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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
23/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	2025 On 06-August-20			Bond Future	138.24	138.1606	138.2441	138.1606	4,976.00
23/06/2020	2025 On 05-November-20			Bond Future	139.76	139.6730	139.7595	139.6730	0.00
23/06/2020	2025 On 04-February-21			Bond Future	139.90	139.8009	139.9024	139.8009	0.00
23/06/2020	2025 On 06-May-21			Bond Future	141.60	141.4939	141.6041	141.4939	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
23/06/2020	2029 On 06-August-20			Bond Future	99.97	100.0693	99.9697	100.0693	4,982.00
23/06/2020	2029 On 05-November-20			Bond Future	99.93	100.0285	99.9294	100.0285	0.00
23/06/2020	2029 On 04-February-21			Bond Future	101.12	101.2112	101.1208	101.2112	0.00
23/06/2020	2029 On 06-May-21			Bond Future	101.20	101.2858	101.1998	101.2858	0.00
23/06/2020	2030 On 06-August-20			Bond Future	9.42	91.8463	9.4215	91.8463	107,350.00
23/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	963	1	963	1	0.00
23/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	5756	6	5756	6	0.00
23/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	883	1	883	1	450.00
23/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	566	1	566	1	800.00
23/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	134	0	134	0	800.00
23/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1004	1	1004	1	0.00
23/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	9892	10	9892	10	0.00
23/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	3925	4	3925	4	470.00
23/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	7195	8	7195	8	470.00
23/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	1785	2	1785	2	0.00
23/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	3712	4	3712	4	0.00
23/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	7438	8	7438	8	0.00
23/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	4144	4	4144	4	0.00
23/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	2903	3	2903	3	450.00
23/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	983	1	983	1	0.00
23/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	10967	11	10967	11	0.00
23/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	4865	5	4865	5	650.00
23/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	8025	8	8025	8	0.00
23/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	205	0	205	0	323.00
23/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1204	1	1204	1	323.00
23/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	5775	5	5775	5	0.00
23/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	91	0	91	0	650.00
23/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	126	0	126	0	0.00
23/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	2504	2	2504	2	2,500.00
23/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	14	0	14	0	650.00
23/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2878	3	2878	3	0.00
23/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1794	2	1794	2	800.00
23/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	29	0	29	0	0.00

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23/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	428	0	428	0	0.00
23/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	642	1	642	1	0.00
23/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2839	3	2839	3	0.00
23/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	1019	1	1019	1	0.00
23/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	584	1	584	1	0.00
23/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	706	1	706	1	5,850.00
23/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	293	0	293	0	0.00
23/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3909	4	3909	4	0.00
23/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	6588	6	6588	6	0.00
23/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	144	0	144	0	0.00
23/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	3077	3	3077	3	0.00
23/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2917	3	2917	3	0.00
23/06/2020	2030 On 05-November-20			Bond Future	9.62	92.8299	9.6155	92.8299	0.00
23/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	1437	2	1437	2	3,000.00
23/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	3199	3	3199	3	0.00
23/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	753	1	753	1	1,000.00
23/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	1798	2	1798	2	1,000.00
23/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1238	1	1238	1	3,000.00
23/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	2578	3	2578	3	0.00
23/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	2604	3	2604	3	0.00
23/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	537	1	537	1	3,000.00
23/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	4619	5	4619	5	0.00
23/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	1455	2	1455	2	14,160.00
23/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	3955	4	3955	4	0.00
23/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	2213	2	2213	2	3,000.00
23/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	6133	6	6133	6	0.00
23/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	773	1	773	1	14,160.00
23/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	967	1	967	1	15,646.00
23/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	1778	2	1778	2	15,646.00
23/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	5749	6	5749	6	0.00
23/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	2629	3	2629	3	0.00
23/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3855	4	3855	4	0.00
23/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	5159	5	5159	5	0.00

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23/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5849	6	5849	6	0.00
23/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1479	1	1479	1	3,000.00
23/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	7367	7	7367	7	0.00
23/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1623	2	1623	2	15,646.00
23/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	6416	6	6416	6	0.00
23/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4421	4	4421	4	0.00
23/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	8228	8	8228	8	0.00
23/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2590	2	2590	2	14,160.00
23/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3918	4	3918	4	0.00
23/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2158	2	2158	2	1,000.00
23/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3887	4	3887	4	0.00
23/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	9634	9	9634	9	0.00
23/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	5120	5	5120	5	0.00
23/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3230	3	3230	3	3,000.00
23/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	8333	8	8333	8	0.00
23/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5891	6	5891	6	0.00
23/06/2020	2030 On 04-February-21			Bond Future	9.81	89.9009	9.8136	89.9009	0.00
23/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1106	1	1106	1	1,000.00
23/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	2347	2	2347	2	0.00
23/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	2244	2	2244	2	1,000.00
