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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	2025 On 06-August-20			Bond Future	138.21	138.4909	138.2055	138.4909	4,976.00
19/06/2020	2025 On 05-November-20			Bond Future	139.72	140.0086	139.7193	140.0086	0.00
19/06/2020	2025 On 04-February-21			Bond Future	139.85	140.1416	139.8483	140.1416	0.00
19/06/2020	2025 On 06-May-21			Bond Future	141.54	141.8392	141.5421	141.8392	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
19/06/2020	2029 On 06-August-20			Bond Future	100.25	100.2421	100.2538	100.2421	4,982.00
19/06/2020	2029 On 05-November-20			Bond Future	100.22	100.2045	100.2157	100.2045	0.00
19/06/2020	2029 On 04-February-21			Bond Future	101.40	101.3900	101.4010	101.3900	0.00
19/06/2020	2029 On 06-May-21			Bond Future	101.48	101.4672	101.4781	101.4672	0.00
19/06/2020	2030 On 06-August-20			Bond Future	9.30	91.5209	9.2993	91.5209	107,381.00
19/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1302	1	1302	1	0.00
19/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1207	1	1207	1	450.00
19/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6433	6	6433	6	0.00
19/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	816	1	816	1	800.00
19/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	229	0	229	0	800.00
19/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1351	1	1351	1	0.00
19/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10604	10	10604	10	0.00
19/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4548	4	4548	4	470.00
19/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	7893	7	7893	7	470.00
19/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2250	2	2250	2	0.00
19/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4325	4	4325	4	0.00
19/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8138	8	8138	8	0.00
19/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4776	4	4776	4	0.00
19/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3470	3	3470	3	450.00
19/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1327	1	1327	1	0.00
19/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5521	5	5521	5	650.00
19/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	8729	8	8729	8	0.00
19/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11680	11	11680	11	0.00
19/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1587	1	1587	1	323.00
19/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	333	0	333	0	323.00
19/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5189	6	5189	6	0.00
19/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	13	0	13	0	650.00
19/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	81	0	81	0	650.00
19/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	112	0	112	0	0.00
19/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2172	3	2172	3	2,500.00
19/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2507	3	2507	3	0.00
19/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1545	2	1545	2	800.00
19/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	27	0	27	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
19/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	370	0	370	0	0.00
19/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	551	1	551	1	0.00
19/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2472	3	2472	3	0.00
19/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	872	1	872	1	0.00
19/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	502	1	502	1	0.00
19/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	605	1	605	1	5,850.00
19/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	255	0	255	0	0.00
19/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3444	4	3444	4	0.00
19/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	127	0	127	0	0.00
19/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2687	3	2687	3	0.00
19/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5969	7	5969	7	0.00
19/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2542	3	2542	3	0.00
19/06/2020	2030 On 05-November-20			Bond Future	9.49	92.5023	9.4882	92.5023	0.00
19/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1710	2	1710	2	3,000.00
19/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3631	3	3631	3	0.00
19/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	928	1	928	1	1,000.00
19/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2111	2	2111	2	1,000.00
19/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1486	1	1486	1	3,000.00
19/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2963	3	2963	3	0.00
19/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2991	3	2991	3	0.00
19/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	674	1	674	1	3,000.00
19/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5134	5	5134	5	0.00
19/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1729	2	1729	2	14,160.00
19/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4435	4	4435	4	0.00
19/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2567	2	2567	2	3,000.00
19/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6708	6	6708	6	0.00
19/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	952	1	952	1	14,160.00
19/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1176	1	1176	1	15,646.00
19/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2089	2	2089	2	15,646.00
19/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6310	6	6310	6	0.00
19/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3018	3	3018	3	0.00
19/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3523	4	3523	4	0.00
19/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4748	5	4748	5	0.00

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19/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5402	6	5402	6	0.00
19/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1333	2	1333	2	3,000.00
19/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6855	7	6855	7	0.00
19/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1463	2	1463	2	15,646.00
19/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5942	6	5942	6	0.00
19/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4053	4	4053	4	0.00
19/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7686	8	7686	8	0.00
19/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2348	3	2348	3	14,160.00
19/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3582	4	3582	4	0.00
19/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1951	2	1951	2	1,000.00
19/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3552	4	3552	4	0.00
19/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	9051	10	9051	10	0.00
19/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4712	5	4712	5	0.00
19/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2940	3	2940	3	3,000.00
19/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7787	8	7787	8	0.00
19/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5442	6	5442	6	0.00
19/06/2020	2030 On 04-February-21			Bond Future	9.68	89.5702	9.6823	89.5702	0.00
19/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1296	1	1296	1	1,000.00
19/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2661	2	2661	2	0.00
19/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2550	2	2550	2	1,000.00
