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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	2025 On 06-August-20			Bond Future	136.93	136.7275	136.9345	136.7275	6,043.00
14/07/2020	2025 On 05-November-20			Bond Future	138.40	138.1994	138.4026	138.1994	0.00
14/07/2020	2025 On 04-February-21			Bond Future	138.53	138.3288	138.5339	138.3288	0.00
14/07/2020	2025 On 06-May-21			Bond Future	140.21	140.0016	140.2069	140.0016	0.00
14/07/2020	2025 On 05-August-21			Bond Future	140.26	140.0593	140.2640	140.0593	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
14/07/2020	2029 On 06-August-20			Bond Future	97.95	97.8570	97.9532	97.8570	5,012.00
14/07/2020	2029 On 05-November-20			Bond Future	97.88	97.7874	97.8803	97.7874	0.00
14/07/2020	2029 On 04-February-21			Bond Future	99.04	98.9446	99.0383	98.9446	0.00
14/07/2020	2029 On 06-May-21			Bond Future	99.10	99.0034	99.0965	99.0034	0.00
14/07/2020	2029 On 05-August-21			Bond Future	100.22	100.1243	100.2164	100.1243	0.00
14/07/2020	2030 On 06-August-20			Bond Future	9.50	91.0981	9.5003	91.0981	106,756.00
14/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	454	0	454	0	0.00
14/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	398	0	398	0	450.00
14/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5134	5	5134	5	0.00
14/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	24	0	24	0	800.00
14/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	205	0	205	0	800.00
14/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	483	1	483	1	0.00
14/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9412	9	9412	9	0.00
14/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3227	3	3227	3	470.00
14/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6645	7	6645	7	470.00
14/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1126	1	1126	1	0.00
14/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3008	3	3008	3	0.00
14/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	6899	7	6899	7	0.00
14/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3453	4	3453	4	0.00
14/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2193	2	2193	2	450.00
14/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	468	1	468	1	0.00
14/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10498	11	10498	11	0.00
14/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4203	4	4203	4	622.00
14/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7504	8	7504	8	0.00
14/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	46	0	46	0	323.00
14/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	633	1	633	1	323.00
14/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	6072	6	6072	6	0.00
14/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	27	0	27	0	622.00
14/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	43	0	43	0	0.00
14/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2389	2	2389	2	2,500.00
14/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	2	0	2	0	622.00
14/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2819	3	2819	3	0.00
14/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1591	2	1591	2	800.00
14/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	5	0	5	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
14/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	223	0	223	0	0.00
14/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	399	0	399	0	0.00
14/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2774	3	2774	3	0.00
14/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	766	1	766	1	0.00
14/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	349	0	349	0	0.00
14/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	458	0	458	0	5,850.00
14/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	127	0	127	0	0.00
14/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	4004	4	4004	4	0.00
14/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	50	0	50	0	0.00
14/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	3049	3	3049	3	0.00
14/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6934	7	6934	7	0.00
14/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2864	3	2864	3	0.00
14/07/2020	2030 On 05-November-20			Bond Future	9.70	92.0567	9.7015	92.0567	500.00
14/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4282	4	4282	4	0.00
14/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1505	2	1505	2	3,000.00
14/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3163	3	3163	3	0.00
14/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	836	1	836	1	1,000.00
14/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1836	2	1836	2	1,000.00
14/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1321	1	1321	1	3,000.00
14/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2574	3	2574	3	0.00
14/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	614	1	614	1	3,000.00
14/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4507	5	4507	5	0.00
14/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2598	3	2598	3	0.00
14/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	857	1	857	1	14,160.00
14/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1521	2	1521	2	14,160.00
14/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	3880	4	3880	4	0.00
14/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2227	2	2227	2	3,000.00
14/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	5940	6	5940	6	0.00
14/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1817	2	1817	2	15,414.00
14/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5573	6	5573	6	0.00
