7	8	0.00
24/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1067	1	1	1	14,160.00
24/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1314	1	1	1	15,414.00
24/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2321	3	2	3	15,414.00
24/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6734	7	7	7	0.00
24/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3301	4	3	4	0.00
24/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3280	3	3	3	0.00
24/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4456	4	4	4	0.00
24/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5083	5	5	5	0.00
24/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1243	1	1	1	3,000.00
24/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6468	6	6	6	0.00
24/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2629	2	3	2	2,500.00
24/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1362	1	1	1	15,414.00
24/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3337	3	3	3	0.00
24/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5601	5	6	5	0.00
24/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3789	4	4	4	0.00
24/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7276	7	7	7	0.00
24/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2173	2	2	2	14,160.00
24/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1810	2	2	2	1,000.00
24/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3309	3	3	3	0.00
24/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1929	2	2	2	5,000.00
24/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8613	8	9	8	0.00
24/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4421	4	4	4	0.00
24/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2726	3	3	3	3,000.00
24/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7375	7	7	7	0.00
24/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5122	5	5	5	0.00
24/07/2020	2030 On 04-February-21			Bond Future	9.59	91.2363	90.7598	91.2363	0.00
24/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1634	2	2	2	1,000.00
24/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3160	3	3	3	0.00

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24/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	3042	3	3	3	1,000.00
24/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1619	2	2	2	800.00
24/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3136	3	3	3	0.00
24/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3112	3	3	3	0.00
24/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2470	3	2	3	800.00
24/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6149	6	6	6	0.00
24/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2847	3	3	3	1,800.00
24/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6657	6	7	6	0.00
24/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5712	5	6	5	0.00
24/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8813	8	9	8	0.00
24/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5576	5	6	5	0.00
24/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5609	5	6	5	0.00
24/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5542	5	6	5	0.00
24/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8766	8	9	8	0.00
24/07/2020	2030 On 06-May-21			Bond Future	9.80	92.2888	91.8067	92.2888	0.00
24/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7431	8	7	8	0.00
24/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2847	3	3	3	0.00
24/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10768	11	11	11	0.00
24/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1079	1	1	1	700.00
24/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4808	5	5	5	0.00
24/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5157	5	5	5	0.00
24/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10804	11	11	11	0.00
24/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	3003	3	3	3	0.00
24/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10840	11	11	11	0.00
24/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1273	1	1	1	0.00
24/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11649	11	12	11	0.00
24/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4150	4	4	4	700.00
24/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6179	6	6	6	700.00
24/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6419	6	6	6	0.00
24/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1293	1	1	1	0.00
24/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1283	1	1	1	0.00
24/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3862	4	4	4	0.00
24/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2539	2	3	2	0.00

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24/07/2020	2030 On 05-August-21			Bond Future	10.04	89.2877	88.8005	89.2877	0.00
24/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1917	2	2	2	0.00
24/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1967	2	2	2	0.00
24/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	2018	3	2	3	0.00
24/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2032 On 06-August-20			Bond Future	10.12	90.8117	90.3605	90.8117	106,623.00
24/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	625	1	1	1	0.00
24/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	85	0	0	0	0.00
24/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	90	0	0	0	0.00
24/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	0	0	800.00
24/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	34	0	0	0	800.00
24/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	95	0	0	0	0.00
24/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4244	4	4	4	0.00
24/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4365	4	4	4	0.00
24/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8758	8	9	8	0.00
24/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5373	5	5	5	0.00
24/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4304	4	4	4	0.00
24/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1951	2	2	2	800.00
24/07/2020	2032 On 05-November-20			Bond Future	10.33	87.6062	87.1497	87.6062	758.00
24/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2203	2	2	2	0.00
24/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6319	7	6	7	0.00
24/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5971	6	6	6	0.00
24/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1076	1	1	1	3,000.00
24/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1880	2	2	2	3,000.00
24/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1561	2	2	2	1,000.00
24/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2226	2	2	2	0.00
24/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	875	1	1	1	1,000.00
24/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2181	2	2	2	0.00
24/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5762	5	6	5	0.00
24/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8823	8	9	8	0.00

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24/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9772	9	10	9	0.00
24/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2018	2	2	2	1,000.00
24/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7128	7	7	7	0.00
24/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5681	5	6	5	0.00
24/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6351	6	6	6	0.00