19/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1283	1	1283	1	800.00
19/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2639	2	2639	2	0.00
19/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2616	2	2616	2	0.00
19/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2038	2	2038	2	800.00
19/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5550	5	5550	5	0.00
19/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2751	3	2751	3	1,800.00
19/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6728	7	6728	7	0.00
19/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5724	6	5724	6	0.00
19/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8981	10	8981	10	0.00
19/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5582	6	5582	6	0.00
19/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5617	6	5617	6	0.00
19/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5547	6	5547	6	0.00
19/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	8932	9	8932	9	0.00

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19/06/2020	2030 On 06-May-21			Bond Future	9.89	90.6360	9.8860	90.6360	0.00
19/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7055	7	7055	7	0.00
19/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2590	2	2590	2	0.00
19/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10348	10	10348	10	0.00
19/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10384	10	10384	10	0.00
19/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	940	1	940	1	700.00
19/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4481	4	4481	4	0.00
19/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4822	4	4822	4	0.00
19/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2739	2	2739	2	0.00
19/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10420	10	10420	10	0.00
19/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1330	1	1330	1	0.00
19/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11987	13	11987	13	0.00
19/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4300	5	4300	5	700.00
19/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6393	7	6393	7	700.00
19/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6639	7	6639	7	0.00
19/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1351	1	1351	1	0.00
19/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1340	1	1340	1	0.00
19/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4004	4	4004	4	0.00
19/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2639	3	2639	3	0.00
19/06/2020	2032 On 06-August-20			Bond Future	10.19	89.2528	10.1903	89.2528	102,673.00
19/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1349	1	1349	1	0.00
19/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	510	0	510	0	0.00
19/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	522	0	522	0	0.00
19/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	82	0	82	0	800.00
19/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	337	0	337	0	800.00
19/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	535	0	535	0	0.00
19/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5094	6	5094	6	0.00
19/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	5200	6	5200	6	0.00
19/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	9249	10	9249	10	0.00
19/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6086	7	6086	7	0.00
19/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5147	6	5147	6	0.00
19/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3085	4	3085	4	800.00
19/06/2020	2032 On 05-November-20			Bond Future	10.40	86.0643	10.3975	86.0643	0.00

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19/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2031	2	2031	2	0.00
19/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5690	5	5690	5	0.00
19/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6032	6	6032	6	0.00
19/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	966	1	966	1	3,000.00
19/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1722	2	1722	2	3,000.00
19/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1419	1	1419	1	1,000.00
19/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2052	2	2052	2	0.00
19/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	780	1	780	1	1,000.00
19/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2009	2	2009	2	0.00
19/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5971	6	5971	6	0.00
19/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	9093	10	9093	10	0.00
19/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	10057	11	10057	11	0.00
19/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2112	2	2112	2	1,000.00
19/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5888	6	5888	6	0.00
19/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7366	8	7366	8	0.00
19/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6573	7	6573	7	0.00
19/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5929	6	5929	6	0.00
19/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2273	3	2273	3	3,000.00
19/06/2020	2032 On 04-February-21			Bond Future	10.61	87.0630	10.6074	87.0630	0.00
19/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	976	1	976	1	800.00
19/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2087	2	2087	2	0.00
19/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1581	1	1581	1	800.00
19/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2122	2	2122	2	0.00
19/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5138	5	5138	5	0.00
19/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2104	2	2104	2	0.00
19/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8061	9	8061	9	0.00
19/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8015	9	8015	9	0.00
19/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	9655	10	9655	10	0.00
19/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3925	4	3925	4	800.00
19/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	8107	9	8107	9	0.00
19/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12388	13	12388	13	0.00
19/06/2020	2032 On 06-May-21			Bond Future	10.82	83.9515	10.8239	83.9515	0.00
19/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9172	9	9172	9	0.00

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19/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9206	9	9206	9	0.00
19/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9139	9	9139	9	0.00
19/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2406	3	2406	3	0.00
19/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2390	3	2390	3	0.00
19/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2373	3	2373	3	0.00
19/06/2020	2033 On 06-August-20			Bond Future	96.93	96.8141	96.9303	96.8141	12,378.00
19/06/2020	2033 On 05-November-20			Bond Future	96.78	96.6640	96.7809	96.6640	0.00
19/06/2020	2033 On 04-February-21			Bond Future	97.93	97.8075	97.9255	97.8075	0.00
19/06/2020	2033 On 06-May-21			Bond Future	97.88	97.7638	97.8830	97.7638	0.00
19/06/2020	2037 On 06-August-20			Bond Future	11.18	79.3170	11.1759	79.3170	100,786.00
19/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	155	0	155	0	0.00
19/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	150	0	150	0	0.00
19/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	159	0	159	0	0.00
19/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	9134	10	9134	10	0.00