14/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2622	3	2622	3	0.00
14/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1052	1	1052	1	15,414.00
14/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5681	6	5681	6	0.00
14/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4331	4	4331	4	0.00

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14/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1769	2	1769	2	3,000.00
14/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7935	8	7935	8	0.00
14/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6398	6	6398	6	0.00
14/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4397	4	4397	4	0.00
14/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1931	2	1931	2	15,414.00
14/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6982	7	6982	7	0.00
14/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4918	5	4918	5	0.00
14/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8795	9	8795	9	0.00
14/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2998	3	2998	3	14,160.00
14/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2529	3	2529	3	1,000.00
14/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4364	4	4364	4	0.00
14/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2686	3	2686	3	5,000.00
14/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	10195	10	10195	10	0.00
14/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5641	6	5641	6	0.00
14/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3678	4	3678	4	3,000.00
14/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8899	9	8899	9	0.00
14/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6442	6	6442	6	0.00
14/07/2020	2030 On 04-February-21			Bond Future	9.91	89.1194	9.9051	89.1194	0.00
14/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1324	1	1324	1	1,000.00
14/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2553	3	2553	3	0.00
14/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2459	2	2459	2	1,000.00
14/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1312	1	1312	1	800.00
14/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2534	3	2534	3	0.00
14/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2515	3	2515	3	0.00
14/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2009	2	2009	2	800.00
14/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5142	5	5142	5	0.00
14/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3562	4	3562	4	1,800.00
14/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7918	8	7918	8	0.00
14/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6852	7	6852	7	0.00
14/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	10228	10	10228	10	0.00
14/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6696	7	6696	7	0.00
14/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6735	7	6735	7	0.00
14/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6658	7	6658	7	0.00
14/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	10179	10	10179	10	0.00

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14/07/2020	2030 On 06-May-21			Bond Future	10.12	90.1776	10.1196	90.1776	0.00
14/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6303	6	6303	6	0.00
14/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2319	2	2319	2	0.00
14/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9533	10	9533	10	0.00
14/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	868	1	868	1	700.00
14/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	3958	4	3958	4	0.00
14/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4270	4	4270	4	0.00
14/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9567	10	9567	10	0.00
14/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2439	2	2439	2	0.00
14/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9601	10	9601	10	0.00
14/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1747	2	1747	2	0.00
14/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7329	7	7329	7	700.00
14/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	13152	13	13152	13	0.00
14/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	5013	5	5013	5	700.00
14/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7604	8	7604	8	0.00
14/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1773	2	1773	2	0.00
14/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1760	2	1760	2	0.00
14/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4689	5	4689	5	0.00
14/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3124	3	3124	3	0.00
14/07/2020	2030 On 05-August-21			Bond Future	10.37	87.1712	10.3704	87.1712	0.00
14/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	200	0	200	0	0.00
14/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	251	0	251	0	0.00
14/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	301	0	301	0	0.00
14/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2032 On 06-August-20			Bond Future	10.37	88.8563	10.3689	88.8563	106,623.00
14/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	479	0	479	0	0.00
14/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	99	0	99	0	0.00
14/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	103	0	103	0	0.00
14/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	4	0	4	0	800.00
14/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	52	0	52	0	800.00
14/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	107	0	107	0	0.00
14/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5748	6	5748	6	0.00