24/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5722	5	6	5	0.00
24/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2172	2	2	2	3,000.00
24/07/2020	2032 On 04-February-21			Bond Future	10.55	88.5975	88.1355	88.5975	0.00
24/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1281	1	1	1	800.00
24/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2519	3	3	3	0.00
24/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1965	2	2	2	800.00
24/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2556	3	3	3	0.00
24/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5671	6	6	6	0.00
24/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2538	3	3	3	0.00
24/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8135	8	8	8	0.00
24/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8090	8	8	8	0.00
24/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9680	9	10	9	0.00
24/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4099	4	4	4	800.00
24/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8179	8	8	8	0.00
24/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12332	12	12	12	0.00
24/07/2020	2032 On 06-May-21			Bond Future	10.76	85.4730	85.0055	85.4730	0.00
24/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3882	4	4	4	736.00
24/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9526	10	10	10	0.00
24/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	11117	11	11	11	0.00
24/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9560	10	10	10	0.00
24/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9493	10	9	10	0.00
24/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2427	2	2	2	0.00
24/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2395	2	2	2	0.00
24/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2411	2	2	2	0.00
24/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1760	2	2	2	736.00
24/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6372	6	6	6	0.00
24/07/2020	2032 On 05-August-21			Bond Future	11.01	86.4023	85.9298	86.4023	0.00
24/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1879	2	2	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
24/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1826	2	2	2	0.00
24/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1932	2	2	2	0.00
24/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2033 On 06-August-20			Bond Future	92.50	92.4195	92.5039	92.4195	12,378.00
24/07/2020	2033 On 05-November-20			Bond Future	92.29	92.2006	92.2852	92.2006	0.00
24/07/2020	2033 On 04-February-21			Bond Future	93.35	93.2653	93.3506	93.2653	0.00
24/07/2020	2033 On 06-May-21			Bond Future	93.23	93.1482	93.2343	93.1482	0.00
24/07/2020	2033 On 05-August-21			Bond Future	94.27	94.1843	94.2715	94.1843	0.00
24/07/2020	2037 On 06-August-20			Bond Future	11.04	81.6344	81.1970	81.6344	112,247.00
24/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	8	0	0	0	0.00
24/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	8	0	0	0	0.00
24/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	9	0	0	0	0.00
24/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	8116	8	8	8	0.00
24/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8042	8	8	8	0.00
24/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	7969	8	8	8	0.00
24/07/2020	2037 On 05-November-20			Bond Future	11.25	82.4782	82.0358	82.4782	276.00
24/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1606	2	2	2	0.00
24/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1573	2	2	2	0.00
24/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1589	2	2	2	0.00
24/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8731	8	9	8	0.00
24/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8622	8	9	8	0.00
24/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8676	8	9	8	0.00
24/07/2020	2037 On 04-February-21			Bond Future	11.46	79.1559	78.7082	79.1559	0.00
24/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	7073	7	7	7	300.00
24/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1550	2	2	2	72.00
24/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	13423	14	13	14	0.00
24/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3734	4	4	4	0.00
24/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2662	3	3	3	0.00
24/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2514	3	3	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
24/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6839	7	7	7	0.00
24/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2532	3	3	3	0.00
24/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2914	3	3	3	240.00
24/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2550	3	3	3	0.00
24/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10155	10	10	10	0.00
24/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4273	4	4	4	240.00
24/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9214	9	9	9	0.00
24/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10257	10	10	10	0.00
24/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1393	1	1	1	300.00
24/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7578	7	8	7	72.00
24/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	9851	10	10	10	72.00
24/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10206	10	10	10	0.00
24/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	13775	13	14	13	0.00
24/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4106	4	4	4	0.00
24/07/2020	2037 On 06-May-21			Bond Future	11.69	80.0694	79.6163	80.0694	0.00
24/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	8042	8	8	8	0.00
24/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	8076	8	8	8	0.00
24/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	8111	8	8	8	0.00
24/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	3907	4	4	4	0.00
24/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	3887	4	4	4	0.00
24/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	3926	4	4	4	0.00
24/07/2020	2037 On 05-August-21			Bond Future	11.94	76.6847	76.2268	76.6847	0.00
24/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	1782	2	2	2	0.00
24/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	1836	2	2	2	0.00
24/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	1891	2	2	2	0.00
24/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2038 On 06-August-20			Bond Future	102.82	102.8381	102.8231	102.8381	10,802.00
24/07/2020	2038 On 05-November-20			Bond Future	103.91	103.9263	103.9107	103.9263	1,685.00
24/07/2020	2038 On 04-February-21			Bond Future	103.42	103.4324	103.4161	103.4324	0.00
24/07/2020	2038 On 06-May-21			Bond Future	104.63	104.6491	104.6326	104.6491	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
24/07/2020	2038 On 05-August-21			Bond Future	104.08	104.0948	104.0781	104.0948	0.00
24/07/2020	2040 On 06-August-20			Bond Future	11.25	82.9979	82.6753	82.9979	56,612.00
24/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	6	0	0	0	0.00
24/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	427	1	0	1	0.00
24/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	6	0	0	0	0.00
24/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	7	0	0	0	0.00
24/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1461	2	1	2	0.00
24/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
24/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	8	0	0	0	800.00