19/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	9065	10	9065	10	0.00
19/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8995	10	8995	10	0.00
19/06/2020	2037 On 05-November-20			Bond Future	11.39	80.1677	11.3864	80.1677	0.00
19/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1297	1	1297	1	0.00
19/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1269	1	1269	1	0.00
19/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1283	1	1283	1	0.00
19/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	9281	10	9281	10	0.00
19/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	9168	10	9168	10	0.00
19/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	9224	10	9224	10	0.00
19/06/2020	2037 On 04-February-21			Bond Future	11.60	76.8425	11.6042	76.8425	0.00
19/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6137	6	6137	6	300.00
19/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1069	1	1069	1	72.00
19/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12447	12	12447	12	0.00
19/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2961	3	2961	3	0.00
19/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2004	2	2004	2	0.00
19/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1876	2	1876	2	0.00
19/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5910	5	5910	5	0.00
19/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1891	2	1891	2	0.00
19/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	2225	2	2225	2	240.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1907	2	1907	2	0.00
19/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	10351	11	10351	11	0.00
19/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4183	5	4183	5	240.00
19/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	9365	10	9365	10	0.00
19/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	10459	11	10459	11	0.00
19/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1258	1	1258	1	300.00
19/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	7645	8	7645	8	72.00
19/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	10033	11	10033	11	72.00
19/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	10405	11	10405	11	0.00
19/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	14135	15	14135	15	0.00
19/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	4011	4	4011	4	0.00
19/06/2020	2037 On 06-May-21			Bond Future	11.83	77.7573	11.8289	77.7573	0.00
19/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	7295	7	7295	7	0.00
19/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	7329	7	7329	7	0.00
19/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7362	7	7362	7	0.00
19/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3980	4	3980	4	0.00
19/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3960	4	3960	4	0.00
19/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4001	4	4001	4	0.00
19/06/2020	2038 On 06-August-20			Bond Future	107.59	107.5797	107.5938	107.5797	10,569.00
19/06/2020	2038 On 05-November-20			Bond Future	108.77	108.7589	108.7724	108.7589	0.00
19/06/2020	2038 On 04-February-21			Bond Future	108.35	108.3319	108.3451	108.3319	0.00
19/06/2020	2038 On 06-May-21			Bond Future	109.66	109.6444	109.6576	109.6444	0.00
19/06/2020	2040 On 06-August-20			Bond Future	11.39	80.7718	11.3862	80.7718	55,869.00
19/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	132	0	132	0	0.00
19/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	136	0	136	0	0.00
19/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	140	0	140	0	0.00
19/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1019	1	1019	1	0.00
19/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2080	2	2080	2	0.00
19/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	31	0	31	0	800.00
19/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	152	0	152	0	800.00
19/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	900	1	900	1	0.00
19/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9627	11	9627	11	0.00
19/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	13571	15	13571	15	0.00

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19/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4985	6	4985	6	800.00
19/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9925	11	9925	11	0.00
19/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4679	5	4679	5	12,538.00
19/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2918	4	2918	4	517.00
19/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	10000	11	10000	11	0.00
19/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9850	11	9850	11	0.00
19/06/2020	2040 On 05-November-20			Bond Future	11.60	81.6381	11.5972	81.6381	0.00
19/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	569	0	569	0	2,000.00
19/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	407	0	407	0	2,000.00
19/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	818	1	818	1	2,230.00
19/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1182	1	1182	1	0.00
19/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1088	1	1088	1	2,000.00
19/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2520	2	2520	2	2,230.00
19/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4600	4	4600	4	0.00
19/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1196	1	1196	1	0.00
19/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	3949	3	3949	3	0.00
19/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1210	1	1210	1	0.00
19/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4575	5	4575	5	2,000.00
19/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	10163	11	10163	11	0.00
19/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	10101	11	10101	11	0.00
19/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15864	17	15864	17	0.00
19/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	12185	13	12185	13	0.00
19/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3947	4	3947	4	2,000.00
19/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6491	7	6491	7	0.00
19/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	10665	11	10665	11	0.00
19/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	10225	11	10225	11	0.00
19/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	14110	15	14110	15	0.00
19/06/2020	2040 On 04-February-21			Bond Future	11.82	78.0797	11.8158	78.0797	0.00
19/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1354	1	1354	1	800.00
19/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4979	4	4979	4	0.00
19/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1840	2	1840	2	0.00
19/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	750	1	750	1	500.00
19/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	818	1	818	1	800.00

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19/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1856	2	1856	2	0.00
19/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1824	2	1824	2	0.00
19/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1584	1	1584	1	500.00
19/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4465	4	4465	4	0.00
19/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	6013	7	6013	7	500.00
19/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	12428	13	12428	13	0.00
19/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	11462	12	11462	12	0.00