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14/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5871	6	5871	6	0.00
14/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10253	10	10253	10	0.00
14/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6882	7	6882	7	0.00
14/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5809	6	5809	6	0.00
14/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3296	3	3296	3	800.00
14/07/2020	2032 On 05-November-20			Bond Future	10.59	85.6465	10.5869	85.6465	0.00
14/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1846	2	1846	2	0.00
14/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5409	5	5409	5	0.00
14/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5101	5	5101	5	0.00
14/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	925	1	925	1	3,000.00
14/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1592	2	1592	2	3,000.00
14/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1335	1	1335	1	1,000.00
14/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1864	2	1864	2	0.00
14/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	755	1	755	1	1,000.00
14/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1829	2	1829	2	0.00
14/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6904	7	6904	7	0.00
14/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10165	10	10165	10	0.00
14/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11145	11	11145	11	0.00
14/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2602	3	2602	3	1,000.00
14/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8396	8	8396	8	0.00
14/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6814	7	6814	7	0.00
14/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7557	8	7557	8	0.00
14/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6859	7	6859	7	0.00
14/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2797	3	2797	3	3,000.00
14/07/2020	2032 On 04-February-21			Bond Future	10.80	86.6404	10.8047	86.6404	0.00
14/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1093	1	1093	1	800.00
14/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2166	2	2166	2	0.00
14/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1684	2	1684	2	800.00
14/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2199	2	2199	2	0.00
14/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4936	5	4936	5	0.00
14/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2182	2	2182	2	0.00
14/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9265	9	9265	9	0.00
14/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9219	9	9219	9	0.00
14/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10885	11	10885	11	0.00

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14/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4849	5	4849	5	800.00
14/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9312	9	9312	9	0.00
14/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13631	14	13631	14	0.00
14/07/2020	2032 On 06-May-21			Bond Future	11.03	83.5218	11.0304	83.5218	0.00
14/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3298	3	3298	3	736.00
14/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8538	9	8538	9	0.00
14/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10084	10	10084	10	0.00
14/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8573	9	8573	9	0.00
14/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8503	9	8503	9	0.00
14/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2913	3	2913	3	0.00
14/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2884	3	2884	3	0.00
14/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2898	3	2898	3	0.00
14/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2203	2	2203	2	736.00
14/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7264	7	7264	7	0.00
14/07/2020	2032 On 05-August-21			Bond Future	11.28	84.4464	11.2841	84.4464	0.00
14/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	401	0	401	0	0.00
14/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	349	0	349	0	0.00
14/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	454	0	454	0	0.00
14/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2033 On 06-August-20			Bond Future	92.13	91.7583	92.1332	91.7583	12,378.00
14/07/2020	2033 On 05-November-20			Bond Future	91.92	91.5490	91.9239	91.5490	0.00
14/07/2020	2033 On 04-February-21			Bond Future	93.01	92.6322	93.0113	92.6322	0.00
14/07/2020	2033 On 06-May-21			Bond Future	92.92	92.5380	92.9201	92.5380	0.00
14/07/2020	2033 On 05-August-21			Bond Future	93.97	93.5857	93.9702	93.5857	0.00
14/07/2020	2037 On 06-August-20			Bond Future	11.31	79.7187	11.3104	79.7187	112,827.00
14/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	17	0	17	0	0.00
14/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	16	0	16	0	0.00
14/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	18	0	18	0	0.00
14/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9839	10	9839	10	0.00
14/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9766	10	9766	10	0.00
14/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9693	9	9693	9	0.00
14/07/2020	2037 On 05-November-20			Bond Future	11.53	80.5576	11.5295	80.5576	276.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1310	1	1310	1	0.00
14/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1282	1	1282	1	0.00
14/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1296	1	1296	1	0.00
14/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10162	10	10162	10	0.00
14/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10047	10	10047	10	0.00