24/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	339	0	0	0	0.00
24/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	8564	8	9	8	0.00
24/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	12621	12	13	12	0.00
24/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	3505	3	4	3	800.00
24/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	8877	9	9	9	0.00
24/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	3167	3	3	3	12,496.00
24/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	8955	9	9	9	0.00
24/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1380	1	1	1	517.00
24/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	8798	8	9	8	0.00
24/07/2020	2040 On 05-November-20			Bond Future	11.46	83.8558	83.5294	83.8558	0.00
24/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	766	1	1	1	2,000.00
24/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1391	1	1	1	2,000.00
24/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	563	1	1	1	2,000.00
24/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1069	1	1	1	2,380.00
24/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1501	2	2	2	0.00
24/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	3008	3	3	3	2,380.00
24/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5238	5	5	5	0.00
24/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1517	2	2	2	0.00
24/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4550	5	5	5	0.00
24/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1534	2	2	2	0.00
24/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4279	4	4	4	2,000.00
24/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	9588	9	10	9	0.00
24/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	9529	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	15123	15	15	15	0.00
24/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	11540	11	12	11	0.00
24/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3689	4	4	4	2,000.00
24/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6083	6	6	6	0.00
24/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10071	10	10	10	0.00
24/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	13410	13	13	13	0.00
24/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	9648	9	10	9	0.00
24/07/2020	2040 On 04-February-21			Bond Future	11.67	80.2988	79.9683	80.2988	0.00
24/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1920	2	2	2	800.00
24/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5933	6	6	6	0.00
24/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2498	3	2	3	0.00
24/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1159	1	1	1	500.00
24/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1248	1	1	1	800.00
24/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2517	3	3	3	0.00
24/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2196	2	2	2	500.00
24/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5393	6	5	6	0.00
24/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2480	3	2	3	0.00
24/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11234	11	11	11	0.00
24/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6058	6	6	6	500.00
24/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12158	12	12	12	0.00
24/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	17135	17	17	17	0.00
24/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16553	16	17	16	0.00
24/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	13192	13	13	13	0.00
24/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11122	11	11	11	0.00
24/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11178	11	11	11	0.00
24/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5522	5	6	5	800.00
24/07/2020	2040 On 06-May-21			Bond Future	11.90	81.2255	80.8910	81.2255	0.00
24/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7712	8	8	8	0.00
24/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7746	8	8	8	0.00
24/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7678	8	8	8	0.00
24/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4588	4	5	4	0.00
24/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4565	4	5	4	0.00
24/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4541	4	5	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
24/07/2020	2040 On 05-August-21			Bond Future	12.15	77.6031	77.2651	77.6031	0.00
24/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	1851	2	2	2	0.00
24/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	1965	2	2	2	0.00
24/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	1908	2	2	2	0.00
24/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2044 On 06-August-20			Bond Future	11.41	79.0248	78.7066	79.0248	60,734.00
24/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	0	0	0.00
24/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
24/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
24/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
24/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	1	0	0	0	0.00
24/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	2	0	0	0	474.00
24/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	0	0	0.00
24/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	312	0	0	0	0.00
24/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	561	1	1	1	0.00
24/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	19052	19	19	19	0.00
24/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	13182	13	13	13	0.00
24/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	11326	11	11	11	0.00
24/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	3581	3	4	3	0.00
24/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	11409	11	11	11	0.00
24/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2709	3	3	3	474.00
24/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	10503	10	11	10	0.00
24/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	11492	11	11	11	0.00
24/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	15817	15	16	15	0.00
24/07/2020	2044 On 05-November-20			Bond Future	11.62	79.8416	79.5196	79.8416	0.00
24/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	630	1	1	1	1,815.00
24/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	861	1	1	1	0.00
24/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3649	4	4	4	0.00
24/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1347	1	1	1	0.00
24/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3801	4	4	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
24/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	872	1	1	1	300.00
24/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1377	1	1	1	0.00
24/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	927	1	1	1	1,815.00
24/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1362	1	1	1	0.00
24/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	950	1	1	1	525.00
24/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	365	0	0	0	525.00
24/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	3044	3	3	3	0.00
24/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	169	0	0	0	1,815.00
24/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2749	3	3	3	0.00
24/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	338	0	0	0	300.00
24/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10204	10	10	10	0.00