19/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	17609	18	17609	18	0.00
19/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	17006	18	17006	18	0.00
19/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	13509	14	13509	14	0.00
19/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	11344	12	11344	12	0.00
19/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	11403	12	11403	12	0.00
19/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5451	6	5451	6	800.00
19/06/2020	2040 On 06-May-21			Bond Future	12.04	79.0093	12.0410	79.0093	0.00
19/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	6915	6	6915	6	0.00
19/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	6948	6	6948	6	0.00
19/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	6882	6	6882	6	0.00
19/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4657	5	4657	5	0.00
19/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4632	5	4632	5	0.00
19/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4608	5	4608	5	0.00
19/06/2020	2044 On 06-August-20			Bond Future	11.46	77.3296	11.4629	77.3296	77,121.00
19/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	10	0	10	0	602.00
19/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	64	0	64	0	0.00
19/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	68	0	68	0	0.00
19/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	93	0	93	0	602.00
19/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
19/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	32	0	32	0	140.00
19/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1050	1	1050	1	0.00
19/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	66	0	66	0	0.00
19/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1415	1	1415	1	0.00
19/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	19419	20	19419	20	0.00
19/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	13579	15	13579	15	0.00
19/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	11758	13	11758	13	0.00

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19/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	11839	13	11839	13	0.00
19/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4683	5	4683	5	140.00
19/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3928	5	3928	5	602.00
19/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	11920	13	11920	13	0.00
19/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	16193	17	16193	17	0.00
19/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10960	12	10960	12	0.00
19/06/2020	2044 On 05-November-20			Bond Future	11.67	78.1590	11.6682	78.1590	0.00
19/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	506	0	506	0	1,815.00
19/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	708	1	708	1	0.00
19/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3395	3	3395	3	0.00
19/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1145	1	1145	1	0.00
19/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1172	1	1172	1	0.00
19/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3542	3	3542	3	0.00
19/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	717	1	717	1	568.00
19/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	787	1	787	1	525.00
19/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	281	0	281	0	525.00
19/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	2807	2	2807	2	0.00
19/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	122	0	122	0	1,815.00
19/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	767	1	767	1	1,815.00
19/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1159	1	1159	1	0.00
19/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2520	2	2520	2	0.00
19/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	258	0	258	0	568.00
19/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	10337	11	10337	11	0.00
19/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	12477	13	12477	13	0.00
19/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	6092	7	6092	7	1,815.00
19/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	5084	6	5084	6	1,815.00
19/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	22170	23	22170	23	0.00
19/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	10400	11	10400	11	0.00
19/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	12618	14	12618	14	0.00
19/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17942	19	17942	19	0.00
19/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	18371	19	18371	19	0.00
19/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	13048	14	13048	14	0.00
19/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	14846	16	14846	16	0.00

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19/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6563	7	6563	7	525.00
19/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	10464	11	10464	11	0.00
19/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5266	6	5266	6	568.00
19/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12976	14	12976	14	0.00
19/06/2020	2044 On 04-February-21			Bond Future	11.88	74.6853	11.8807	74.6853	0.00
19/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1649	1	1649	1	0.00
19/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1679	1	1679	1	0.00
19/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1562	1	1562	1	0.00
19/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	832	1	832	1	405.00
19/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1664	1	1664	1	0.00
19/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1233	1	1233	1	0.00
19/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2486	2	2486	2	0.00
19/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	12143	13	12143	13	0.00
19/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	12581	13	12581	13	405.00
19/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	16984	18	16984	18	0.00
19/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	9404	10	9404	10	405.00
19/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	12205	13	12205	13	0.00
19/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	14231	15	14231	15	0.00
19/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	12081	13	12081	13	0.00
19/06/2020	2044 On 06-May-21			Bond Future	12.10	75.5746	12.0995	75.5746	0.00
19/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	6785	6	6785	6	0.00
19/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	6753	6	6753	6	0.00
19/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	6721	6	6721	6	0.00
19/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4765	5	4765	5	0.00
19/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4790	5	4790	5	0.00
19/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4741	5	4741	5	0.00
19/06/2020	2046 On 06-August-20			Bond Future	97.64	98.0408	97.6378	98.0408	16,109.00
19/06/2020	2046 On 05-November-20			Bond Future	96.92	97.3301	96.9221	97.3301	0.00
19/06/2020	2046 On 04-February-21			Bond Future	98.07	98.4818	98.0686	98.4818	0.00
19/06/2020	2046 On 06-May-21			Bond Future	97.45	97.8666	97.4481	97.8666	0.00
19/06/2020	2050 On 06-August-20			Bond Future	98.02	98.1926	98.0223	98.1926	16,793.00
19/06/2020	2050 On 05-November-20			Bond Future	99.10	99.2685	99.0957	99.2685	0.00