14/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10104	10	10104	10	0.00
14/07/2020	2037 On 04-February-21			Bond Future	11.75	77.2367	11.7533	77.2367	0.00
14/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6072	6	6072	6	300.00
14/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1261	1	1261	1	72.00
14/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2077	2	2077	2	0.00
14/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12078	12	12078	12	0.00
14/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3113	3	3113	3	0.00
14/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2204	2	2204	2	0.00
14/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5859	6	5859	6	0.00
14/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2093	2	2093	2	0.00
14/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2421	3	2421	3	240.00
14/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2108	2	2108	2	0.00
14/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11430	11	11430	11	0.00
14/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5010	5	5010	5	240.00
14/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10439	10	10439	10	0.00
14/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11538	11	11538	11	0.00
14/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1766	2	1766	2	300.00
14/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8674	9	8674	9	72.00
14/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11111	11	11111	11	72.00
14/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11484	11	11484	11	0.00
14/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15204	15	15204	15	0.00
14/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4823	5	4823	5	0.00
14/07/2020	2037 On 06-May-21			Bond Future	11.98	78.1541	11.9849	78.1541	0.00
14/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6941	7	6941	7	0.00
14/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6972	7	6972	7	0.00
14/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7003	7	7003	7	0.00
14/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4515	4	4515	4	0.00
14/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4492	4	4492	4	0.00
14/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4537	4	4537	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
14/07/2020	2037 On 05-August-21			Bond Future	12.25	74.7640	12.2483	74.7640	0.00
14/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	64	0	64	0	0.00
14/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	119	0	119	0	0.00
14/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	173	0	173	0	0.00
14/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
14/07/2020	2038 On 06-August-20			Bond Future	102.66	102.0586	102.6632	102.0586	10,802.00
14/07/2020	2038 On 05-November-20			Bond Future	103.76	103.1572	103.7639	103.1572	0.00
14/07/2020	2038 On 04-February-21			Bond Future	103.30	102.6839	103.2974	102.6839	0.00
14/07/2020	2038 On 06-May-21			Bond Future	104.55	103.9259	104.5451	103.9259	0.00
14/07/2020	2038 On 05-August-21			Bond Future	104.01	103.3841	104.0081	103.3841	0.00
14/07/2020	2040 On 06-August-20			Bond Future	11.56	80.9625	11.5560	80.9625	56,400.00
14/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	11	0	11	0	0.00
14/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	12	0	12	0	0.00
14/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	12	0	12	0	0.00
14/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	307	0	307	0	0.00
14/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	973	1	973	1	0.00
14/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	1	0	1	0	800.00
14/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	14	0	14	0	800.00
14/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	251	0	251	0	0.00
14/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10594	10	10594	10	0.00
14/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14647	14	14647	14	0.00
14/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5442	5	5442	5	800.00
14/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10907	11	10907	11	0.00
14/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5072	5	5072	5	12,496.00
14/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2917	3	2917	3	517.00
14/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10985	11	10985	11	0.00
14/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10828	11	10828	11	0.00
14/07/2020	2040 On 05-November-20			Bond Future	11.78	81.8145	11.7771	81.8145	0.00
14/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	578	1	578	1	2,000.00
14/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1065	1	1065	1	2,000.00
14/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	422	0	422	0	2,000.00
14/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	813	1	813	1	2,230.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1151	1	1151	1	0.00
14/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2316	2	2316	2	2,230.00
14/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4217	4	4217	4	0.00
14/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1164	1	1164	1	0.00
14/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3617	4	3617	4	0.00
14/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1177	1	1177	1	0.00
14/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5380	5	5380	5	2,000.00
14/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11269	11	11269	11	0.00
14/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11206	11	11206	11	0.00
