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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
29/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	2025 On 06-August-20			Bond Future	137.74	138.0660	137.7440	138.0660	5,836.00
29/06/2020	2025 On 05-November-20			Bond Future	139.25	139.5759	139.2497	139.5759	0.00
29/06/2020	2025 On 04-February-21			Bond Future	139.40	139.7311	139.4004	139.7311	0.00
29/06/2020	2025 On 06-May-21			Bond Future	141.09	141.4293	141.0943	141.4293	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
29/06/2020	2029 On 06-August-20			Bond Future	99.23	99.0941	99.2329	99.0941	5,012.00
29/06/2020	2029 On 05-November-20			Bond Future	99.19	99.0547	99.1944	99.0547	0.00
29/06/2020	2029 On 04-February-21			Bond Future	100.37	100.2336	100.3746	100.2336	0.00
29/06/2020	2029 On 06-May-21			Bond Future	100.46	100.3139	100.4565	100.3139	0.00
29/06/2020	2030 On 06-August-20			Bond Future	9.25	92.4113	9.2497	92.4113	106,536.00
29/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1242	1	1242	1	0.00
29/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6628	7	6628	7	0.00
29/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1142	1	1142	1	450.00
29/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	740	1	740	1	800.00
29/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	179	0	179	0	800.00
29/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1293	1	1293	1	0.00
29/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10881	11	10881	11	0.00
29/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4673	5	4673	5	470.00
29/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	8128	8	8128	8	470.00
29/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2244	2	2244	2	0.00
29/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4440	4	4440	4	0.00
29/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8379	8	8379	8	0.00
29/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4911	5	4911	5	0.00
29/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3539	4	3539	4	450.00
29/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1267	1	1267	1	0.00
29/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5686	6	5686	6	622.00
29/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	8982	9	8982	9	0.00
29/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11964	12	11964	12	0.00
29/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1541	2	1541	2	323.00
29/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	275	0	275	0	323.00
29/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	4838	5	4838	5	0.00
29/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	5	0	5	0	622.00
29/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	41	0	41	0	622.00
29/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	61	0	61	0	0.00
29/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1835	2	1835	2	2,500.00
29/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2156	2	2156	2	0.00
29/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1247	1	1247	1	800.00
29/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	11	0	11	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
29/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	243	0	243	0	0.00
29/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	384	0	384	0	0.00
29/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2122	2	2122	2	0.00
29/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	649	1	649	1	0.00
29/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	345	0	345	0	0.00
29/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	428	0	428	0	5,850.00
29/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	159	0	159	0	0.00
29/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3076	3	3076	3	0.00
29/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5627	6	5627	6	0.00
29/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	70	0	70	0	0.00
29/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2330	2	2330	2	0.00
29/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2190	2	2190	2	0.00
29/06/2020	2030 On 05-November-20			Bond Future	9.44	93.3998	9.4369	93.3998	0.00
29/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	2080	2	2080	2	3,000.00
29/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	4086	4	4086	4	0.00
29/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2511	3	2511	3	1,000.00
29/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1185	1	1185	1	1,000.00
29/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1833	2	1833	2	3,000.00
29/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	3402	3	3402	3	0.00
29/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3430	3	3430	3	0.00
29/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	892	1	892	1	3,000.00
29/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5625	6	5625	6	0.00
29/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1466	1	1466	1	15,646.00
29/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1212	1	1212	1	14,160.00
29/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	2101	2	2101	2	14,160.00
29/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4909	5	4909	5	0.00
29/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2991	3	2991	3	3,000.00
29/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	7208	7	7208	7	0.00
29/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2487	2	2487	2	15,646.00
29/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6810	7	6810	7	0.00
29/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3459	3	3459	3	0.00
29/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3670	4	3670	4	0.00
29/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1540	2	1540	2	3,000.00

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29/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6852	7	6852	7	0.00
29/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5481	6	5481	6	0.00
29/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4854	5	4854	5	0.00
29/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1670	2	1670	2	15,646.00
29/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5996	6	5996	6	0.00
29/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4185	4	4185	4	0.00
29/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7653	8	7653	8	0.00
29/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2530	3	2530	3	14,160.00
29/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3728	4	3728	4	0.00
29/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	2149	2	2149	2	1,000.00
29/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3699	4	3699	4	0.00
29/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8975	9	8975	9	0.00
29/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4819	5	4819	5	0.00
29/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	3103	3	3103	3	3,000.00
29/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7751	8	7751	8	0.00
29/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5519	6	5519	6	0.00
29/06/2020	2030 On 04-February-21			Bond Future	9.63	90.4846	9.6276	90.4846	0.00
29/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1690	2	1690	2	1,000.00
29/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3211	3	3211	3	0.00
29/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3093	3	3093	3	1,000.00