19/06/2020	2050 On 04-February-21			Bond Future	98.36	98.5331	98.3579	98.5331	0.00

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19/06/2020	2050 On 06-May-21			Bond Future	99.55	99.7271	99.5495	99.7271	0.00
19/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	AL37 On 06-August-20			Index Future	729.59	726.5770	729.5920	726.5770	0.00
19/06/2020	AL37 On 05-November-20			Index Future	737.48	734.4400	737.4830	734.4400	0.00
19/06/2020	AL37 On 04-February-21			Index Future	746.03	742.9480	746.0250	742.9480	0.00
19/06/2020	AL37 On 06-May-21			Index Future	754.88	751.7690	754.8800	751.7690	0.00
19/06/2020	AL7T On 06-August-20			Index Future	805.51	799.7540	805.5110	799.7540	0.00
19/06/2020	AL7T On 05-November-20			Index Future	814.22	808.4090	814.2240	808.4090	0.00
19/06/2020	AL7T On 04-February-21			Index Future	823.65	817.7750	823.6540	817.7750	0.00
19/06/2020	AL7T On 06-May-21			Index Future	833.43	827.4840	833.4310	827.4840	0.00
19/06/2020	ALBI On 06-August-20			Index Future	703.07	697.0670	703.0700	697.0670	212.00
19/06/2020	ALBI On 05-November-20			Index Future	710.68	704.6110	710.6750	704.6110	0.00
19/06/2020	ALBI On 04-February-21			Index Future	718.91	712.7740	718.9050	712.7740	0.00
19/06/2020	ALBI On 06-May-21			Index Future	727.44	721.2370	727.4390	721.2370	0.00
19/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C208 On 31-March-21			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
19/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2020	ES33 On 06-August-20			Bond Future	11.95	73.0858	11.9538	73.0858	350.00
19/06/2020	ES33 On 05-November-20			Bond Future	12.22	70.0944	12.2162	70.0944	0.00
19/06/2020	ES33 On 04-February-21			Bond Future	12.49	70.9077	12.4885	70.9077	0.00
19/06/2020	ES33 On 06-May-21			Bond Future	12.76	67.9736	12.7644	67.9736	0.00
19/06/2020	ES42 On 06-August-20			Bond Future	12.42	72.2476	12.4191	72.2476	4,919.00
19/06/2020	ES42 On 05-November-20			Bond Future	12.68	68.7637	12.6756	68.7637	0.00
19/06/2020	ES42 On 04-February-21			Bond Future	12.93	69.5625	12.9337	69.5625	0.00
19/06/2020	ES42 On 06-May-21			Bond Future	13.21	66.1311	13.2057	66.1311	0.00
19/06/2020	GOVI On 06-August-20			GOVI	695.26	689.4900	695.2550	689.4900	1,031.00
19/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	328750	39	328750	39	0.00
19/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	328650	39	328650	39	0.00
19/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	328850	39	328850	39	0.00
19/06/2020	GOVI On 05-November-20			GOVI	702.78	696.9520	702.7750	696.9520	0.00
19/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 05-November-20	737.84	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
19/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	350750	41	350750	41	0.00
19/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	350550	41	350550	41	0.00
19/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	350650	41	350650	41	0.00
19/06/2020	GOVI On 04-February-21			GOVI	710.91	705.0260	710.9140	705.0260	0.00
19/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	400260	46	400260	46	0.00
19/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	400360	46	400360	46	0.00
19/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	400460	46	400460	46	0.00
19/06/2020	GOVI On 06-May-21			GOVI	719.35	713.3970	719.3530	713.3970	0.00
19/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	406830	35	406830	35	0.00
19/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	406630	35	406630	35	0.00
19/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	406730	35	406730	35	0.00
19/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2020	IGOV On 06-August-20			Index Future	255.86	256.0240	255.8550	256.0240	1,207.00
19/06/2020	IGOV On 05-November-20			Index Future	258.69	258.8580	258.6860	258.8580	47.00
19/06/2020	IGOV On 04-February-21			Index Future	261.74	261.9190	261.7440	261.9190	0.00
19/06/2020	IGOV On 06-May-21			Index Future	264.91	265.0900	264.9130	265.0900	0.00
19/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
19/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
19/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0500	94.0500	94.0500	0.00
19/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.31	92.3200	92.3100	92.3200	0.00
19/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.51	90.5200	90.5100	90.5200	0.00
19/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.51	89.5300	89.5100	89.5300	0.00
19/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.83	90.8500	90.8300	90.8500	51.00
19/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.30	90.3200	90.3000	90.3200	0.00
19/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.46	90.5000	90.4600	90.5000	0.00
19/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.65	93.7000	93.6500	93.7000	0.00



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19/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.20	94.2500	94.2000	94.2500	0.00
19/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.66	86.7300	86.6600	86.7300	0.00
19/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.26	92.3500	92.2600	92.3500	0.00
19/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.08	81.5200	81.0800	81.5200	0.00
19/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.73	78.2100	77.7300	78.2100	0.00
19/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.27	76.7800	76.2700	76.7800	0.00
19/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.43	78.9900	78.4300	78.9900	0.00
19/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.58	83.2000	82.5800	83.2000	0.00
19/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.23	81.9000	81.2300	81.9000	0.00
19/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.41	84.1300	83.4100	84.1300	0.00
19/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.28	90.0200	89.2800	90.0200	0.00
19/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.74	90.5000	89.7400	90.5000	0.00
19/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.86	83.6400	82.8600	83.6400	0.00
19/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.71	91.4900	90.7100	91.4900	0.00
19/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.88	96.0800	3.8800	96.0800	0.00
19/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.71	96.2400	3.7100	96.2400	0.00
19/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.70	96.2500	3.7000	96.2500	0.00
19/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.59	96.3600	3.5900	96.3600	0.00
19/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.58	96.3700	3.5800	96.3700	0.00
19/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.56	96.4000	3.5600	96.4000	10.00
19/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.3300	3.6100	96.3300	0.00
19/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.77	96.1700	3.7700	96.1700	0.00
19/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.93	96.0050	3.9250	96.0050	0.00
19/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.08	95.8550	4.0750	95.8550	0.00
19/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.6250	4.2750	95.6250	0.00
19/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.3550	4.5350	95.3550	0.00
19/06/2020	R023 On 06-August-20			Bond Future	5.10	109.7029	5.1024	109.7029	27,369.00
19/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	5138	5	5138	5	0.00