14/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	17016	17	17016	17	0.00
14/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13317	13	13317	13	0.00
14/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4701	5	4701	5	2,000.00
14/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7424	7	7424	7	0.00
14/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11779	12	11779	12	0.00
14/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15256	15	15256	15	0.00
14/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11332	11	11332	11	0.00
14/07/2020	2040 On 04-February-21			Bond Future	12.00	78.2580	12.0035	78.2580	0.00
14/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1493	2	1493	2	800.00
14/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4861	5	4861	5	0.00
14/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1969	2	1969	2	0.00
14/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	881	1	881	1	500.00
14/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	951	1	951	1	800.00
14/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1984	2	1984	2	0.00
14/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1954	2	1954	2	0.00
14/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1720	2	1720	2	500.00
14/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4383	5	4383	5	0.00
14/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7082	7	7082	7	500.00
14/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13714	13	13714	13	0.00
14/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12741	13	12741	13	0.00
14/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18890	19	18890	19	0.00
14/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18290	18	18290	18	0.00
14/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14798	15	14798	15	0.00
14/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12623	12	12623	12	0.00
14/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12682	12	12682	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6484	6	6484	6	800.00
14/07/2020	2040 On 06-May-21			Bond Future	12.24	79.1876	12.2375	79.1876	0.00
14/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6463	7	6463	7	0.00
14/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6494	7	6494	7	0.00
14/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6432	7	6432	7	0.00
14/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5373	5	5373	5	0.00
14/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5347	5	5347	5	0.00
14/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5321	5	5321	5	0.00
14/07/2020	2040 On 05-August-21			Bond Future	12.50	75.5585	12.5033	75.5585	0.00
14/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	75	0	75	0	0.00
14/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	132	0	132	0	0.00
14/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	189	0	189	0	0.00
14/07/2020	2044 On 06-August-20			Bond Future	11.71	77.1200	11.7102	77.1200	61,697.00
14/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	2	0	2	0	0.00
14/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
14/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00
14/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	4	0	4	0	602.00
14/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
14/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	1	0	1	0	140.00
14/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	2	0	2	0	0.00
14/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	243	0	243	0	0.00
14/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	401	0	401	0	0.00
14/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	21010	21	21010	21	0.00
14/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15140	15	15140	15	0.00
14/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13285	13	13285	13	0.00
14/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5470	5	5470	5	140.00
14/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13368	13	13368	13	0.00
14/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4507	4	4507	4	602.00
14/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12464	12	12464	12	0.00
14/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13451	13	13451	13	0.00
14/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17775	17	17775	17	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
14/07/2020	2044 On 05-November-20			Bond Future	11.93	77.9315	11.9289	77.9315	0.00
14/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	475	1	475	1	1,815.00
14/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1035	1	1035	1	0.00
14/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	654	1	654	1	0.00
14/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2865	3	2865	3	0.00
14/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1059	1	1059	1	0.00
14/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2993	3	2993	3	0.00
14/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	662	1	662	1	568.00
14/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	705	1	705	1	1,815.00
14/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1047	1	1047	1	0.00
14/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	723	1	723	1	525.00
14/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	273	0	273	0	525.00
14/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2377	3	2377	3	0.00
14/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	125	0	125	0	1,815.00
14/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2156	2	2156	2	0.00
14/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	252	0	252	0	568.00