29/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1675	2	1675	2	800.00
29/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	3187	3	3187	3	0.00
29/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	3163	3	3163	3	0.00
29/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2524	3	2524	3	800.00
29/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	6168	6	6168	6	0.00
29/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	3067	3	3067	3	1,800.00
29/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6912	7	6912	7	0.00
29/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5964	6	5964	6	0.00
29/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	9070	9	9070	9	0.00
29/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5828	6	5828	6	0.00
29/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5862	6	5862	6	0.00
29/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5794	6	5794	6	0.00
29/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	9023	9	9023	9	0.00

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29/06/2020	2030 On 06-May-21			Bond Future	9.83	91.5646	9.8282	91.5646	0.00
29/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7448	7	7448	7	0.00
29/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2912	3	2912	3	0.00
29/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10737	11	10737	11	0.00
29/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10773	11	10773	11	0.00
29/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1140	1	1140	1	700.00
29/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4854	5	4854	5	0.00
29/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	5199	5	5199	5	0.00
29/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	3066	3	3066	3	0.00
29/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10808	11	10808	11	0.00
29/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1409	1	1409	1	0.00
29/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6410	6	6410	6	700.00
29/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11878	12	11878	12	0.00
29/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4363	4	4363	4	700.00
29/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6651	7	6651	7	0.00
29/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1430	1	1430	1	0.00
29/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1419	1	1419	1	0.00
29/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4072	4	4072	4	0.00
29/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2723	3	2723	3	0.00
29/06/2020	2032 On 06-August-20			Bond Future	10.15	90.2127	10.1452	90.2127	104,991.00
29/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1268	1	1268	1	0.00
29/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	430	0	430	0	0.00
29/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	441	0	441	0	0.00
29/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	55	0	55	0	800.00
29/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	273	0	273	0	800.00
29/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	453	0	453	0	0.00
29/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	4736	5	4736	5	0.00
29/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	4843	5	4843	5	0.00
29/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	8945	9	8945	9	0.00
29/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	5746	6	5746	6	0.00
29/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	4789	5	4789	5	0.00
29/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2727	3	2727	3	800.00
29/06/2020	2032 On 05-November-20			Bond Future	10.35	87.0324	10.3509	87.0324	0.00

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29/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2401	2	2401	2	0.00
29/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	6157	6	6157	6	0.00
29/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6500	7	6500	7	0.00
29/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1236	1	1236	1	3,000.00
29/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2070	2	2070	2	3,000.00
29/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1741	2	1741	2	1,000.00
29/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2425	2	2425	2	0.00
29/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1022	1	1022	1	1,000.00
29/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2378	2	2378	2	0.00
29/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	6063	6	6063	6	0.00
29/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	9085	9	9085	9	0.00
29/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	10022	10	10022	10	0.00
29/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2302	2	2302	2	1,000.00
29/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5983	6	5983	6	0.00
29/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7411	7	7411	7	0.00
29/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6644	7	6644	7	0.00
29/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	6023	6	6023	6	0.00
29/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2462	3	2462	3	3,000.00
29/06/2020	2032 On 04-February-21			Bond Future	10.56	88.0485	10.5577	88.0485	0.00
29/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1327	1	1327	1	800.00
29/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2573	3	2573	3	0.00
29/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	2018	2	2018	2	800.00
29/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2611	3	2611	3	0.00
29/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5735	6	5735	6	0.00
29/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2592	3	2592	3	0.00
29/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8262	8	8262	8	0.00
29/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8218	8	8218	8	0.00
29/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	9806	10	9806	10	0.00
29/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	4235	4	4235	4	800.00
29/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	8307	8	8307	8	0.00
29/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12453	12	12453	12	0.00
29/06/2020	2032 On 06-May-21			Bond Future	10.77	84.9519	10.7715	84.9519	0.00
29/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9597	10	9597	10	0.00

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29/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9630	10	9630	10	0.00
29/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9564	10	9564	10	0.00
29/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2537	3	2537	3	0.00
29/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2521	3	2521	3	0.00
29/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2505	3	2505	3	0.00
29/06/2020	2033 On 06-August-20			Bond Future	94.74	94.7567	94.7419	94.7567	12,378.00
29/06/2020	2033 On 05-November-20			Bond Future	94.58	94.5957	94.5803	94.5957	0.00
29/06/2020	2033 On 04-February-21			Bond Future	95.71	95.7214	95.7056	95.7214	0.00
29/06/2020	2033 On 06-May-21			Bond Future	95.65	95.6703	95.6540	95.6703	0.00
29/06/2020	2037 On 06-August-20			Bond Future	11.01	81.1485	11.0125	81.1485	103,338.00
29/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	163	0	163	0	0.00
29/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	159	0	159	0	0.00