23/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1095	1	1095	1	800.00
23/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	2326	2	2326	2	0.00
23/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	2306	2	2306	2	0.00
23/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	1775	2	1775	2	800.00
23/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	5070	5	5070	5	0.00
23/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	2993	3	2993	3	1,800.00
23/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	7186	7	7186	7	0.00
23/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	6139	6	6139	6	0.00
23/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9513	9	9513	9	0.00
23/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5991	6	5991	6	0.00
23/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	6027	6	6027	6	0.00
23/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5954	6	5954	6	0.00
23/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	9463	9	9463	9	0.00

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23/06/2020	2030 On 06-May-21			Bond Future	10.02	90.9702	10.0224	90.9702	0.00
23/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	6547	7	6547	7	0.00
23/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	2303	2	2303	2	0.00
23/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	9749	10	9749	10	0.00
23/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	9784	10	9784	10	0.00
23/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	804	1	804	1	700.00
23/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4079	4	4079	4	0.00
23/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	4403	5	4403	5	0.00
23/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	2441	3	2441	3	0.00
23/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	9819	10	9819	10	0.00
23/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1453	1	1453	1	0.00
23/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	12575	12	12575	12	0.00
23/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4623	4	4623	4	700.00
23/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6819	7	6819	7	700.00
23/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	7076	7	7076	7	0.00
23/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1476	1	1476	1	0.00
23/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1465	1	1465	1	0.00
23/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4310	4	4310	4	0.00
23/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2857	3	2857	3	0.00
23/06/2020	2032 On 06-August-20			Bond Future	10.34	89.4675	10.3430	89.4675	104,673.00
23/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	948	1	948	1	0.00
23/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	310	0	310	0	0.00
23/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	319	0	319	0	0.00
23/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	38	0	38	0	800.00
23/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	193	0	193	0	800.00
23/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	328	0	328	0	0.00
23/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	5813	5	5813	5	0.00
23/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	5926	6	5926	6	0.00
23/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	10131	10	10131	10	0.00
23/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	6867	6	6867	6	0.00
23/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	5869	6	5869	6	0.00
23/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	3611	3	3611	3	800.00
23/06/2020	2032 On 05-November-20			Bond Future	10.56	86.2803	10.5563	86.2803	0.00

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23/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	1672	2	1672	2	0.00
23/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	5360	6	5360	6	0.00
23/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	5036	5	5036	5	0.00
23/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	756	1	756	1	3,000.00
23/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	1401	2	1401	2	3,000.00
23/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1139	1	1139	1	1,000.00
23/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	1691	2	1691	2	0.00
23/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	602	1	602	1	1,000.00
23/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	1653	2	1653	2	0.00
23/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6550	6	6550	6	0.00
23/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9818	9	9818	9	0.00
23/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10815	10	10815	10	0.00
23/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2375	2	2375	2	1,000.00
23/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	8022	8	8022	8	0.00
23/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	7187	7	7187	7	0.00
23/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6462	6	6462	6	0.00
23/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6506	6	6506	6	0.00
23/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2553	2	2553	2	3,000.00
23/06/2020	2032 On 04-February-21			Bond Future	10.77	87.2808	10.7714	87.2808	0.00
23/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	799	1	799	1	800.00
23/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	1772	2	1772	2	0.00
23/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	1324	1	1324	1	800.00
23/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	1803	2	1803	2	0.00
23/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	4581	5	4581	5	0.00
23/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	1787	2	1787	2	0.00
23/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8682	8	8682	8	0.00
23/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8634	8	8634	8	0.00
23/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	10336	10	10336	10	0.00
23/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4306	4	4306	4	800.00
23/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8730	8	8730	8	0.00
23/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	13148	13	13148	13	0.00
23/06/2020	2032 On 06-May-21			Bond Future	10.99	84.1715	10.9942	84.1715	0.00
23/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	8466	9	8466	9	0.00

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23/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	8499	9	8499	9	0.00
23/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	8434	9	8434	9	0.00
23/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2646	3	2646	3	0.00
23/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2628	3	2628	3	0.00
23/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2611	2	2611	2	0.00
23/06/2020	2033 On 06-August-20			Bond Future	96.44	96.8379	96.4402	96.8379	12,378.00
23/06/2020	2033 On 05-November-20			Bond Future	96.29	96.6870	96.2863	96.6870	0.00
23/06/2020	2033 On 04-February-21			Bond Future	97.43	97.8300	97.4342	97.8300	0.00
23/06/2020	2033 On 06-May-21			Bond Future	97.39	97.7862	97.3908	97.7862	0.00
23/06/2020	2037 On 06-August-20			Bond Future	11.35	79.9523	11.3539	79.9523	100,786.00
23/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	74	0	74	0	0.00
23/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	72	0	72	0	0.00
23/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	77	0	77	0	0.00
23/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	10165	9	10165	9	0.00