14/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11852	12	11852	12	0.00
14/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14042	14	14042	14	0.00
14/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7291	7	7291	7	1,815.00
14/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6162	6	6162	6	1,815.00
14/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23802	23	23802	23	0.00
14/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14186	14	14186	14	0.00
14/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19562	19	19562	19	0.00
14/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11917	12	11917	12	0.00
14/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19993	20	19993	20	0.00
14/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14622	14	14622	14	0.00
14/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16444	16	16444	16	0.00
14/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7827	8	7827	8	525.00
14/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6365	6	6365	6	568.00
14/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11983	12	11983	12	0.00
14/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14549	14	14549	14	0.00
14/07/2020	2044 On 04-February-21			Bond Future	12.15	74.4551	12.1531	74.4551	0.00
14/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1681	2	1681	2	0.00
14/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1708	2	1708	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1599	2	1599	2	0.00
14/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	906	1	906	1	405.00
14/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1694	2	1694	2	0.00
14/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1290	1	1290	1	0.00
14/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2449	3	2449	3	0.00
14/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13821	14	13821	14	0.00
14/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14267	14	14267	14	405.00
14/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18705	18	18705	18	0.00
14/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11014	11	11014	11	405.00
14/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13884	14	13884	14	0.00
14/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15936	16	15936	16	0.00
14/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13758	13	13758	13	0.00
14/07/2020	2044 On 06-May-21			Bond Future	12.38	75.3396	12.3845	75.3396	0.00
14/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	5989	6	5989	6	0.00
14/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5959	6	5959	6	0.00
14/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5929	6	5929	6	0.00
14/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5641	5	5641	5	0.00
14/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5669	6	5669	6	0.00
14/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5614	5	5614	5	0.00
14/07/2020	2044 On 05-August-21			Bond Future	12.65	71.7930	12.6473	71.7930	0.00
14/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
14/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	318	0	318	0	0.00
14/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	263	0	263	0	0.00
14/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	207	0	207	0	0.00
14/07/2020	2046 On 06-August-20			Bond Future	91.78	91.7930	91.7775	91.7930	16,357.00
14/07/2020	2046 On 05-November-20			Bond Future	91.00	91.0166	90.9969	91.0166	0.00
14/07/2020	2046 On 04-February-21			Bond Future	92.07	92.0939	92.0738	92.0939	0.00
14/07/2020	2046 On 06-May-21			Bond Future	91.40	91.4201	91.3982	91.4201	0.00
14/07/2020	2046 On 05-August-21			Bond Future	92.43	92.4548	92.4306	92.4548	0.00
14/07/2020	2050 On 06-August-20			Bond Future	91.61	91.6225	91.6071	91.6225	17,165.00
14/07/2020	2050 On 05-November-20			Bond Future	92.59	92.6089	92.5891	92.6089	0.00
14/07/2020	2050 On 04-February-21			Bond Future	91.80	91.8170	91.7969	91.8170	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
14/07/2020	2050 On 06-May-21			Bond Future	92.91	92.9275	92.9055	92.9275	0.00
14/07/2020	2050 On 05-August-21			Bond Future	92.03	92.0550	92.0309	92.0550	0.00
14/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	AL37 On 06-August-20			Index Future	728.31	728.2490	728.3080	728.2490	0.00
14/07/2020	AL37 On 05-November-20			Index Future	736.01	735.9830	736.0090	735.9830	0.00
14/07/2020	AL37 On 04-February-21			Index Future	744.53	744.5050	744.5290	744.5050	0.00
14/07/2020	AL37 On 06-May-21			Index Future	753.34	753.3260	753.3360	753.3260	0.00
14/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
14/07/2020	AL7T On 06-August-20			Index Future	796.16	796.5140	796.1610	796.5140	0.00
14/07/2020	AL7T On 05-November-20			Index Future	804.58	804.9730	804.5800	804.9730	0.00
14/07/2020	AL7T On 04-February-21			Index Future	813.89	814.2940	813.8930	814.2940	0.00
14/07/2020	AL7T On 06-May-21			Index Future	823.52	823.9410	823.5210	823.9410	0.00
14/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
14/07/2020	ALBI On 06-August-20			Index Future	697.03	698.2200	697.0310	698.2200	213.00
14/07/2020	ALBI On 05-November-20			Index Future	704.40	705.6350	704.4020	705.6350	0.00
14/07/2020	ALBI On 04-February-21			Index Future	712.56	713.8050	712.5550	713.8050	0.00
14/07/2020	ALBI On 06-May-21			Index Future	720.99	722.2620	720.9850	722.2620	0.00
14/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
14/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2020	ES33 On 06-August-20			Bond Future	12.04	73.6423	12.0432	73.6423	350.00