24/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12302	12	12	12	0.00
24/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	5991	6	6	6	1,815.00
24/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5004	5	5	5	1,815.00
24/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	21879	22	22	22	0.00
24/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12441	12	12	12	0.00
24/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17687	17	18	17	0.00
24/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10266	10	10	10	0.00
24/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	18112	18	18	18	0.00
24/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	12863	13	13	13	0.00
24/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14632	14	15	14	0.00
24/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6454	6	6	6	525.00
24/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10328	10	10	10	0.00
24/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5182	5	5	5	300.00
24/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	12792	13	13	13	0.00
24/07/2020	2044 On 04-February-21			Bond Future	11.83	76.3644	76.0384	76.3644	0.00
24/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2147	2	2	2	0.00
24/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2181	2	2	2	0.00
24/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	2048	2	2	2	0.00
24/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1191	1	1	1	265.00
24/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2164	2	2	2	0.00
24/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1669	2	2	2	0.00
24/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	3069	3	3	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
24/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12323	12	12	12	0.00
24/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12749	13	13	13	265.00
24/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17023	17	17	17	0.00
24/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9668	9	10	9	265.00
24/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12384	12	12	12	0.00
24/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14348	14	14	14	0.00
24/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12263	12	12	12	0.00
24/07/2020	2044 On 06-May-21			Bond Future	12.05	77.2457	76.9158	77.2457	0.00
24/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7190	7	7	7	0.00
24/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7158	7	7	7	0.00
24/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7125	7	7	7	0.00
24/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	4875	5	5	5	0.00
24/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	4899	5	5	5	0.00
24/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	4850	5	5	5	0.00
24/07/2020	2044 On 05-August-21			Bond Future	12.30	73.7051	73.3718	73.7051	0.00
24/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	1711	2	2	2	0.00
24/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	1767	2	2	2	0.00
24/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	1656	2	2	2	0.00
24/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
24/07/2020	2046 On 06-August-20			Bond Future	92.15	92.1608	92.1475	92.1608	12,382.00
24/07/2020	2046 On 05-November-20			Bond Future	91.36	91.3716	91.3576	91.3716	3,975.00
24/07/2020	2046 On 04-February-21			Bond Future	92.41	92.4270	92.4125	92.4270	0.00
24/07/2020	2046 On 06-May-21			Bond Future	91.71	91.7269	91.7119	91.7269	0.00
24/07/2020	2046 On 05-August-21			Bond Future	92.73	92.7470	92.7320	92.7470	0.00
24/07/2020	2050 On 06-August-20			Bond Future	92.28	92.2068	92.2772	92.2068	14,575.00
24/07/2020	2050 On 05-November-20			Bond Future	93.25	93.1826	93.2531	93.1826	2,590.00
24/07/2020	2050 On 04-February-21			Bond Future	92.44	92.3712	92.4423	92.3712	0.00
24/07/2020	2050 On 06-May-21			Bond Future	93.53	93.4579	93.5295	93.4579	0.00
24/07/2020	2050 On 05-August-21			Bond Future	92.65	92.5729	92.6455	92.5729	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
24/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	AL37 On 06-August-20			Index Future	736.38	738.0300	736.3790	738.0300	0.00
24/07/2020	AL37 On 05-November-20			Index Future	744.07	745.7370	744.0650	745.7370	0.00
24/07/2020	AL37 On 04-February-21			Index Future	752.47	754.1660	752.4720	754.1660	0.00
24/07/2020	AL37 On 06-May-21			Index Future	761.14	762.8550	761.1400	762.8550	0.00
24/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
24/07/2020	AL7T On 06-August-20			Index Future	810.01	813.6790	810.0080	813.6790	0.00
24/07/2020	AL7T On 05-November-20			Index Future	818.46	822.1770	818.4620	822.1770	0.00
24/07/2020	AL7T On 04-February-21			Index Future	827.71	831.4700	827.7100	831.4700	0.00
24/07/2020	AL7T On 06-May-21			Index Future	837.24	841.0490	837.2440	841.0490	0.00
24/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
24/07/2020	ALBI On 06-August-20			Index Future	708.65	711.0950	708.6540	711.0950	209.00
24/07/2020	ALBI On 05-November-20			Index Future	716.05	718.5220	716.0500	718.5220	155.00
24/07/2020	ALBI On 04-February-21			Index Future	724.14	726.6430	724.1410	726.6430	0.00
24/07/2020	ALBI On 06-May-21			Index Future	732.48	735.0150	732.4820	735.0150	0.00
24/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
24/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C035 On 28-February-35			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
24/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C303 On 28-February-33			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
24/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2020	ES33 On 06-August-20			Bond Future	11.73	75.3855	75.0838	75.3855	350.00
24/07/2020	ES33 On 05-November-20			Bond Future	11.99	72.3908	72.0856	72.3908	0.00
24/07/2020	ES33 On 04-February-21			Bond Future	12.26	73.2099	72.9009	73.2099	0.00
24/07/2020	ES33 On 06-May-21			Bond Future	12.53	70.2774	69.9647	70.2774	0.00
24/07/2020	ES33 On 05-August-21			Bond Future	12.83	71.0416	70.7256	71.0416	0.00
24/07/2020	ES42 On 06-August-20			Bond Future	12.13	74.5699	74.8772	74.5699	4,919.00
24/07/2020	ES42 On 05-November-20			Bond Future	12.38	71.0829	71.3929	71.0829	0.00
24/07/2020	ES42 On 04-February-21			Bond Future	12.63	71.8880	72.2012	71.8880	0.00
24/07/2020	ES42 On 06-May-21			Bond Future	12.89	68.4585	68.7752	68.4585	0.00
24/07/2020	ES42 On 05-August-21			Bond Future	13.17	69.2023	69.5224	69.2023	0.00
24/07/2020	GOVI On 06-August-20			GOVI	699.93	702.4040	699.9290	702.4040	992.00
24/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	282010	26	28	26	0.00
24/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	281910	26	28	26	0.00
24/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	282110	26	28	26	0.00
24/07/2020	GOVI On 05-November-20			GOVI	707.23	709.7390	707.2340	709.7390	33.00
24/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	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
24/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	306160	28	31	28	0.00
24/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	305960	28	31	28	0.00
24/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	306060	28	31	28	0.00
24/07/2020	GOVI On 04-February-21			GOVI	715.23	717.7620	715.2250	717.7620	0.00
24/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	357150	33	36	33	0.00