29/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	168	0	168	0	0.00
29/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8104	8	8104	8	0.00
29/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8035	8	8035	8	0.00
29/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	7966	8	7966	8	0.00
29/06/2020	2037 On 05-November-20			Bond Future	11.22	82.0167	11.2168	82.0167	276.00
29/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1847	2	1847	2	0.00
29/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1812	2	1812	2	0.00
29/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1829	2	1829	2	0.00
29/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8776	9	8776	9	0.00
29/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8669	9	8669	9	0.00
29/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8722	9	8722	9	0.00
29/06/2020	2037 On 04-February-21			Bond Future	11.43	78.7186	11.4266	78.7186	0.00
29/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	7279	7	7279	7	300.00
29/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1630	2	1630	2	72.00
29/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	13669	14	13669	14	0.00
29/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	3871	4	3871	4	0.00
29/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2774	3	2774	3	0.00
29/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2622	3	2622	3	0.00
29/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	7042	7	7042	7	0.00
29/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2641	3	2641	3	0.00
29/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	3032	3	3032	3	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
29/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2659	3	2659	3	0.00
29/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	10038	10	10038	10	0.00
29/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4249	4	4249	4	240.00
29/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	9106	9	9106	9	0.00
29/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	10140	10	10140	10	0.00
29/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1414	1	1414	1	300.00
29/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	7489	8	7489	8	72.00
29/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9737	10	9737	10	72.00
29/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	10089	10	10089	10	0.00
29/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	13629	14	13629	14	0.00
29/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	4087	4	4087	4	0.00
29/06/2020	2037 On 06-May-21			Bond Future	11.64	79.6586	11.6434	79.6586	0.00
29/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	8291	8	8291	8	0.00
29/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	8326	8	8326	8	0.00
29/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	8360	8	8360	8	0.00
29/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3896	4	3896	4	0.00
29/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3877	4	3877	4	0.00
29/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3915	4	3915	4	0.00
29/06/2020	2038 On 06-August-20			Bond Future	106.38	106.5457	106.3839	106.5457	10,539.00
29/06/2020	2038 On 05-November-20			Bond Future	107.55	107.7110	107.5467	107.7110	0.00
29/06/2020	2038 On 04-February-21			Bond Future	107.13	107.2988	107.1322	107.2988	0.00
29/06/2020	2038 On 06-May-21			Bond Future	108.43	108.6032	108.4344	108.6032	0.00
29/06/2020	2040 On 06-August-20			Bond Future	11.19	82.7943	11.1870	82.7943	55,869.00
29/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	154	0	154	0	0.00
29/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	159	0	159	0	0.00
29/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	163	0	163	0	0.00
29/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1243	1	1243	1	0.00
29/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2534	2	2534	2	0.00
29/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	33	0	33	0	800.00
29/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	179	0	179	0	800.00
29/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1097	1	1097	1	0.00
29/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	8324	9	8324	9	0.00
29/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	12244	13	12244	13	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
29/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	3852	4	3852	4	800.00
29/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	8619	9	8619	9	0.00
29/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	3573	4	3573	4	12,496.00
29/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2043	2	2043	2	517.00
29/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	8693	9	8693	9	0.00
29/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	8545	9	8545	9	0.00
29/06/2020	2040 On 05-November-20			Bond Future	11.39	83.6801	11.3902	83.6801	0.00
29/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	939	1	939	1	2,000.00
29/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	706	1	706	1	2,000.00
29/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1282	1	1282	1	2,230.00
29/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1758	2	1758	2	0.00
29/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1637	2	1637	2	2,000.00
29/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	3376	3	3376	3	2,230.00
29/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	5709	6	5709	6	0.00
29/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1776	2	1776	2	0.00
29/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	5000	5	5000	5	0.00
29/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1794	2	1794	2	0.00
29/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4284	4	4284	4	2,000.00
29/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9402	10	9402	10	0.00
29/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9344	10	9344	10	0.00
29/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	14822	15	14822	15	0.00
29/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11307	12	11307	12	0.00
29/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3715	4	3715	4	2,000.00
29/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6006	6	6006	6	0.00
29/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	9873	10	9873	10	0.00
29/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9460	10	9460	10	0.00
29/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13139	13	13139	13	0.00
29/06/2020	2040 On 04-February-21			Bond Future	11.60	80.1512	11.5990	80.1512	0.00
29/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	2017	2	2017	2	800.00
29/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	6194	6	6194	6	0.00
29/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2620	3	2620	3	0.00
29/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1221	1	1221	1	500.00
29/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1314	1	1314	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2640	3	2640	3	0.00
29/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2601	3	2601	3	0.00
29/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2306	2	2306	2	500.00
29/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	5634	6	5634	6	0.00
29/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5819	6	5819	6	500.00