14/07/2020	ES33 On 05-November-20			Bond Future	12.31	70.6428	12.3128	70.6428	0.00
14/07/2020	ES33 On 04-February-21			Bond Future	12.59	71.4624	12.5894	71.4624	0.00
14/07/2020	ES33 On 06-May-21			Bond Future	12.87	68.5331	12.8705	68.5331	0.00
14/07/2020	ES33 On 05-August-21			Bond Future	13.18	69.2918	13.1832	69.2918	0.00
14/07/2020	ES42 On 06-August-20			Bond Future	12.43	73.4346	12.4347	73.4346	4,919.00
14/07/2020	ES42 On 05-November-20			Bond Future	12.70	69.9492	12.6951	69.9492	0.00
14/07/2020	ES42 On 04-February-21			Bond Future	12.95	70.7618	12.9541	70.7618	0.00
14/07/2020	ES42 On 06-May-21			Bond Future	13.23	67.3429	13.2277	67.3429	0.00
14/07/2020	ES42 On 05-August-21			Bond Future	13.52	68.0876	13.5236	68.0876	0.00
14/07/2020	GOVI On 06-August-20			GOVI	688.61	689.7580	688.6140	689.7580	1,021.00
14/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	395160	38	395160	38	0.00
14/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	395060	38	395060	38	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
14/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	395260	38	395260	38	0.00
14/07/2020	GOVI On 05-November-20			GOVI	695.90	697.0830	695.8960	697.0830	0.00
14/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	419540	41	419540	41	0.00
14/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	419340	41	419340	41	0.00
14/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	419440	41	419440	41	0.00
14/07/2020	GOVI On 04-February-21			GOVI	703.95	705.1540	703.9510	705.1540	0.00
14/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	469890	46	469890	46	0.00
14/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	469990	46	469990	46	0.00
14/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	470090	46	470090	46	0.00
14/07/2020	GOVI On 06-May-21			GOVI	712.28	713.5080	712.2780	713.5080	0.00
14/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	336080	35	336080	35	0.00
14/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	335880	35	335880	35	0.00
14/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	335980	35	335980	35	0.00
14/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
14/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
14/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
14/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2020	IGOV On 06-August-20			Index Future	248.20	247.9530	248.2000	247.9530	1,207.00
14/07/2020	IGOV On 05-November-20			Index Future	250.89	250.6480	250.8860	250.6480	47.00
14/07/2020	IGOV On 04-February-21			Index Future	253.85	253.6100	253.8510	253.6100	0.00
14/07/2020	IGOV On 06-May-21			Index Future	256.91	256.6750	256.9140	256.6750	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
14/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
14/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
14/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
14/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.28	92.2800	92.2800	92.2800	0.00
14/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
14/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4100	89.4200	89.4100	0.00
14/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7000	90.7100	90.7000	51.00
14/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.17	90.1600	90.1700	90.1600	0.00
14/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.32	90.3100	90.3200	90.3100	0.00
14/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.50	93.4800	93.5000	93.4800	0.00
14/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.04	94.0100	94.0400	94.0100	0.00
14/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.48	86.4300	86.4800	86.4300	0.00
14/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.07	92.0100	92.0700	92.0100	0.00
14/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.76	80.6900	80.7600	80.6900	0.00
14/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.41	77.3400	77.4100	77.3400	0.00
14/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.94	75.8700	75.9400	75.8700	0.00
14/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.08	78.0100	78.0800	78.0100	0.00
14/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.22	82.1500	82.2200	82.1500	0.00
14/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.87	80.7900	80.8700	80.7900	0.00
14/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.07	82.9800	83.0700	82.9800	0.00
14/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.97	88.8700	88.9700	88.8700	0.00
14/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.47	89.3600	89.4700	89.3600	0.00
14/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.62	82.5000	82.6200	82.5000	0.00
14/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.52	90.3900	90.5200	90.3900	0.00
14/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.86	96.1350	3.8550	96.1350	0.00
14/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3250	3.6550	96.3250	0.00
14/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.62	96.3650	3.6150	96.3650	0.00
14/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.54	96.4750	3.5350	96.4750	0.00
14/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.53	96.4850	3.5250	96.4850	0.00
14/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.54	96.4750	3.5350	96.4750	30.00
14/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.4400	3.5600	96.4400	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
14/07/2020	JBAF On	15-June-21			Jibar Tradeable Future	3.74	96.2700	3.7400	96.2700	0.00