24/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	357250	33	36	33	0.00
24/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	357350	33	36	33	0.00
24/07/2020	GOVI On 06-May-21			GOVI	723.46	726.0310	723.4640	726.0310	0.00
24/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	447940	47	45	47	0.00
24/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	447740	47	45	47	0.00
24/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	447840	47	45	47	0.00
24/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
24/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
24/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
24/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2020	IGOV On 06-August-20			Index Future	248.79	248.7530	248.7910	248.7530	1,210.00
24/07/2020	IGOV On 05-November-20			Index Future	251.45	251.4120	251.4490	251.4120	48.00
24/07/2020	IGOV On 04-February-21			Index Future	254.35	254.3150	254.3520	254.3150	0.00
24/07/2020	IGOV On 06-May-21			Index Future	257.34	257.3060	257.3420	257.3060	0.00
24/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
24/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00

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24/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0400	94.0500	94.0400	0.00
24/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.31	92.3000	92.3100	92.3000	0.00
24/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.51	90.4900	90.5100	90.4900	0.00
24/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.52	89.4800	89.5200	89.4800	0.00
24/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.82	90.7700	90.8200	90.7700	51.00
24/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.28	90.2200	90.2800	90.2200	0.00
24/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.45	90.3600	90.4500	90.3600	0.00
24/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.62	93.5000	93.6200	93.5000	0.00
24/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.11	93.9700	94.1100	93.9700	0.00
24/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.48	86.3200	86.4800	86.3200	0.00
24/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.99	91.8200	91.9900	91.8200	0.00
24/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/07/2020	IS10 On 17-December-25			Interest Rate Swap	79.85	79.6100	79.8500	79.6100	0.00
24/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.40	76.1700	76.4000	76.1700	0.00
24/07/2020	IS10 On 15-June-26			Interest Rate Swap	74.84	74.6100	74.8400	74.6100	0.00
24/07/2020	IS10 On 21-September-26			Interest Rate Swap	76.91	76.6800	76.9100	76.6800	0.00
24/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.00	80.7600	81.0000	80.7600	0.00
24/07/2020	IS10 On 15-March-27			Interest Rate Swap	79.60	79.3300	79.6000	79.3300	0.00
24/07/2020	IS10 On 21-June-27			Interest Rate Swap	81.73	81.4600	81.7300	81.4600	0.00
24/07/2020	IS10 On 20-September-27			Interest Rate Swap	87.57	87.3100	87.5700	87.3100	0.00
24/07/2020	IS10 On 20-December-27			Interest Rate Swap	87.97	87.7400	87.9700	87.7400	0.00
24/07/2020	IS10 On 22-March-28			Interest Rate Swap	80.99	80.7800	80.9900	80.7800	0.00
24/07/2020	IS10 On 20-June-28			Interest Rate Swap	88.82	88.6400	88.8200	88.6400	0.00
24/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.72	96.3050	96.2850	96.3050	0.00
24/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
24/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.64	96.4050	96.3650	96.4050	0.00
24/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.63	96.4050	96.3750	96.4050	0.00
24/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.64	96.4050	96.3650	96.4050	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.63	96.4150	96.3750	96.4150	0.00
24/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.68	96.3700	96.3200	96.3700	0.00
24/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.82	96.2500	96.1800	96.2500	0.00
24/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1850	96.1350	96.1850	0.00
24/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.08	95.9900	95.9200	95.9900	0.00
24/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.8950	95.8350	95.8950	0.00
24/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.43	95.6350	95.5750	95.6350	0.00
24/07/2020	R023 On 06-August-20			Bond Future	4.98	110.0643	110.0421	110.0643	25,058.00
24/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5449	5	5	5	0.00
24/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5472	5	5	5	0.00
24/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5495	6	5	6	0.00
24/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-November-20			Bond Future	5.07	107.2956	107.2725	107.2956	13,255.00
24/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5166	5	5	5	0.00
24/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5187	5	5	5	0.00
24/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5145	5	5	5	0.00
24/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 04-February-21			Bond Future	5.14	108.5090	108.4852	108.5090	0.00
24/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2461	2	2	2	0.00
24/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2495	3	2	3	0.00
24/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2478	2	2	2	0.00
24/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	149	0	0	0	0.00
24/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	152	0	0	0	0.00
24/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	146	0	0	0	0.00
24/07/2020	R023 On 06-May-21			Bond Future	5.21	105.8502	105.8258	105.8502	0.00
24/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4044	4	4	4	0.00
24/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4076	4	4	4	0.00
24/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4060	4	4	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
24/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	32	0	0	0	0.00
24/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	31	0	0	0	0.00
24/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	32	0	0	0	0.00
24/07/2020	R023 On 05-August-21			Bond Future	5.35	107.0019	106.9774	107.0019	0.00
24/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	81	0	0	0	0.00
24/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	96	0	0	0	0.00
24/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	66	0	0	0	0.00
24/07/2020	R035 On 06-August-20			Bond Future	10.78	90.4851	90.1067	90.4851	106,961.00
24/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	42	0	0	0	0.00
24/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
24/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
24/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	9	0	0	0	500.00
24/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	44	0	0	0	0.00
24/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	484	1	0	1	0.00
24/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	40	0	0	0	0.00
24/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
24/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	14884	15	15	15	0.00
24/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	5878	6	6	6	0.00
24/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6017	6	6	6	0.00
24/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	12863	12	13	12	0.00