23/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	10093	9	10093	9	0.00
23/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	10022	9	10022	9	0.00
23/06/2020	2037 On 05-November-20			Bond Future	11.57	80.8088	11.5715	80.8088	0.00
23/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1009	1	1009	1	0.00
23/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	986	1	986	1	0.00
23/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	998	1	998	1	0.00
23/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	10117	10	10117	10	0.00
23/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	10000	9	10000	9	0.00
23/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	10058	9	10058	9	0.00
23/06/2020	2037 On 04-February-21			Bond Future	11.80	77.4903	11.7958	77.4903	0.00
23/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	5440	6	5440	6	300.00
23/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	859	1	859	1	72.00
23/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	11486	12	11486	12	0.00
23/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	2513	3	2513	3	0.00
23/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	1664	2	1664	2	0.00
23/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	1552	2	1552	2	0.00
23/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	5226	6	5226	6	0.00
23/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	1566	2	1566	2	0.00
23/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	1858	2	1858	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
23/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	1580	2	1580	2	0.00
23/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	11149	11	11149	11	0.00
23/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4625	4	4625	4	240.00
23/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	10123	10	10123	10	0.00
23/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	11261	11	11261	11	0.00
23/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1422	1	1422	1	300.00
23/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	8322	8	8322	8	72.00
23/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	10818	10	10818	10	72.00
23/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	11205	11	11205	11	0.00
23/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	15050	14	15050	14	0.00
23/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4438	4	4438	4	0.00
23/06/2020	2037 On 06-May-21			Bond Future	12.03	78.4124	12.0280	78.4124	0.00
23/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	6566	7	6566	7	0.00
23/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	6598	7	6598	7	0.00
23/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	6630	7	6630	7	0.00
23/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	4384	4	4384	4	0.00
23/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	4362	4	4362	4	0.00
23/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4406	4	4406	4	0.00
23/06/2020	2038 On 06-August-20			Bond Future	107.33	107.9031	107.3343	107.9031	10,569.00
23/06/2020	2038 On 05-November-20			Bond Future	108.51	109.0845	108.5110	109.0845	0.00
23/06/2020	2038 On 04-February-21			Bond Future	108.09	108.6606	108.0910	108.6606	0.00
23/06/2020	2038 On 06-May-21			Bond Future	109.41	109.9767	109.4061	109.9767	0.00
23/06/2020	2040 On 06-August-20			Bond Future	11.55	81.3368	11.5541	81.3368	55,869.00
23/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	64	0	64	0	0.00
23/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	66	0	66	0	0.00
23/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	68	0	68	0	0.00
23/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	666	1	666	1	0.00
23/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	1514	2	1514	2	0.00
23/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	12	0	12	0	800.00
23/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	75	0	75	0	800.00
23/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	577	1	577	1	0.00
23/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	10643	10	10643	10	0.00
23/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	14646	14	14646	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	5756	5	5756	5	800.00
23/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	10949	10	10949	10	0.00
23/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	5419	5	5419	5	12,538.00
23/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	3446	3	3446	3	517.00
23/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	11026	10	11026	10	0.00
23/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	10872	10	10872	10	0.00
23/06/2020	2040 On 05-November-20			Bond Future	11.77	82.2082	11.7720	82.2082	0.00
23/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	423	0	423	0	2,000.00
23/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	296	0	296	0	2,000.00
23/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	622	1	622	1	2,230.00
23/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	921	1	921	1	0.00
23/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	844	1	844	1	2,000.00
23/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	2072	2	2072	2	2,230.00
23/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	3953	4	3953	4	0.00
23/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	933	1	933	1	0.00
23/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	3357	4	3357	4	0.00
23/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	945	1	945	1	0.00
23/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	5087	5	5087	5	2,000.00
23/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	11005	10	11005	10	0.00
23/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	10941	10	10941	10	0.00
23/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	16858	16	16858	16	0.00
23/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	13094	13	13094	13	0.00
23/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	4406	4	4406	4	2,000.00
23/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	7148	7	7148	7	0.00
23/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	11526	11	11526	11	0.00
23/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	11070	11	11070	11	0.00
23/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	15069	14	15069	14	0.00
23/06/2020	2040 On 04-February-21			Bond Future	12.00	78.6557	11.9969	78.6557	0.00
23/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1111	1	1111	1	800.00
23/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	4377	5	4377	5	0.00
23/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	1532	2	1532	2	0.00
23/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	598	1	598	1	500.00
23/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	655	1	655	1	800.00

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23/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	1546	2	1546	2	0.00
23/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	1309	1	1309	1	500.00
23/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	3901	4	3901	4	0.00
23/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	1518	2	1518	2	0.00
23/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	12266	12	12266	12	0.00
23/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	6559	6	6559	6	500.00
23/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	13263	13	13263	13	0.00