29/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11787	12	11787	12	0.00
29/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10876	11	10876	11	0.00
29/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16717	17	16717	17	0.00
29/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16140	16	16140	16	0.00
29/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12809	13	12809	13	0.00
29/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10765	11	10765	11	0.00
29/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10820	11	10820	11	0.00
29/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5304	5	5304	5	800.00
29/06/2020	2040 On 06-May-21			Bond Future	11.81	81.1083	11.8145	81.1083	0.00
29/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	8085	8	8085	8	0.00
29/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	8120	8	8120	8	0.00
29/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	8051	8	8051	8	0.00
29/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4443	5	4443	5	0.00
29/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4420	5	4420	5	0.00
29/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4398	5	4398	5	0.00
29/06/2020	2044 On 06-August-20			Bond Future	11.30	79.1684	11.2999	79.1684	77,118.00
29/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	9	0	9	0	602.00
29/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	64	0	64	0	0.00
29/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	69	0	69	0	0.00
29/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	97	0	97	0	602.00
29/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	2	0	2	0	140.00
29/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	31	0	31	0	140.00
29/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	67	0	67	0	0.00
29/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1148	1	1148	1	0.00
29/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1567	2	1567	2	0.00
29/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	18337	19	18337	19	0.00
29/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	12496	13	12496	13	0.00
29/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	10677	11	10677	11	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
29/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	3699	4	3699	4	140.00
29/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	10758	11	10758	11	0.00
29/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	2997	3	2997	3	602.00
29/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	10839	11	10839	11	0.00
29/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15109	15	15109	15	0.00
29/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	9881	10	9881	10	0.00
29/06/2020	2044 On 05-November-20			Bond Future	11.50	80.0154	11.4987	80.0154	0.00
29/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	828	1	828	1	1,815.00
29/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1104	1	1104	1	0.00
29/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	4206	4	4206	4	0.00
29/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1667	2	1667	2	0.00
29/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	4370	4	4370	4	0.00
29/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1116	1	1116	1	568.00
29/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1702	2	1702	2	0.00
29/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1209	1	1209	1	525.00
29/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	501	0	501	0	525.00
29/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3548	3	3548	3	0.00
29/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	247	0	247	0	1,815.00
29/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1182	1	1182	1	1,815.00
29/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1684	2	1684	2	0.00
29/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	3224	3	3224	3	0.00
29/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	467	0	467	0	568.00
29/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9775	10	9775	10	0.00
29/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11807	12	11807	12	0.00
29/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5742	6	5742	6	1,815.00
29/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4820	5	4820	5	1,815.00
29/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	21204	21	21204	21	0.00
29/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9835	10	9835	10	0.00
29/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11942	12	11942	12	0.00
29/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17071	17	17071	17	0.00
29/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	17488	18	17488	18	0.00
29/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	12353	13	12353	13	0.00
29/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	14077	14	14077	14	0.00

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29/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6176	6	6176	6	525.00
29/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9895	10	9895	10	0.00
29/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4986	5	4986	5	568.00
29/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12284	13	12284	13	0.00
29/06/2020	2044 On 04-February-21			Bond Future	11.70	76.5689	11.7030	76.5689	0.00
29/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2346	2	2346	2	0.00
29/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2382	2	2382	2	0.00
29/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2240	2	2240	2	0.00
29/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1313	1	1313	1	405.00
29/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2364	2	2364	2	0.00
29/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1832	2	1832	2	0.00
29/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	3332	3	3332	3	0.00
29/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	11733	12	11733	12	0.00
29/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	12150	12	12150	12	405.00
29/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	16355	17	16355	17	0.00
29/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	9141	9	9141	9	405.00
29/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	11792	12	11792	12	0.00
29/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	13720	14	13720	14	0.00
29/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	11675	12	11675	12	0.00
29/06/2020	2044 On 06-May-21			Bond Future	11.91	77.4833	11.9136	77.4833	0.00
29/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7808	8	7808	8	0.00
29/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7774	8	7774	8	0.00
29/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7741	8	7741	8	0.00
29/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4661	5	4661	5	0.00
29/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4684	5	4684	5	0.00
29/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4637	5	4637	5	0.00
29/06/2020	2046 On 06-August-20			Bond Future	96.16	95.5265	96.1581	95.5265	16,357.00
29/06/2020	2046 On 05-November-20			Bond Future	95.44	94.8064	95.4444	94.8064	0.00
29/06/2020	2046 On 04-February-21			Bond Future	96.58	95.9351	96.5802	95.9351	0.00
29/06/2020	2046 On 06-May-21			Bond Future	95.97	95.3136	95.9663	95.3136	0.00
29/06/2020	2050 On 06-August-20			Bond Future	97.01	95.0743	97.0127	95.0743	16,793.00