19/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5185	5	5185	5	0.00
19/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	5162	5	5162	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
19/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R023 On 05-November-20			Bond Future	5.19	106.9713	5.1902	106.9713	0.00
19/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4902	5	4902	5	0.00
19/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4881	5	4881	5	0.00
19/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4922	5	4922	5	0.00
19/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	9	0	9	0	0.00
19/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	9	0	9	0	0.00
19/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	8	0	8	0	0.00
19/06/2020	R023 On 04-February-21			Bond Future	5.26	108.2117	5.2643	108.2117	0.00
19/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2361	2	2361	2	0.00
19/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2393	2	2393	2	0.00
19/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2377	2	2377	2	0.00
19/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	293	0	293	0	0.00
19/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	296	0	296	0	0.00
19/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	290	0	290	0	0.00
19/06/2020	R023 On 06-May-21			Bond Future	5.33	105.5873	5.3297	105.5873	0.00
19/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3886	4	3886	4	0.00
19/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3916	4	3916	4	0.00
19/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3901	4	3901	4	0.00
19/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	83	0	83	0	0.00
19/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	81	0	81	0	0.00
19/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	84	0	84	0	0.00
19/06/2020	R035 On 06-August-20			Bond Future	10.90	88.2737	10.8992	88.2737	99,535.00
19/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	325	0	325	0	0.00
19/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	26	0	26	0	500.00
19/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	19	0	19	0	24,761.00
19/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	168	0	168	0	500.00
19/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	333	0	333	0	0.00
19/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1112	1	1112	1	0.00
19/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	317	0	317	0	0.00
19/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	7	0	7	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15635	17	15635	17	0.00
19/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6911	8	6911	8	0.00
19/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	7038	8	7038	8	0.00
19/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13625	15	13625	15	0.00
19/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6974	8	6974	8	0.00
19/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	4072	5	4072	5	500.00
19/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8636	10	8636	10	0.00
19/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12919	14	12919	14	0.00
19/06/2020	R035 On 05-November-20			Bond Future	11.12	84.7454	11.1154	84.7454	0.00
19/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1928	2	1928	2	0.00
19/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1949	2	1949	2	0.00
19/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1906	2	1906	2	0.00
19/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7092	8	7092	8	0.00
19/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	7045	8	7045	8	0.00
19/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6999	8	6999	8	0.00
19/06/2020	R035 On 04-February-21			Bond Future	11.34	85.7284	11.3392	85.7284	0.00
19/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1877	2	1877	2	0.00
19/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2009	2	2009	2	0.00
19/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1861	2	1861	2	0.00
19/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4338	4	4338	4	0.00
19/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1845	2	1845	2	0.00
19/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	10237	11	10237	11	0.00
19/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	5557	6	5557	6	650.00
19/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	10291	11	10291	11	0.00
19/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	9761	11	9761	11	650.00
19/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	10183	11	10183	11	0.00
19/06/2020	R035 On 06-May-21			Bond Future	11.56	82.2696	11.5613	82.2696	0.00
19/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	7984	7	7984	7	0.00
19/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8056	7	8056	7	0.00
19/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2250	2	2250	2	793.00
19/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	6837	6	6837	6	0.00
19/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4681	4	4681	4	0.00
19/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8020	7	8020	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
19/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6118	7	6118	7	793.00
19/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4205	5	4205	5	793.00
19/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3518	4	3518	4	0.00
19/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10592	11	10592	11	0.00
19/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3537	4	3537	4	0.00
19/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3501	4	3501	4	0.00
19/06/2020	R186 On 06-August-20			Bond Future	7.71	114.8337	7.7052	114.8337	68,600.00
19/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3866	3	3866	3	0.00
19/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	870	1	870	1	2,500.00
19/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6777	6	6777	6	900.00
19/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2399	2	2399	2	900.00
19/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3359	3	3359	3	0.00
19/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3909	4	3909	4	0.00
19/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3823	3	3823	3	0.00
19/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	369	0	369	0	0.00
19/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2254	3	2254	3	2,500.00
19/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	828	1	828	1	15,177.00
19/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	476	1	476	1	0.00
19/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	352	0	352	0	0.00
19/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	361	0	361	0	0.00
19/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	75	0	75	0	0.00
19/06/2020	R186 On 05-November-20			Bond Future	7.88	116.0639	7.8848	116.0639	0.00
19/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	878	1	878	1	1,200.00
19/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5014	5	5014	5	0.00
19/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4977	5	4977	5	0.00
19/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2876	3	2876	3	1,200.00
19/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4941	5	4941	5	0.00
19/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2450	2	2450	2	3,500.00