24/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	5948	6	6	6	0.00
24/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2700	2	3	2	500.00
24/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	7734	7	8	7	0.00
24/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12150	12	12	12	0.00
24/07/2020	R035 On 05-November-20			Bond Future	11.00	86.9470	86.5641	86.9470	5,700.00
24/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2275	2	2	2	0.00
24/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2299	2	2	2	0.00
24/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2252	2	2	2	0.00
24/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6720	6	7	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
24/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6675	6	7	6	0.00
24/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6630	6	7	6	0.00
24/07/2020	R035 On 04-February-21			Bond Future	11.22	87.9304	87.5428	87.9304	0.00
24/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2464	3	2	3	0.00
24/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2613	3	3	3	0.00
24/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2445	3	2	3	0.00
24/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	5133	5	5	5	0.00
24/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2427	3	2	3	0.00
24/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10120	10	10	10	0.00
24/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5650	5	6	5	650.00
24/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10171	10	10	10	0.00
24/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9664	9	10	9	650.00
24/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10068	10	10	10	0.00
24/07/2020	R035 On 06-May-21			Bond Future	11.45	84.4670	84.0748	84.4670	0.00
24/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8658	9	9	9	0.00
24/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8731	9	9	9	0.00
24/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	10218	11	10	11	0.00
24/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5968	6	6	6	0.00
24/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2682	3	3	3	793.00
24/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3867	4	4	4	1,650.00
24/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7491	8	7	8	0.00
24/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5272	5	5	5	0.00
24/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8694	9	9	9	0.00
24/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	7786	8	8	8	0.00
24/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6029	6	6	6	793.00
24/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4180	4	4	4	793.00
24/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3513	3	4	3	0.00
24/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	2868	3	3	3	1,650.00
24/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5355	5	5	5	1,650.00
24/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10345	10	10	10	0.00
24/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3531	3	4	3	0.00
24/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3496	3	3	3	0.00
24/07/2020	R035 On 05-August-21			Bond Future	11.70	85.3856	84.9893	85.3856	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
24/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	53218	53	53	53	0.00
24/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	53101	53	53	53	0.00
24/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	53335	53	53	53	0.00
24/07/2020	R186 On 06-August-20			Bond Future	7.51	116.6442	116.3802	116.6442	73,029.00
24/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4582	5	5	5	0.00
24/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	629	1	1	1	2,500.00
24/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7768	8	8	8	900.00
24/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2727	3	3	3	900.00
24/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3970	4	4	4	0.00
24/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4633	5	5	5	0.00
24/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4531	5	5	5	0.00
24/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	11	0	0	0	0.00
24/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	946	1	1	1	2,500.00
24/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	89	0	0	0	15,177.00
24/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	21	0	0	0	0.00
24/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	9	0	0	0	0.00
24/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	10	0	0	0	0.00
24/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R186 On 05-November-20			Bond Future	7.69	117.8498	117.5824	117.8498	15,895.00
24/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1051	1	1	1	1,200.00
24/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5752	6	6	6	0.00
24/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2009	2	2	2	80.00
24/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5712	6	6	6	0.00
24/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5673	6	6	6	0.00
24/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3378	4	3	4	1,200.00
24/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	486	1	0	1	80.00
24/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2896	3	3	3	3,500.00
24/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4536	5	5	5	3,500.00
24/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8178	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1190	1	1	1	0.00
24/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2094	2	2	2	0.00
24/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	338	0	0	0	3,500.00
24/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	825	1	1	1	0.00
24/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2979	3	3	3	0.00
24/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6876	7	7	7	0.00
24/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	835	1	1	1	0.00
24/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1753	2	2	2	0.00
24/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	816	1	1	1	0.00
24/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4691	5	5	5	0.00
24/07/2020	R186 On 04-February-21			Bond Future	7.86	113.9006	113.6297	113.9006	0.00
24/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3953	4	4	4	0.00
24/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3981	4	4	4	0.00
24/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4011	4	4	4	0.00
24/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2507	2	3	2	0.00
24/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2487	2	2	2	0.00
24/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2527	2	3	2	0.00
24/07/2020	R186 On 06-May-21			Bond Future	8.05	115.2143	114.9400	115.2143	0.00
24/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12338	13	12	13	0.00
24/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12300	13	12	13	0.00
24/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12263	13	12	13	0.00
24/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	288	0	0	0	0.00
24/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	291	0	0	0	0.00
24/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	285	0	0	0	0.00
24/07/2020	R186 On 05-August-21			Bond Future	8.28	111.1855	110.9083	111.1855	0.00
24/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1486	2	1	2	0.00