29/06/2020	2050 On 05-November-20			Bond Future	98.07	96.1139	98.0731	96.1139	0.00
29/06/2020	2050 On 04-February-21			Bond Future	97.35	95.3701	97.3522	95.3701	0.00

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29/06/2020	2050 On 06-May-21			Bond Future	98.54	96.5294	98.5352	96.5294	0.00
29/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	AL37 On 06-August-20			Index Future	729.49	729.7940	729.4920	729.7940	0.00
29/06/2020	AL37 On 05-November-20			Index Future	737.36	737.6770	737.3600	737.6770	0.00
29/06/2020	AL37 On 04-February-21			Index Future	745.95	746.2750	745.9460	746.2750	0.00
29/06/2020	AL37 On 06-May-21			Index Future	754.83	755.1650	754.8270	755.1650	0.00
29/06/2020	AL7T On 06-August-20			Index Future	808.23	807.6100	808.2330	807.6100	0.00
29/06/2020	AL7T On 05-November-20			Index Future	816.95	816.3330	816.9500	816.3330	0.00
29/06/2020	AL7T On 04-February-21			Index Future	826.46	825.8480	826.4630	825.8480	0.00
29/06/2020	AL7T On 06-May-21			Index Future	836.30	835.6860	836.3030	835.6860	0.00
29/06/2020	ALBI On 06-August-20			Index Future	708.35	707.1640	708.3510	707.1640	212.00
29/06/2020	ALBI On 05-November-20			Index Future	715.99	714.8030	715.9910	714.8030	0.00
29/06/2020	ALBI On 04-February-21			Index Future	724.33	723.1350	724.3280	723.1350	0.00
29/06/2020	ALBI On 06-May-21			Index Future	732.95	731.7490	732.9520	731.7490	0.00
29/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	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
29/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2020	ES33 On 06-August-20			Bond Future	11.80	74.5384	11.8021	74.5384	350.00
29/06/2020	ES33 On 05-November-20			Bond Future	12.06	71.5608	12.0583	71.5608	0.00
29/06/2020	ES33 On 04-February-21			Bond Future	12.32	72.3962	12.3226	72.3962	0.00
29/06/2020	ES33 On 06-May-21			Bond Future	12.59	69.4824	12.5906	69.4824	0.00
29/06/2020	ES42 On 06-August-20			Bond Future	12.18	74.3810	12.1813	74.3810	4,919.00
29/06/2020	ES42 On 05-November-20			Bond Future	12.43	70.9183	12.4270	70.9183	0.00
29/06/2020	ES42 On 04-February-21			Bond Future	12.67	71.7470	12.6726	71.7470	0.00
29/06/2020	ES42 On 06-May-21			Bond Future	12.93	68.3442	12.9315	68.3442	0.00
29/06/2020	GOVI On 06-August-20			GOVI	700.11	698.9970	700.1090	698.9970	1,023.00
29/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	280210	29	280210	29	0.00
29/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	280110	29	280110	29	0.00
29/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	280310	29	280310	29	0.00
29/06/2020	GOVI On 05-November-20			GOVI	707.66	706.5470	707.6600	706.5470	0.00
29/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/06/2020	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
29/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	301900	31	301900	31	0.00
29/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	301700	31	301700	31	0.00
29/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	301800	31	301800	31	0.00
29/06/2020	GOVI On 04-February-21			GOVI	715.90	714.7830	715.9000	714.7830	0.00
29/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	350400	36	350400	36	0.00
29/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	350500	36	350500	36	0.00
29/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	350600	36	350600	36	0.00
29/06/2020	GOVI On 06-May-21			GOVI	724.42	723.2970	724.4230	723.2970	0.00
29/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	457530	45	457530	45	0.00
29/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	457330	45	457330	45	0.00
29/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	457430	45	457430	45	0.00
29/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2020	IGOV On 06-August-20			Index Future	253.72	253.1140	253.7230	253.1140	1,207.00
29/06/2020	IGOV On 05-November-20			Index Future	256.52	255.9110	256.5220	255.9110	47.00
29/06/2020	IGOV On 04-February-21			Index Future	259.57	258.9560	259.5710	258.9560	0.00
29/06/2020	IGOV On 06-May-21			Index Future	262.72	262.1010	262.7230	262.1010	0.00
29/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
29/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00
29/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2600	92.2600	92.2600	0.00
29/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4300	90.4200	90.4300	0.00
29/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.38	89.4000	89.3800	89.4000	0.00
29/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6900	90.6700	90.6900	51.00
29/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1400	90.1200	90.1400	0.00
29/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.24	90.2400	90.2400	90.2400	0.00
29/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.41	93.4100	93.4100	93.4100	0.00
29/06/2020	IS05 On 20-December-22			Interest Rate Swap	93.95	93.9600	93.9500	93.9600	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
29/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.41	86.4400	86.4100	86.4400	0.00
29/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.02	92.0600	92.0200	92.0600	0.00
29/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.91	80.9200	80.9100	80.9200	0.00
29/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.55	77.5900	77.5500	77.5900	0.00
29/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.08	76.1400	76.0800	76.1400	0.00
29/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.24	78.3100	78.2400	78.3100	0.00
29/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.41	82.4800	82.4100	82.4800	0.00
29/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.08	81.1400	81.0800	81.1400	0.00
29/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.28	83.3300	83.2800	83.3300	0.00
29/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.15	89.1900	89.1500	89.1900	0.00
29/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.62	89.6300	89.6200	89.6300	0.00
29/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.74	82.7200	82.7400	82.7200	0.00
29/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.59	90.5700	90.5900	90.5700	0.00
29/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.90	96.0900	3.9000	96.0900	0.00
29/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.65	96.3400	3.6500	96.3400	0.00
29/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.63	96.3500	3.6300	96.3500	0.00
29/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.50	96.4900	3.5000	96.4900	0.00
29/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.48	96.5100	3.4800	96.5100	0.00
29/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5400	3.4600	96.5400	35.00
29/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.49	96.5200	3.4900	96.5200	0.00
29/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.65	96.3700	3.6500	96.3700	0.00
29/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3650	3.6550	96.3650	0.00
29/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0650	3.9750	96.0650	0.00
29/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.99	96.0650	3.9850	96.0650	0.00
29/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.5050	4.5250	95.5050	0.00
29/06/2020	R023 On 06-August-20			Bond Future	5.02	109.8486	5.0224	109.8486	32,369.00
29/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	5335	5	5335	5	0.00