23/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	18567	18	18567	18	0.00
23/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	17953	17	17953	17	0.00
23/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	14375	14	14375	14	0.00
23/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	12145	12	12145	12	0.00
23/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	12205	12	12205	12	0.00
23/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5959	6	5959	6	800.00
23/06/2020	2040 On 06-May-21			Bond Future	12.23	79.5918	12.2293	79.5918	0.00
23/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	6227	7	6227	7	0.00
23/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	6258	7	6258	7	0.00
23/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	6196	7	6196	7	0.00
23/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	5089	5	5089	5	0.00
23/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	5063	5	5063	5	0.00
23/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	5037	5	5037	5	0.00
23/06/2020	2044 On 06-August-20			Bond Future	11.66	77.8240	11.6617	77.8240	77,118.00
23/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	3	0	3	0	602.00
23/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	25	0	25	0	0.00
23/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	27	0	27	0	0.00
23/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	39	0	39	0	602.00
23/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	1	0	1	0	140.00
23/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	11	0	11	0	140.00
23/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	649	1	649	1	0.00
23/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	26	0	26	0	0.00
23/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	920	1	920	1	0.00
23/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	20703	20	20703	20	0.00
23/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	14843	14	14843	14	0.00
23/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	13002	12	13002	12	0.00

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23/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	13084	12	13084	12	0.00
23/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	5567	5	5567	5	140.00
23/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	4718	4	4718	4	602.00
23/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	13167	12	13167	12	0.00
23/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	17471	17	17471	17	0.00
23/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	12191	11	12191	11	0.00
23/06/2020	2044 On 05-November-20			Bond Future	11.88	78.6577	11.8753	78.6577	0.00
23/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	356	0	356	0	1,815.00
23/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	511	1	511	1	0.00
23/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	2774	3	2774	3	0.00
23/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	857	1	857	1	0.00
23/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	879	1	879	1	0.00
23/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	2905	3	2905	3	0.00
23/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	519	1	519	1	568.00
23/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	557	1	557	1	1,815.00
23/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	868	1	868	1	0.00
23/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	573	1	573	1	525.00
23/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	190	0	190	0	525.00
23/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	2258	3	2258	3	0.00
23/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	78	0	78	0	1,815.00
23/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	2008	2	2008	2	0.00
23/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	174	0	174	0	568.00
23/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	11342	11	11342	11	0.00
23/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	13561	13	13561	13	0.00
23/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	6841	6	6841	6	1,815.00
23/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	5745	5	5745	5	1,815.00
23/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	23425	23	23425	23	0.00
23/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	13707	13	13707	13	0.00
23/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	19149	18	19149	18	0.00
23/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	11408	11	11408	11	0.00
23/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	19585	19	19585	19	0.00
23/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	14150	13	14150	13	0.00
23/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	15995	15	15995	15	0.00

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23/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	7350	7	7350	7	525.00
23/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	11474	11	11474	11	0.00
23/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5945	6	5945	6	568.00
23/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	14076	13	14076	13	0.00
23/06/2020	2044 On 04-February-21			Bond Future	12.10	75.1892	12.0958	75.1892	0.00
23/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	1324	1	1324	1	0.00
23/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	1349	2	1349	2	0.00
23/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	1250	1	1250	1	0.00
23/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	643	1	643	1	405.00
23/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	1336	2	1336	2	0.00
23/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	974	1	974	1	0.00
23/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	2044	2	2044	2	0.00
23/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	13121	13	13121	13	0.00
23/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	13576	13	13576	13	405.00
23/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	18101	17	18101	17	0.00
23/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	10268	10	10268	10	405.00
23/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	13186	13	13186	13	0.00
23/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	15278	15	15278	15	0.00
23/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	13057	12	13057	12	0.00
23/06/2020	2044 On 06-May-21			Bond Future	12.32	76.0841	12.3234	76.0841	0.00
23/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	5991	6	5991	6	0.00
23/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	5961	6	5961	6	0.00
23/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	5931	6	5931	6	0.00
23/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	5291	5	5291	5	0.00
23/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	5318	5	5318	5	0.00
23/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	5264	5	5264	5	0.00
23/06/2020	2046 On 06-August-20			Bond Future	97.42	97.8995	97.4206	97.8995	16,109.00
23/06/2020	2046 On 05-November-20			Bond Future	96.70	97.1859	96.7034	97.1859	0.00
23/06/2020	2046 On 04-February-21			Bond Future	97.86	98.3351	97.8567	98.3351	0.00
23/06/2020	2046 On 06-May-21			Bond Future	97.24	97.7178	97.2388	97.7178	0.00
23/06/2020	2050 On 06-August-20			Bond Future	97.69	98.4016	97.6890	98.4016	16,793.00
23/06/2020	2050 On 05-November-20			Bond Future	98.76	99.4785	98.7595	99.4785	0.00
23/06/2020	2050 On 04-February-21			Bond Future	98.03	98.7450	98.0274	98.7450	0.00