24/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1531	2	2	2	0.00
24/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1575	2	2	2	0.00
24/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R197 On 06-August-20			Bond Future	305.13	305.2411	305.1339	305.2411	2,591.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	R197 On 05-November-20			Bond Future	308.36	308.4712	308.3608	308.4712	1,400.00
24/07/2020	R197 On 04-February-21			Bond Future	304.08	304.1908	304.0779	304.1908	0.00
24/07/2020	R197 On 06-May-21			Bond Future	307.65	307.7693	307.6546	307.7693	0.00
24/07/2020	R197 On 05-August-21			Bond Future	303.09	303.2009	303.0853	303.2009	0.00
24/07/2020	R202 On 06-August-20			Bond Future	205.80	205.8315	205.8014	205.8315	6,136.00
24/07/2020	R202 On 05-November-20			Bond Future	207.98	208.0095	207.9778	208.0095	1,904.00
24/07/2020	R202 On 04-February-21			Bond Future	206.21	206.2459	206.2130	206.2459	0.00
24/07/2020	R202 On 06-May-21			Bond Future	208.64	208.6719	208.6383	208.6719	0.00
24/07/2020	R202 On 05-August-21			Bond Future	206.71	206.7485	206.7147	206.7485	0.00
24/07/2020	R208 On 06-August-20			Bond Future	3.42	104.4731	104.5361	104.4731	22,492.00
24/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1343	1	1	1	0.00
24/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1349	1	1	1	0.00
24/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1336	1	1	1	0.00
24/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R208 On 05-November-20			Bond Future	2.91	102.1622	102.2252	102.1622	0.00
24/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	728	1	1	1	0.00
24/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	724	1	1	1	0.00
24/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	721	1	1	1	0.00
24/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 06-August-20			Bond Future	10.65	69.4435	69.1144	69.4435	59,887.00
24/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	40310	40	40	40	0.00
24/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40419	40	40	40	0.00
24/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40202	40	40	40	0.00
24/07/2020	R209 On 05-November-20			Bond Future	10.84	67.0217	66.6887	67.0217	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1827	2	2	2	0.00
24/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1861	2	2	2	0.00
24/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1844	2	2	2	0.00
24/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6640	6	7	6	0.00
24/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6597	6	7	6	0.00
24/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6684	6	7	6	0.00
24/07/2020	R209 On 04-February-21			Bond Future	11.03	67.7801	67.4431	67.7801	0.00
24/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2689	3	3	3	0.00
24/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2707	3	3	3	0.00
24/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2671	3	3	3	0.00
24/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	7938	8	8	8	0.00
24/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7896	8	8	8	0.00
24/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7855	8	8	8	0.00
24/07/2020	R209 On 06-May-21			Bond Future	11.23	65.4206	65.0796	65.4206	460.00
24/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2829	3	3	3	1,000.00
24/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	5120	5	5	5	0.00
24/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7949	8	8	8	0.00
24/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	8013	8	8	8	0.00
24/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	8044	8	8	8	0.00
24/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7981	8	8	8	0.00
24/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3055	3	3	3	0.00
24/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3026	3	3	3	0.00
24/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3011	3	3	3	1,000.00
24/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3040	3	3	3	0.00
24/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	4994	5	5	5	1,000.00
24/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8222	8	8	8	0.00
24/07/2020	R209 On 05-August-21			Bond Future	11.44	66.1320	65.7873	66.1320	0.00
24/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	1785	2	2	2	0.00
24/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	1737	2	2	2	0.00
24/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	1834	2	2	2	0.00
24/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	R210 On 06-August-20			Bond Future	182.29	181.8898	182.2904	181.8898	1,929.00
24/07/2020	R210 On 05-November-20			Bond Future	181.54	181.1398	181.5435	181.1398	644.00
24/07/2020	R210 On 04-February-21			Bond Future	183.64	183.2320	183.6397	183.2320	0.00
24/07/2020	R210 On 06-May-21			Bond Future	183.09	182.6777	183.0897	182.6777	0.00
24/07/2020	R210 On 05-August-21			Bond Future	185.13	184.7093	185.1263	184.7093	0.00
24/07/2020	R212 On 06-August-20			Bond Future	165.56	165.5954	165.5599	165.5954	6,998.00
24/07/2020	R212 On 05-November-20			Bond Future	167.31	167.3477	167.3108	167.3477	1,526.00
24/07/2020	R212 On 04-February-21			Bond Future	166.95	166.9859	166.9479	166.9859	0.00
24/07/2020	R212 On 06-May-21			Bond Future	168.91	168.9501	168.9114	168.9501	0.00
24/07/2020	R212 On 05-August-21			Bond Future	168.46	168.5021	168.4631	168.5021	0.00
24/07/2020	R213 On 06-August-20			Bond Future	9.66	86.0749	85.7684	86.0749	16,142.00
24/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	300	0	0	0	0.00
24/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	326	0	0	0	0.00
24/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	313	0	0	0	0.00
24/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2424	2	2	2	0.00
24/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2378	2	2	2	0.00
24/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2471	2	2	2	0.00
24/07/2020	R213 On 05-November-20			Bond Future	9.86	83.4364	83.1260	83.4364	0.00
24/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2693	3	3	3	0.00
24/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2717	3	3	3	0.00
24/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2742	3	3	3	0.00
24/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4135	4	4	4	0.00
24/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4200	4	4	4	0.00
24/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4168	4	4	4	0.00
24/07/2020	R213 On 04-February-21			Bond Future	10.06	84.3800	84.0658	84.3800	0.00
24/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2809	3	3	3	0.00
24/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2788	3	3	3	0.00
24/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2767	3	3	3	0.00
24/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6455	6	6	6	0.00
24/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6492	6	6	6	0.00
24/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6419	6	6	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
24/07/2020	R213 On 06-May-21			Bond Future	10.26	81.8214	81.5035	81.8214	0.00
24/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9816	10	10	10	0.00
24/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9850	10	10	10	0.00
24/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9783	10	10	10	0.00
24/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1752	2	2	2	0.00