29/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5381	5	5381	5	0.00
29/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	5358	5	5358	5	0.00
29/06/2020	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
29/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R023 On 05-November-20			Bond Future	5.10	107.1159	5.1019	107.1159	0.00
29/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	5095	5	5095	5	0.00
29/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	5074	5	5074	5	0.00
29/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	5116	5	5116	5	0.00
29/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	6	0	6	0	0.00
29/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	5	0	5	0	0.00
29/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	5	0	5	0	0.00
29/06/2020	R023 On 04-February-21			Bond Future	5.16	108.3655	5.1603	108.3655	0.00
29/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2536	2	2536	2	0.00
29/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2567	3	2567	3	0.00
29/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2552	2	2552	2	0.00
29/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	261	0	261	0	0.00
29/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	265	0	265	0	0.00
29/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	257	0	257	0	0.00
29/06/2020	R023 On 06-May-21			Bond Future	5.21	105.7469	5.2082	105.7469	0.00
29/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	4080	4	4080	4	0.00
29/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	4112	4	4112	4	0.00
29/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	4096	4	4096	4	0.00
29/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	65	0	65	0	0.00
29/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	64	0	64	0	0.00
29/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	66	0	66	0	0.00
29/06/2020	R035 On 06-August-20			Bond Future	10.77	90.0714	10.7669	90.0714	99,776.00
29/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	335	0	335	0	0.00
29/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	21	0	21	0	500.00
29/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	15	0	15	0	24,761.00
29/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	165	0	165	0	500.00
29/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	344	0	344	0	0.00
29/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1206	1	1206	1	0.00
29/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	326	0	326	0	0.00
29/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	5	0	5	0	3,000.00
29/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	14776	15	14776	15	0.00

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29/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6065	6	6065	6	0.00
29/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6191	6	6191	6	0.00
29/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	12765	13	12765	13	0.00
29/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6128	6	6128	6	0.00
29/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3309	3	3309	3	500.00
29/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	7776	8	7776	8	0.00
29/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12058	12	12058	12	0.00
29/06/2020	R035 On 05-November-20			Bond Future	10.98	86.5601	10.9780	86.5601	0.00
29/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	2506	2	2506	2	0.00
29/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2530	3	2530	3	0.00
29/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	2481	2	2481	2	0.00
29/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6804	7	6804	7	0.00
29/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6760	7	6760	7	0.00
29/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6717	7	6717	7	0.00
29/06/2020	R035 On 04-February-21			Bond Future	11.20	87.5702	11.1950	87.5702	0.00
29/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2522	3	2522	3	0.00
29/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2674	3	2674	3	0.00
29/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2503	2	2503	2	0.00
29/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	5245	5	5245	5	0.00
29/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2485	2	2485	2	0.00
29/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	10000	10	10000	10	0.00
29/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	5584	6	5584	6	650.00
29/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	10051	10	10051	10	0.00
29/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	9547	10	9547	10	650.00
29/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9949	10	9949	10	0.00
29/06/2020	R035 On 06-May-21			Bond Future	11.41	84.1363	11.4106	84.1363	0.00
29/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8859	9	8859	9	0.00
29/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8933	9	8933	9	0.00
29/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2802	3	2802	3	793.00
29/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7684	8	7684	8	0.00
29/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	5437	5	5437	5	0.00
29/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8896	9	8896	9	0.00
29/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5981	6	5981	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
29/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4160	4	4160	4	793.00
29/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3501	4	3501	4	0.00
29/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10251	10	10251	10	0.00
29/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3518	4	3518	4	0.00
29/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3484	4	3484	4	0.00
29/06/2020	R186 On 06-August-20			Bond Future	7.71	115.3428	7.7133	115.3428	69,032.00
29/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3752	4	3752	4	0.00
29/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	720	1	720	1	2,500.00
29/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6702	7	6702	7	900.00
29/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2242	2	2242	2	900.00
29/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3232	3	3232	3	0.00
29/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3796	4	3796	4	0.00
29/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3708	4	3708	4	0.00
29/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	297	0	297	0	0.00
29/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2147	2	2147	2	2,500.00
29/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	713	1	713	1	15,177.00
29/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	393	0	393	0	0.00
29/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	282	0	282	0	0.00
29/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	290	0	290	0	0.00
29/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	43	0	43	0	0.00
29/06/2020	R186 On 05-November-20			Bond Future	7.89	116.5758	7.8938	116.5758	0.00
29/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1011	1	1011	1	1,200.00
29/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5167	5	5167	5	0.00
29/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	5131	5	5131	5	0.00
29/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3048	3	3048	3	1,200.00
29/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	5095	5	5095	5	0.00