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23/06/2020	2050 On 06-May-21			Bond Future	99.22	99.9409	99.2200	99.9409	0.00
23/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	AL37 On 06-August-20			Index Future	728.54	729.9830	728.5410	729.9830	0.00
23/06/2020	AL37 On 05-November-20			Index Future	736.42	737.8660	736.4210	737.8660	0.00
23/06/2020	AL37 On 04-February-21			Index Future	745.01	746.4030	745.0140	746.4030	0.00
23/06/2020	AL37 On 06-May-21			Index Future	753.89	755.2580	753.8940	755.2580	0.00
23/06/2020	AL7T On 06-August-20			Index Future	799.15	802.4600	799.1450	802.4600	0.00
23/06/2020	AL7T On 05-November-20			Index Future	807.79	811.1260	807.7890	811.1260	0.00
23/06/2020	AL7T On 04-February-21			Index Future	817.22	820.5100	817.2150	820.5100	0.00
23/06/2020	AL7T On 06-May-21			Index Future	826.96	830.2450	826.9550	830.2450	0.00
23/06/2020	ALBI On 06-August-20			Index Future	697.19	700.8600	697.1880	700.8600	212.00
23/06/2020	ALBI On 05-November-20			Index Future	704.73	708.4290	704.7290	708.4290	0.00
23/06/2020	ALBI On 04-February-21			Index Future	712.95	716.6250	712.9520	716.6250	0.00
23/06/2020	ALBI On 06-May-21			Index Future	721.45	725.1270	721.4500	725.1270	0.00
23/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	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
23/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2020	ES33 On 06-August-20			Bond Future	12.11	73.6068	12.1106	73.6068	350.00
23/06/2020	ES33 On 05-November-20			Bond Future	12.38	70.6202	12.3796	70.6202	0.00
23/06/2020	ES33 On 04-February-21			Bond Future	12.66	71.4390	12.6579	71.4390	0.00
23/06/2020	ES33 On 06-May-21			Bond Future	12.94	68.5109	12.9406	68.5109	0.00
23/06/2020	ES42 On 06-August-20			Bond Future	12.55	72.9839	12.5508	72.9839	4,919.00
23/06/2020	ES42 On 05-November-20			Bond Future	12.81	69.5070	12.8134	69.5070	0.00
23/06/2020	ES42 On 04-February-21			Bond Future	13.08	70.3138	13.0767	70.3138	0.00
23/06/2020	ES42 On 06-May-21			Bond Future	13.36	66.8910	13.3551	66.8910	0.00
23/06/2020	GOVI On 06-August-20			GOVI	689.37	693.0120	689.3690	693.0120	1,020.00
23/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	387610	35	387610	35	0.00
23/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	387510	35	387510	35	0.00
23/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	387710	35	387710	35	0.00
23/06/2020	GOVI On 05-November-20			GOVI	696.83	700.4960	696.8260	700.4960	0.00
23/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
23/06/2020	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
23/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	410240	37	410240	37	0.00
23/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	410040	37	410040	37	0.00
23/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	410140	37	410140	37	0.00
23/06/2020	GOVI On 04-February-21			GOVI	704.96	708.6000	704.9570	708.6000	0.00
23/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	459830	42	459830	42	0.00
23/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	459930	42	459930	42	0.00
23/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	460030	42	460030	42	0.00
23/06/2020	GOVI On 06-May-21			GOVI	713.36	717.0070	713.3590	717.0070	0.00
23/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	346890	38	346890	38	0.00
23/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	346690	38	346690	38	0.00
23/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	346790	38	346790	38	0.00
23/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
23/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
23/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2020	IGOV On 06-August-20			Index Future	255.60	256.1530	255.6000	256.1530	1,207.00
23/06/2020	IGOV On 05-November-20			Index Future	258.43	258.9830	258.4270	258.9830	47.00
23/06/2020	IGOV On 04-February-21			Index Future	261.51	262.0410	261.5050	262.0410	0.00
23/06/2020	IGOV On 06-May-21			Index Future	264.68	265.2120	264.6840	265.2120	0.00
23/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
23/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0400	94.0500	94.0400	0.00
23/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.2900	92.2900	92.2900	0.00
23/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.47	90.4900	90.4700	90.4900	0.00
23/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4800	89.4600	89.4800	0.00
23/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.78	90.8000	90.7800	90.8000	51.00
23/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.24	90.2700	90.2400	90.2700	0.00
23/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.37	90.4200	90.3700	90.4200	0.00
23/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5900	93.5500	93.5900	0.00
23/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.09	94.1100	94.0900	94.1100	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
23/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.55	86.5500	86.5500	86.5500	0.00
23/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.16	92.1300	92.1600	92.1300	0.00
23/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.99	80.9100	80.9900	80.9100	0.00
23/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.68	77.5800	77.6800	77.5800	0.00
23/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.25	76.1200	76.2500	76.1200	0.00
23/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.43	78.2900	78.4300	78.2900	0.00
23/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.60	82.4600	82.6000	82.4600	0.00
23/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.28	81.1300	81.2800	81.1300	0.00
23/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.49	83.3200	83.4900	83.3200	0.00
23/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.37	89.1800	89.3700	89.1800	0.00
23/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.85	89.6400	89.8500	89.6400	0.00
23/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.99	82.7500	82.9900	82.7500	0.00
23/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.85	90.6000	90.8500	90.6000	0.00
23/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1300	3.8700	96.1300	0.00
23/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.70	96.2900	3.7000	96.2900	0.00
23/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.68	96.2900	3.6800	96.2900	0.00
23/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.57	96.4100	3.5700	96.4100	0.00
23/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.55	96.4200	3.5500	96.4200	0.00
23/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.52	96.4400	3.5200	96.4400	35.00
23/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.3900	3.5600	96.3900	0.00
23/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2200	3.7400	96.2200	0.00
23/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.92	96.0650	3.9150	96.0650	0.00
23/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9050	4.0550	95.9050	0.00
23/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7250	4.2650	95.7250	0.00
23/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.52	95.4450	4.5150	95.4450	0.00
23/06/2020	R023 On 06-August-20			Bond Future	5.14	109.6958	5.1395	109.6958	27,369.00
23/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5047	5	5047	5	0.00
23/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5094	5	5094	5	0.00