19/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3906	4	3906	4	3,500.00
19/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7362	7	7362	7	0.00
19/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1593	2	1593	2	0.00
19/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	557	1	557	1	3,500.00
19/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1124	1	1124	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
19/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2681	3	2681	3	0.00
19/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1137	1	1137	1	0.00
19/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2285	3	2285	3	0.00
19/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1111	1	1111	1	0.00
19/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5552	6	5552	6	0.00
19/06/2020	R186 On 04-February-21			Bond Future	8.07	112.1268	8.0659	112.1268	0.00
19/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3343	3	3343	3	0.00
19/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3369	3	3369	3	0.00
19/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3395	3	3395	3	0.00
19/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2907	3	2907	3	0.00
19/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2885	3	2885	3	0.00
19/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2930	3	2930	3	0.00
19/06/2020	R186 On 06-May-21			Bond Future	8.26	113.4601	8.2587	113.4601	0.00
19/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11514	11	11514	11	0.00
19/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11477	11	11477	11	0.00
19/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11441	11	11441	11	0.00
19/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	449	1	449	1	0.00
19/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	454	1	454	1	0.00
19/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	444	0	444	0	0.00
19/06/2020	R197 On 06-August-20			Bond Future	307.75	307.7206	307.7454	307.7206	2,591.00
19/06/2020	R197 On 05-November-20			Bond Future	311.12	311.0922	311.1154	311.0922	0.00
19/06/2020	R197 On 04-February-21			Bond Future	306.86	306.8376	306.8599	306.8376	0.00
19/06/2020	R197 On 06-May-21			Bond Future	310.58	310.5556	310.5774	310.5556	0.00
19/06/2020	R202 On 06-August-20			Bond Future	215.02	214.9939	215.0207	214.9939	7,794.00
19/06/2020	R202 On 05-November-20			Bond Future	217.38	217.3494	217.3753	217.3494	0.00
19/06/2020	R202 On 04-February-21			Bond Future	215.73	215.7059	215.7313	215.7059	0.00
19/06/2020	R202 On 06-May-21			Bond Future	218.34	218.3192	218.3443	218.3192	0.00
19/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4213	3.6028	104.4213	23,391.00
19/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1227	1	1227	1	0.00
19/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1233	1	1233	1	0.00
19/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1221	1	1221	1	0.00
19/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R208 On 06-August-20	5.56	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
19/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R208 On 05-November-20			Bond Future	3.11	102.1489	3.1111	102.1489	0.00
19/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	651	1	651	1	0.00
19/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	647	1	647	1	0.00
19/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	643	1	643	1	0.00
19/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
19/06/2020	R209 On 06-August-20			Bond Future	10.85	67.1167	10.8473	67.1167	61,107.00
19/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	41407	42	41407	42	0.00
19/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41515	42	41515	42	0.00
19/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	41299	42	41299	42	0.00
19/06/2020	R209 On 05-November-20			Bond Future	11.04	64.6958	11.0397	64.6958	0.00
19/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1440	1	1440	1	0.00
19/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1469	1	1469	1	0.00
19/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1455	1	1455	1	0.00
19/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	7333	8	7333	8	0.00
19/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7287	8	7287	8	0.00
19/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	7379	8	7379	8	0.00
19/06/2020	R209 On 04-February-21			Bond Future	11.23	65.4466	11.2338	65.4466	0.00
19/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2005	2	2005	2	0.00
19/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	2021	2	2021	2	0.00
19/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1990	2	1990	2	0.00
19/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	8333	9	8333	9	0.00
19/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8288	9	8288	9	0.00
19/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8244	9	8244	9	0.00
19/06/2020	R209 On 06-May-21			Bond Future	11.43	63.0833	11.4324	63.0833	0.00
19/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7115	7	7115	7	0.00
19/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7176	7	7176	7	0.00
19/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7145	7	7145	7	0.00

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19/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3285	4	3285	4	0.00
19/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3254	4	3254	4	0.00
19/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3269	4	3269	4	0.00
19/06/2020	R210 On 06-August-20			Bond Future	186.56	186.5428	186.5643	186.5428	1,929.00
19/06/2020	R210 On 05-November-20			Bond Future	185.90	185.8808	185.9014	185.8808	0.00
19/06/2020	R210 On 04-February-21			Bond Future	188.10	188.0801	188.1003	188.0801	0.00
19/06/2020	R210 On 06-May-21			Bond Future	187.64	187.6172	187.6372	187.6172	0.00
19/06/2020	R212 On 06-August-20			Bond Future	166.22	166.2602	166.2199	166.2602	7,044.00
19/06/2020	R212 On 05-November-20			Bond Future	168.04	168.0824	168.0407	168.0824	0.00
19/06/2020	R212 On 04-February-21			Bond Future	167.71	167.7498	167.7070	167.7498	0.00
19/06/2020	R212 On 06-May-21			Bond Future	169.74	169.7822	169.7385	169.7822	0.00
19/06/2020	R213 On 06-August-20			Bond Future	9.75	84.6831	9.7467	84.6831	17,349.00
19/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	836	1	836	1	0.00
19/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	872	1	872	1	0.00
19/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	854	1	854	1	0.00
19/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3457	4	3457	4	0.00
19/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3416	4	3416	4	0.00
19/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3499	4	3499	4	0.00
19/06/2020	R213 On 05-November-20			Bond Future	9.94	82.0615	9.9401	82.0615	0.00
19/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2477	2	2477	2	0.00
19/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2501	2	2501	2	0.00
19/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2525	2	2525	2	0.00
19/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4384	5	4384	5	0.00
19/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4451	5	4451	5	0.00
19/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4417	5	4417	5	0.00
19/06/2020	R213 On 04-February-21			Bond Future	10.14	83.0132	10.1393	83.0132	0.00