29/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2627	3	2627	3	3,500.00
29/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	4068	4	4068	4	3,500.00
29/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7432	8	7432	8	0.00
29/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1802	2	1802	2	0.00
29/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	673	1	673	1	3,500.00
29/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1324	1	1324	1	0.00
29/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2904	3	2904	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
29/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1338	1	1338	1	0.00
29/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2503	3	2503	3	0.00
29/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1311	1	1311	1	0.00
29/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5731	6	5731	6	0.00
29/06/2020	R186 On 04-February-21			Bond Future	8.07	112.6527	8.0738	112.6527	0.00
29/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3557	4	3557	4	0.00
29/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3583	4	3583	4	0.00
29/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3609	4	3609	4	0.00
29/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	3160	3	3160	3	0.00
29/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	3137	3	3137	3	0.00
29/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	3183	3	3183	3	0.00
29/06/2020	R186 On 06-May-21			Bond Future	8.27	113.9966	8.2661	113.9966	0.00
29/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11512	12	11512	12	0.00
29/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11476	12	11476	12	0.00
29/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11440	12	11440	12	0.00
29/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	483	0	483	0	0.00
29/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	487	0	487	0	0.00
29/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	478	0	478	0	0.00
29/06/2020	R197 On 06-August-20			Bond Future	307.73	307.7907	307.7281	307.7907	2,591.00
29/06/2020	R197 On 05-November-20			Bond Future	311.09	311.1563	311.0914	311.1563	0.00
29/06/2020	R197 On 04-February-21			Bond Future	306.95	307.0149	306.9480	307.0149	0.00
29/06/2020	R197 On 06-May-21			Bond Future	310.68	310.7471	310.6788	310.7471	0.00
29/06/2020	R202 On 06-August-20			Bond Future	211.19	211.0048	211.1916	211.0048	7,605.00
29/06/2020	R202 On 05-November-20			Bond Future	213.50	213.3122	213.4999	213.3122	0.00
29/06/2020	R202 On 04-February-21			Bond Future	211.87	211.6839	211.8731	211.6839	0.00
29/06/2020	R202 On 06-May-21			Bond Future	214.45	214.2570	214.4480	214.2570	0.00
29/06/2020	R208 On 06-August-20			Bond Future	3.49	104.4950	3.4873	104.4950	23,391.00
29/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1300	1	1300	1	0.00
29/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1306	1	1306	1	0.00
29/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1294	1	1294	1	0.00
29/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
29/06/2020	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
29/06/2020	R208 On 05-November-20			Bond Future	2.93	102.2209	2.9273	102.2209	0.00
29/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	722	1	722	1	0.00
29/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	718	1	718	1	0.00
29/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	714	1	714	1	0.00
29/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/06/2020	R209 On 06-August-20			Bond Future	10.70	68.6419	10.7019	68.6419	59,956.00
29/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	40600	41	40600	41	0.00
29/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	40709	41	40709	41	0.00
29/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40492	41	40492	41	0.00
29/06/2020	R209 On 05-November-20			Bond Future	10.89	66.2358	10.8893	66.2358	0.00
29/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2030	2	2030	2	0.00
29/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2065	2	2065	2	0.00
29/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2048	2	2048	2	0.00
29/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	7113	7	7113	7	0.00
29/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7069	7	7069	7	0.00
29/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	7156	7	7156	7	0.00
29/06/2020	R209 On 04-February-21			Bond Future	11.08	67.0090	11.0768	67.0090	0.00
29/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2744	3	2744	3	0.00
29/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	2762	3	2762	3	0.00
29/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2727	3	2727	3	0.00
29/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	8242	8	8242	8	0.00
29/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8200	8	8200	8	0.00
29/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8158	8	8158	8	0.00
29/06/2020	R209 On 06-May-21			Bond Future	11.27	64.6668	11.2690	64.6668	0.00
29/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7951	8	7951	8	0.00
29/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	8014	8	8014	8	0.00
29/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7983	8	7983	8	0.00
29/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3282	3	3282	3	0.00

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29/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3252	3	3252	3	0.00
29/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3267	3	3267	3	0.00
29/06/2020	R210 On 06-August-20			Bond Future	184.79	185.5806	184.7917	185.5806	1,957.00
29/06/2020	R210 On 05-November-20			Bond Future	184.14	184.9349	184.1364	184.9349	0.00
29/06/2020	R210 On 04-February-21			Bond Future	186.33	187.1362	186.3275	187.1362	0.00
29/06/2020	R210 On 06-May-21			Bond Future	185.88	186.7005	185.8816	186.7005	0.00
29/06/2020	R212 On 06-August-20			Bond Future	166.10	166.2601	166.0960	166.2601	7,044.00
29/06/2020	R212 On 05-November-20			Bond Future	167.91	168.0784	167.9117	168.0784	0.00
29/06/2020	R212 On 04-February-21			Bond Future	167.61	167.7843	167.6149	167.7843	0.00
29/06/2020	R212 On 06-May-21			Bond Future	169.65	169.8237	169.6519	169.8237	0.00
29/06/2020	R213 On 06-August-20			Bond Future	9.69	85.5431	9.6928	85.5431	17,461.00
29/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	796	1	796	1	0.00
29/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	833	1	833	1	0.00
29/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	814	1	814	1	0.00
29/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3109	3	3109	3	0.00
29/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3069	3	3069	3	0.00
29/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3150	3	3150	3	0.00
29/06/2020	R213 On 05-November-20			Bond Future	9.88	82.9287	9.8844	82.9287	0.00
29/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2894	3	2894	3	0.00
29/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2919	3	2919	3	0.00
29/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2944	3	2944	3	0.00
29/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4493	5	4493	5	0.00
29/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4557	5	4557	5	0.00
29/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4525	5	4525	5	0.00