23/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5070	5	5070	5	0.00
23/06/2020	R023 On 06-August-20	7,28	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
23/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R023 On 05-November-20			Bond Future	5.23	106.9628	5.2313	106.9628	0.00
23/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	4811	5	4811	5	0.00
23/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	4790	5	4790	5	0.00
23/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	4831	5	4831	5	0.00
23/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	9	0	9	0	0.00
23/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	9	0	9	0	0.00
23/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	8	0	8	0	0.00
23/06/2020	R023 On 04-February-21			Bond Future	5.31	108.2023	5.3057	108.2023	0.00
23/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2290	2	2290	2	0.00
23/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2322	2	2322	2	0.00
23/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2306	2	2306	2	0.00
23/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	303	0	303	0	0.00
23/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	307	0	307	0	0.00
23/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	300	0	300	0	0.00
23/06/2020	R023 On 06-May-21			Bond Future	5.37	105.5772	5.3742	105.5772	0.00
23/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	3811	4	3811	4	0.00
23/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	3842	4	3842	4	0.00
23/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	3827	4	3827	4	0.00
23/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	86	0	86	0	0.00
23/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	85	0	85	0	0.00
23/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	87	0	87	0	0.00
23/06/2020	R035 On 06-August-20			Bond Future	11.05	88.9536	11.0518	88.9536	99,535.00
23/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	185	0	185	0	0.00
23/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	7	0	7	0	24,761.00
23/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	11	0	11	0	500.00
23/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	87	0	87	0	500.00
23/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	190	0	190	0	0.00
23/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	759	1	759	1	0.00
23/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	180	0	180	0	0.00
23/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	2	0	2	0	3,000.00
23/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	16602	16	16602	16	0.00

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23/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	7740	7	7740	7	0.00
23/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	7873	7	7873	7	0.00
23/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	14586	14	14586	14	0.00
23/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	7806	7	7806	7	0.00
23/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	4691	4	4691	4	500.00
23/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	9527	9	9527	9	0.00
23/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	13876	13	13876	13	0.00
23/06/2020	R035 On 05-November-20			Bond Future	11.27	85.4316	11.2741	85.4316	0.00
23/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	1580	2	1580	2	0.00
23/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	1599	2	1599	2	0.00
23/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	1562	2	1562	2	0.00
23/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	7729	7	7729	7	0.00
23/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	7680	7	7680	7	0.00
23/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	7631	7	7631	7	0.00
23/06/2020	R035 On 04-February-21			Bond Future	11.50	86.4218	11.5034	86.4218	0.00
23/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	1588	2	1588	2	0.00
23/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	1705	2	1705	2	0.00
23/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	1574	2	1574	2	0.00
23/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	3831	4	3831	4	0.00
23/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	1559	2	1559	2	0.00
23/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10934	11	10934	11	0.00
23/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	6034	6	6034	6	650.00
23/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10990	11	10990	11	0.00
23/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	10441	10	10441	10	650.00
23/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10879	10	10879	10	0.00
23/06/2020	R035 On 06-May-21			Bond Future	11.73	82.9708	11.7317	82.9708	0.00
23/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	7311	8	7311	8	0.00
23/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	7380	8	7380	8	0.00
23/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	1942	2	1942	2	793.00
23/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	6213	7	6213	7	0.00
23/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	4177	4	4177	4	0.00
23/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	7345	8	7345	8	0.00
23/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6606	6	6606	6	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4574	4	4574	4	793.00
23/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3836	4	3836	4	0.00
23/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	11277	11	11277	11	0.00
23/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3856	4	3856	4	0.00
23/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3817	4	3817	4	0.00
23/06/2020	R186 On 06-August-20			Bond Future	7.74	115.3530	7.7409	115.3530	68,863.00
23/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	3666	4	3666	4	0.00
23/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	747	1	747	1	2,500.00
23/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	6577	7	6577	7	900.00
23/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2214	2	2214	2	900.00
23/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3161	3	3161	3	0.00
23/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	3709	4	3709	4	0.00
23/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	3623	4	3623	4	0.00
23/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	361	0	361	0	0.00
23/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	2323	2	2323	2	2,500.00
23/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	834	1	834	1	15,177.00
23/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	470	0	470	0	0.00
23/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	343	0	343	0	0.00
23/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	352	0	352	0	0.00
23/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	67	0	67	0	0.00
23/06/2020	R186 On 05-November-20			Bond Future	7.92	116.5873	7.9223	116.5873	0.00
23/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	805	1	805	1	1,200.00
23/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	4841	5	4841	5	0.00
23/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	4805	5	4805	5	0.00
23/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	2735	3	2735	3	1,200.00
23/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	4769	5	4769	5	0.00
23/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	2319	2	2319	2	3,500.00
23/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	3746	4	3746	4	3,500.00