19/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2366	2	2366	2	0.00
19/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2346	2	2346	2	0.00
19/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2326	2	2326	2	0.00
19/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6461	7	6461	7	0.00
19/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6499	7	6499	7	0.00
19/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6424	7	6424	7	0.00
19/06/2020	R213 On 06-May-21			Bond Future	10.34	80.4679	10.3377	80.4679	0.00

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19/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9427	9	9427	9	0.00
19/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9460	9	9460	9	0.00
19/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9394	9	9394	9	0.00
19/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1786	2	1786	2	0.00
19/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1773	2	1773	2	0.00
19/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1760	2	1760	2	0.00
19/06/2020	R214 On 06-August-20			Bond Future	11.19	64.5040	11.1862	64.5040	20,956.00
19/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	213	0	213	0	0.00
19/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	224	0	224	0	0.00
19/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	219	0	219	0	0.00
19/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	7541	8	7541	8	0.00
19/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	7421	8	7421	8	0.00
19/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	7481	8	7481	8	0.00
19/06/2020	R214 On 05-November-20			Bond Future	11.38	61.9183	11.3782	61.9183	0.00
19/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1390	1	1390	1	0.00
19/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1376	1	1376	1	0.00
19/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1405	1	1405	1	0.00
19/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	8003	9	8003	9	0.00
19/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7954	9	7954	9	0.00
19/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7906	9	7906	9	0.00
19/06/2020	R214 On 04-February-21			Bond Future	11.58	62.6365	11.5759	62.6365	0.00
19/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1885	2	1885	2	0.00
19/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1915	2	1915	2	0.00
19/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1900	2	1900	2	0.00
19/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	9064	10	9064	10	0.00
19/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	9017	10	9017	10	0.00
19/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	9112	10	9112	10	0.00
19/06/2020	R214 On 06-May-21			Bond Future	11.77	60.1015	11.7709	60.1015	0.00
19/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6313	6	6313	6	0.00
19/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6285	6	6285	6	0.00
19/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6256	6	6256	6	0.00
19/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3884	4	3884	4	0.00
19/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3903	4	3903	4	0.00



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19/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3865	4	3865	4	0.00
19/06/2020	R248 On 06-August-20			Bond Future	11.41	80.5840	11.4124	80.5840	96,891.00
19/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	182	0	182	0	0.00
19/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4222	4	4222	4	0.00
19/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1704	1	1704	1	0.00
19/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	973	1	973	1	640.00
19/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	7	0	7	0	20,640.00
19/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	192	0	192	0	0.00
19/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4007	3	4007	3	470.00
19/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	8461	8	8461	8	814.00
19/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	288	0	288	0	640.00
19/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	2	0	2	0	3,000.00
19/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	187	0	187	0	0.00
19/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1566	1	1566	1	470.00
19/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6056	5	6056	5	814.00
19/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3707	4	3707	4	0.00
19/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	9204	10	9204	10	0.00
19/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	796	1	796	1	0.00
19/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	9128	10	9128	10	0.00
19/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1490	2	1490	2	0.00
19/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	361	1	361	1	0.00
19/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1391	2	1391	2	0.00
19/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	19705	21	19705	21	0.00
19/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	17284	18	17284	18	0.00
19/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4905	6	4905	6	0.00
19/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3495	4	3495	4	0.00
19/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	9280	10	9280	10	0.00
19/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	8022	9	8022	9	0.00
19/06/2020	R248 On 05-November-20			Bond Future	11.62	77.0363	11.6159	77.0363	0.00
19/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2485	2	2485	2	800.00
19/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	774	1	774	1	800.00
19/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	816	1	816	1	0.00
19/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	806	1	806	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
19/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	795	1	795	1	0.00
19/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	12471	13	12471	13	0.00
19/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	12544	14	12544	14	0.00
19/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	12399	13	12399	13	0.00
19/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	12690	14	12690	14	0.00
19/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6672	7	6672	7	0.00
19/06/2020	R248 On 04-February-21			Bond Future	11.83	77.9300	11.8267	77.9300	0.00
19/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1875	2	1875	2	0.00
19/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1892	2	1892	2	0.00
19/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1909	2	1909	2	0.00
19/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	11296	12	11296	12	0.00
19/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	11418	12	11418	12	0.00
19/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	11357	12	11357	12	0.00
19/06/2020	R248 On 06-May-21			Bond Future	12.04	74.4416	12.0351	74.4416	0.00
19/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	6677	6	6677	6	0.00
19/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	6742	6	6742	6	0.00
19/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	6710	6	6710	6	0.00
19/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4838	5	4838	5	0.00
19/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4813	5	4813	5	0.00
19/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4864	5	4864	5	0.00