29/06/2020	R213 On 04-February-21			Bond Future	10.08	83.8963	10.0801	83.8963	0.00
29/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2879	3	2879	3	0.00
29/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2858	3	2858	3	0.00
29/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2837	3	2837	3	0.00
29/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6653	7	6653	7	0.00
29/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6690	7	6690	7	0.00
29/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6617	7	6617	7	0.00
29/06/2020	R213 On 06-May-21			Bond Future	10.28	81.3645	10.2756	81.3645	0.00
29/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9848	10	9848	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9881	10	9881	10	0.00
29/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9815	10	9815	10	0.00
29/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1881	2	1881	2	0.00
29/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1868	2	1868	2	0.00
29/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1855	2	1855	2	0.00
29/06/2020	R214 On 06-August-20			Bond Future	10.95	66.5730	10.9545	66.5730	20,943.00
29/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	269	0	269	0	0.00
29/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	283	0	283	0	0.00
29/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	276	0	276	0	0.00
29/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	6299	7	6299	7	0.00
29/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	6182	6	6182	6	0.00
29/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	6240	6	6240	6	0.00
29/06/2020	R214 On 05-November-20			Bond Future	11.14	64.0079	11.1379	64.0079	0.00
29/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	2125	2	2125	2	0.00
29/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	2107	2	2107	2	0.00
29/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	2143	2	2143	2	0.00
29/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7423	8	7423	8	0.00
29/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7378	8	7378	8	0.00
29/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7333	8	7333	8	0.00
29/06/2020	R214 On 04-February-21			Bond Future	11.33	64.7548	11.3252	64.7548	0.00
29/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2773	3	2773	3	0.00
29/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2809	3	2809	3	0.00
29/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2791	3	2791	3	0.00
29/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8625	9	8625	9	0.00
29/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8581	9	8581	9	0.00
29/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8669	9	8669	9	0.00
29/06/2020	R214 On 06-May-21			Bond Future	11.51	62.2472	11.5099	62.2472	0.00
29/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	7452	7	7452	7	0.00
29/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	7422	7	7422	7	0.00
29/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	7392	7	7392	7	0.00
29/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3673	4	3673	4	0.00
29/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3690	4	3690	4	0.00
29/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3655	4	3655	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
29/06/2020	R248 On 06-August-20			Bond Future	11.24	82.5879	11.2404	82.5879	112,312.00
29/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	201	0	201	0	0.00
29/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4884	5	4884	5	0.00
29/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1994	2	1994	2	0.00
29/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1127	1	1127	1	640.00
29/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	5	0	5	0	20,640.00
29/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	213	0	213	0	0.00
29/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4644	5	4644	5	470.00
29/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	9448	9	9448	9	814.00
29/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	327	0	327	0	640.00
29/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
29/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1830	2	1830	2	470.00
29/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6889	7	6889	7	814.00
29/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	207	0	207	0	0.00
29/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8058	8	8058	8	0.00
29/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	463	1	463	1	0.00
29/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2806	3	2806	3	0.00
29/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	7983	8	7983	8	0.00
29/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	961	1	961	1	0.00
29/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	182	0	182	0	0.00
29/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	887	1	887	1	0.00
29/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	18539	19	18539	19	0.00
29/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16116	16	16116	16	0.00
29/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	3892	4	3892	4	0.00
29/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	2619	3	2619	3	0.00
29/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8133	8	8133	8	0.00
29/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	6895	7	6895	7	0.00
29/06/2020	R248 On 05-November-20			Bond Future	11.44	79.0597	11.4369	79.0597	0.00
29/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	3271	3	3271	3	800.00
29/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1190	1	1190	1	800.00
29/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1246	1	1246	1	0.00
29/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1232	1	1232	1	0.00
29/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1218	1	1218	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
29/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11721	12	11721	12	0.00
29/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	11791	12	11791	12	0.00
29/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11652	12	11652	12	0.00
29/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	11930	12	11930	12	0.00
29/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6282	6	6282	6	0.00
29/06/2020	R248 On 04-February-21			Bond Future	11.64	79.9823	11.6388	79.9823	0.00
29/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2606	3	2606	3	0.00
29/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2626	3	2626	3	0.00
29/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2646	3	2646	3	0.00
29/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10838	11	10838	11	0.00
29/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10953	11	10953	11	0.00
29/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10895	11	10895	11	0.00
29/06/2020	R248 On 06-May-21			Bond Future	11.84	76.5212	11.8385	76.5212	0.00
29/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7733	8	7733	8	0.00
29/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7801	8	7801	8	0.00
29/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7767	8	7767	8	0.00
29/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4683	5	4683	5	0.00
29/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4659	5	4659	5	0.00
29/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4707	5	4707	5	0.00