23/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	7175	7	7175	7	0.00
23/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1626	2	1626	2	0.00
23/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	562	1	562	1	3,500.00
23/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1145	1	1145	1	0.00
23/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2743	3	2743	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
23/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1158	1	1158	1	0.00
23/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2336	2	2336	2	0.00
23/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1131	1	1131	1	0.00
23/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5672	6	5672	6	0.00
23/06/2020	R186 On 04-February-21			Bond Future	8.10	112.6554	8.1033	112.6554	0.00
23/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3218	3	3218	3	0.00
23/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	3244	3	3244	3	0.00
23/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	3270	3	3270	3	0.00
23/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	2966	3	2966	3	0.00
23/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	2943	3	2943	3	0.00
23/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	2989	3	2989	3	0.00
23/06/2020	R186 On 06-May-21			Bond Future	8.30	113.9945	8.2972	113.9945	0.00
23/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	11341	12	11341	12	0.00
23/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	11305	12	11305	12	0.00
23/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	11268	11	11268	11	0.00
23/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	457	0	457	0	0.00
23/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	462	0	462	0	0.00
23/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	452	0	452	0	0.00
23/06/2020	R197 On 06-August-20			Bond Future	307.91	307.7701	307.9108	307.7701	2,591.00
23/06/2020	R197 On 05-November-20			Bond Future	311.29	311.1386	311.2855	311.1386	0.00
23/06/2020	R197 On 04-February-21			Bond Future	307.06	306.8822	307.0614	306.8822	0.00
23/06/2020	R197 On 06-May-21			Bond Future	310.80	310.5994	310.7974	310.5994	0.00
23/06/2020	R202 On 06-August-20			Bond Future	214.86	215.2725	214.8632	215.2725	7,794.00
23/06/2020	R202 On 05-November-20			Bond Future	217.22	217.6287	217.2182	217.6287	0.00
23/06/2020	R202 On 04-February-21			Bond Future	215.59	215.9866	215.5929	215.9866	0.00
23/06/2020	R202 On 06-May-21			Bond Future	218.22	218.6023	218.2155	218.6023	0.00
23/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4195	3.5955	104.4195	23,391.00
23/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1232	1	1232	1	0.00
23/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1238	1	1238	1	0.00
23/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1225	1	1225	1	0.00
23/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R208 On 06-August-20	5,57	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
23/06/2020	R208 On 05-November-20			Bond Future	3.10	102.1459	3.0968	102.1459	0.00
23/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	656	1	656	1	0.00
23/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	652	1	652	1	0.00
23/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	648	1	648	1	0.00
23/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
23/06/2020	R209 On 06-August-20			Bond Future	11.01	67.6667	11.0052	67.6667	61,107.00
23/06/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
23/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
23/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
23/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	42267	42	42267	42	0.00
23/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	42376	42	42376	42	0.00
23/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	42159	42	42159	42	0.00
23/06/2020	R209 On 05-November-20			Bond Future	11.20	65.2509	11.2035	65.2509	0.00
23/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	1170	1	1170	1	0.00
23/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	1195	1	1195	1	0.00
23/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	1182	1	1182	1	0.00
23/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7930	8	7930	8	0.00
23/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7882	8	7882	8	0.00
23/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7978	8	7978	8	0.00
23/06/2020	R209 On 04-February-21			Bond Future	11.40	66.0076	11.4026	66.0076	0.00
23/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	1711	2	1711	2	0.00
23/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	1725	2	1725	2	0.00
23/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	1697	2	1697	2	0.00
23/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8913	9	8913	9	0.00
23/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8867	9	8867	9	0.00
23/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8822	8	8822	8	0.00
23/06/2020	R209 On 06-May-21			Bond Future	11.61	63.6507	11.6071	63.6507	0.00
23/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	6517	7	6517	7	0.00
23/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	6576	7	6576	7	0.00
23/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	6546	7	6546	7	0.00
23/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3567	3	3567	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
23/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3534	3	3534	3	0.00
23/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3550	3	3550	3	0.00
23/06/2020	R210 On 06-August-20			Bond Future	186.36	186.5859	186.3634	186.5859	1,929.00
23/06/2020	R210 On 05-November-20			Bond Future	185.70	185.9221	185.7001	185.9221	0.00
23/06/2020	R210 On 04-February-21			Bond Future	187.91	188.1204	187.9144	188.1204	0.00
23/06/2020	R210 On 06-May-21			Bond Future	187.46	187.6572	187.4588	187.6572	0.00
23/06/2020	R212 On 06-August-20			Bond Future	166.20	166.2837	166.2021	166.2837	7,044.00
23/06/2020	R212 On 05-November-20			Bond Future	168.02	168.1041	168.0241	168.1041	0.00
23/06/2020	R212 On 04-February-21			Bond Future	167.71	167.7705	167.7063	167.7705	0.00
23/06/2020	R212 On 06-May-21			Bond Future	169.75	169.8024	169.7466	169.8024	0.00
23/06/2020	R213 On 06-August-20			Bond Future	9.86	84.9398	9.8639	84.9398	17,349.00
23/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	595	1	595	1	0.00
23/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	624	1	624	1	0.00
23/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	609	1	609	1	0.00
23/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3878	4	3878	4	0.00
23/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3833	4	3833	4	0.00
23/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3923	4	3923	4	0.00
23/06/2020	R213 On 05-November-20			Bond Future	10.06	82.3200	10.0619	82.3200	0.00
23/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	2155	2	2155	2	0.00
23/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	2176	2	2176	2	0.00
23/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	2198	2	2198	2	0.00
23/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4729	5	4729	5	0.00
23/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4800	5	4800	5	0.00
23/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4764	5	4764	5	0.00
23/06/2020	R213 On 04-February-21			Bond Future	10.26	83.2740	10.2647	83.2740	0.00