24/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1739	2	2	2	0.00
24/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1727	2	2	2	0.00
24/07/2020	R213 On 05-August-21			Bond Future	10.49	82.7116	82.3902	82.7116	0.00
24/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1883	2	2	2	0.00
24/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1833	2	2	2	0.00
24/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1784	2	2	2	0.00
24/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R214 On 06-August-20			Bond Future	10.92	67.2351	66.9584	67.2351	20,627.00
24/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	28	0	0	0	0.00
24/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	30	0	0	0	0.00
24/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	31	0	0	0	0.00
24/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	5759	5	6	5	0.00
24/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	5887	6	6	6	0.00
24/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	5823	6	6	6	0.00
24/07/2020	R214 On 05-November-20			Bond Future	11.11	64.6538	64.3738	64.6538	3,100.00
24/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1870	2	2	2	0.00
24/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1888	2	2	2	0.00
24/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1853	2	2	2	0.00
24/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7019	7	7	7	0.00
24/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	6974	7	7	7	0.00
24/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	6928	7	7	7	0.00
24/07/2020	R214 On 04-February-21			Bond Future	11.30	65.3851	65.1016	65.3851	0.00
24/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2666	3	3	3	0.00
24/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2703	3	3	3	0.00
24/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2684	3	3	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
24/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8390	8	8	8	0.00
24/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8346	8	8	8	0.00
24/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8434	8	8	8	0.00
24/07/2020	R214 On 06-May-21			Bond Future	11.49	62.8599	62.5730	62.8599	0.00
24/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7356	8	7	8	0.00
24/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7327	8	7	8	0.00
24/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	7296	7	7	7	0.00
24/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3472	3	3	3	0.00
24/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3489	3	3	3	0.00
24/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3454	3	3	3	0.00
24/07/2020	R214 On 05-August-21			Bond Future	11.70	63.5436	63.2536	63.5436	0.00
24/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	1555	2	2	2	0.00
24/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	1653	2	2	2	0.00
24/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	1604	2	2	2	0.00
24/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R248 On 06-August-20			Bond Future	11.36	82.3752	82.0500	82.3752	113,089.00
24/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	8	0	0	0	0.00
24/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	3569	4	4	4	0.00
24/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	796	1	1	1	0.00
24/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	270	0	0	0	640.00
24/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
24/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	9	0	0	0	0.00
24/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3316	4	3	4	470.00
24/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	8486	9	8	9	814.00
24/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	23	0	0	0	640.00
24/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
24/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	8	0	0	0	0.00
24/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	679	1	1	1	470.00
24/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	5729	6	6	6	814.00
24/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2452	2	2	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
24/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8656	8	9	8	0.00
24/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	101	0	0	0	0.00
24/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	8576	8	9	8	0.00
24/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	431	0	0	0	0.00
24/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	18	0	0	0	0.00
24/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	370	0	0	0	0.00
24/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	19335	19	19	19	0.00
24/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	16909	17	17	17	0.00
24/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	3833	4	4	4	0.00
24/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2219	2	2	2	0.00
24/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8737	8	9	8	0.00
24/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	7388	7	7	7	0.00
24/07/2020	R248 On 05-November-20			Bond Future	11.56	78.8163	78.4873	78.8163	2,763.00
24/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2713	3	3	3	950.00
24/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	937	1	1	1	950.00
24/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	985	1	1	1	0.00
24/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	973	1	1	1	0.00
24/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	961	1	1	1	0.00
24/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12297	12	12	12	0.00
24/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12368	12	12	12	0.00
24/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	12226	12	12	12	0.00
24/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12511	12	13	12	0.00
24/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6559	6	7	6	0.00
24/07/2020	R248 On 04-February-21			Bond Future	11.78	79.7079	79.3747	79.7079	0.00
24/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2390	3	2	3	0.00
24/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2408	3	2	3	0.00
24/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2427	3	2	3	0.00
24/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11491	11	11	11	0.00
24/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11609	11	12	11	0.00
24/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11550	11	12	11	0.00
24/07/2020	R248 On 06-May-21			Bond Future	11.99	76.2128	75.8757	76.2128	0.00
24/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7082	7	7	7	0.00
24/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7147	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7115	7	7	7	0.00
24/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	4944	5	5	5	0.00
24/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	4919	5	5	5	0.00
24/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	4969	5	5	5	0.00
24/07/2020	R248 On 05-August-21			Bond Future	12.22	77.0416	76.7009	77.0416	0.00
24/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	1672	2	2	2	0.00
24/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	1729	2	2	2	0.00
24/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	1615	2	2	2	0.00
24/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
24/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00