23/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2096	2	2096	2	0.00
23/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2077	2	2077	2	0.00
23/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2059	2	2059	2	0.00
23/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6864	7	6864	7	0.00
23/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6903	7	6903	7	0.00
23/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6825	7	6825	7	0.00
23/06/2020	R213 On 06-May-21			Bond Future	10.47	80.7314	10.4675	80.7314	0.00
23/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	8890	9	8890	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
23/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	8922	9	8922	9	0.00
23/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	8858	9	8858	9	0.00
23/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1925	2	1925	2	0.00
23/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1911	2	1911	2	0.00
23/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1898	2	1898	2	0.00
23/06/2020	R214 On 06-August-20			Bond Future	11.32	65.2204	11.3189	65.2204	20,956.00
23/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	126	0	126	0	0.00
23/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	134	0	134	0	0.00
23/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	130	0	130	0	0.00
23/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	8179	8	8179	8	0.00
23/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	8055	8	8055	8	0.00
23/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	8117	8	8117	8	0.00
23/06/2020	R214 On 05-November-20			Bond Future	11.52	62.6416	11.5159	62.6416	0.00
23/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	1163	1	1163	1	0.00
23/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	1150	1	1150	1	0.00
23/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	1175	1	1175	1	0.00
23/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	8509	8	8509	8	0.00
23/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	8458	8	8458	8	0.00
23/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	8408	8	8408	8	0.00
23/06/2020	R214 On 04-February-21			Bond Future	11.72	63.3677	11.7181	63.3677	0.00
23/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	1645	2	1645	2	0.00
23/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	1672	2	1672	2	0.00
23/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	1658	2	1658	2	0.00
23/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	9557	9	9557	9	0.00
23/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	9508	9	9508	9	0.00
23/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	9605	9	9605	9	0.00
23/06/2020	R214 On 06-May-21			Bond Future	11.92	60.8410	11.9181	60.8410	0.00
23/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	5834	6	5834	6	0.00
23/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	5806	6	5806	6	0.00
23/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	5779	6	5779	6	0.00
23/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	4145	4	4145	4	0.00
23/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	4165	4	4165	4	0.00
23/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	4125	4	4125	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
23/06/2020	R248 On 06-August-20			Bond Future	11.60	81.1527	11.6014	81.1527	104,774.00
23/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	86	0	86	0	0.00
23/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	3308	4	3308	4	0.00
23/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1157	1	1157	1	0.00
23/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	602	1	602	1	640.00
23/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	2	0	2	0	20,640.00
23/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	92	0	92	0	0.00
23/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	3115	4	3115	4	470.00
23/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	7302	8	7302	8	814.00
23/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	146	0	146	0	640.00
23/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	1	0	1	0	3,000.00
23/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	89	0	89	0	0.00
23/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1049	1	1049	1	470.00
23/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	5003	6	5003	6	814.00
23/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	4436	4	4436	4	0.00
23/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	10351	10	10351	10	0.00
23/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	989	1	989	1	0.00
23/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	10273	10	10273	10	0.00
23/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1844	2	1844	2	0.00
23/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	448	0	448	0	0.00
23/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1723	1	1723	1	0.00
23/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	20949	20	20949	20	0.00
23/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	18525	18	18525	18	0.00
23/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	5780	5	5780	5	0.00
23/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	4195	4	4195	4	0.00
23/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	10429	10	10429	10	0.00
23/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	9126	8	9126	8	0.00
23/06/2020	R248 On 05-November-20			Bond Future	11.81	77.6101	11.8130	77.6101	0.00
23/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	1991	2	1991	2	800.00
23/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	568	1	568	1	800.00
23/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	602	1	602	1	0.00
23/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	593	1	593	1	0.00
23/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	585	1	585	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
23/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	13517	13	13517	13	0.00
23/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	13592	13	13592	13	0.00
23/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	13443	13	13443	13	0.00
23/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	13743	13	13743	13	0.00
23/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	7438	7	7438	7	0.00
23/06/2020	R248 On 04-February-21			Bond Future	12.03	78.5098	12.0315	78.5098	0.00
23/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	1528	2	1528	2	0.00
23/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	1543	2	1543	2	0.00
23/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	1557	2	1557	2	0.00
23/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	12210	12	12210	12	0.00
23/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	12337	12	12337	12	0.00
23/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	12273	12	12273	12	0.00
23/06/2020	R248 On 06-May-21			Bond Future	12.25	75.0280	12.2484	75.0280	0.00
23/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	5913	6	5913	6	0.00
23/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	5974	6	5974	6	0.00
23/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	5944	6	5944	6	0.00
23/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	5349	5	5349	5	0.00
23/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	5322	5	5322	5	0.00
23/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	5377	5	5377	5	0.00