14/07/2020	JBAF On	15-September-21			Jibar Tradeable Future	3.78	96.2750	3.7750	96.2750	0.00
14/07/2020	JBAF On	15-December-21			Jibar Tradeable Future	4.03	95.9000	4.0300	95.9000	0.00
14/07/2020	JBAF On	16-March-22			Jibar Tradeable Future	4.12	95.8950	4.1150	95.8950	0.00
14/07/2020	JBAF On	15-June-22			Jibar Tradeable Future	4.61	95.3850	4.6050	95.3850	0.00
14/07/2020	R023 On	06-August-20			Bond Future	4.91	110.0772	4.9106	110.0772	32,030.00
14/07/2020	R023 On	06-August-20	7.26	Call	Bond Future	5611	5	5611	5	0.00
14/07/2020	R023 On	06-August-20	7.27	Call	Bond Future	5634	6	5634	6	0.00
14/07/2020	R023 On	06-August-20	7.28	Call	Bond Future	5657	6	5657	6	0.00
14/07/2020	R023 On	06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R023 On	06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R023 On	06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R023 On	05-November-20			Bond Future	4.99	107.3283	4.9871	107.3283	0.00
14/07/2020	R023 On	05-November-20	7.46	Call	Bond Future	5346	5	5346	5	0.00
14/07/2020	R023 On	05-November-20	7.47	Call	Bond Future	5367	5	5367	5	0.00
14/07/2020	R023 On	05-November-20	7.45	Call	Bond Future	5325	5	5325	5	0.00
14/07/2020	R023 On	05-November-20	7.45	Put	Bond Future	1	0	1	0	0.00
14/07/2020	R023 On	05-November-20	7.46	Put	Bond Future	1	0	1	0	0.00
14/07/2020	R023 On	05-November-20	7.47	Put	Bond Future	1	0	1	0	0.00
14/07/2020	R023 On	04-February-21			Bond Future	5.03	108.5729	5.0339	108.5729	0.00
14/07/2020	R023 On	04-February-21	6.32	Call	Bond Future	2678	3	2678	3	0.00
14/07/2020	R023 On	04-February-21	6.34	Call	Bond Future	2712	3	2712	3	0.00
14/07/2020	R023 On	04-February-21	6.33	Call	Bond Future	2695	3	2695	3	0.00
14/07/2020	R023 On	04-February-21	6.33	Put	Bond Future	153	0	153	0	0.00
14/07/2020	R023 On	04-February-21	6.32	Put	Bond Future	156	0	156	0	0.00
14/07/2020	R023 On	04-February-21	6.34	Put	Bond Future	151	0	151	0	0.00
14/07/2020	R023 On	06-May-21			Bond Future	5.07	105.9502	5.0677	105.9502	0.00
14/07/2020	R023 On	06-May-21	7.56	Call	Bond Future	4296	4	4296	4	0.00
14/07/2020	R023 On	06-May-21	7.58	Call	Bond Future	4328	4	4328	4	0.00
14/07/2020	R023 On	06-May-21	7.57	Call	Bond Future	4312	4	4312	4	0.00
14/07/2020	R023 On	06-May-21	7.57	Put	Bond Future	35	0	35	0	0.00
14/07/2020	R023 On	06-May-21	7.58	Put	Bond Future	34	0	34	0	0.00
14/07/2020	R023 On	06-May-21	7.56	Put	Bond Future	35	0	35	0	0.00
14/07/2020	R023 On	05-August-21			Bond Future	5.17	107.1240	5.1750	107.1240	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
14/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	204	0	204	0	0.00
14/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	189	0	189	0	0.00
14/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	174	0	174	0	0.00
14/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R035 On 06-August-20			Bond Future	11.07	88.5127	11.0709	88.5127	105,558.00
14/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	52	0	52	0	0.00
14/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
14/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
14/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	17	0	17	0	500.00
14/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	359	0	359	0	0.00
14/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	54	0	54	0	0.00
14/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	50	0	50	0	0.00
14/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
14/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16720	16	16720	16	0.00
14/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7724	7	7724	7	0.00
14/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7863	8	7863	8	0.00
14/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7793	8	7793	8	0.00
14/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4410	4	4410	4	500.00
14/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14699	14	14699	14	0.00
14/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9577	9	9577	9	0.00
14/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	13986	14	13986	14	0.00
14/07/2020	R035 On 05-November-20			Bond Future	11.30	84.9700	11.2974	84.9700	0.00
14/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1817	2	1817	2	0.00
14/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1834	2	1834	2	0.00
14/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1799	2	1799	2	0.00
14/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8109	8	8109	8	0.00
14/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8058	8	8058	8	0.00
14/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	8008	8	8008	8	0.00
14/07/2020	R035 On 04-February-21			Bond Future	11.53	85.9556	11.5290	85.9556	0.00
14/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2003	2	2003	2	0.00
14/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2130	2	2130	2	0.00
14/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1988	2	1988	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4261	4	4261	4	0.00
14/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1972	2	1972	2	0.00
14/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11500	11	11500	11	0.00
14/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6617	6	6617	6	650.00
14/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11555	11	11555	11	0.00
14/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	11019	11	11019	11	650.00
14/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11446	11	11446	11	0.00
14/07/2020	R035 On 06-May-21			Bond Future	11.76	82.4972	11.7597	82.4972	0.00
14/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7447	8	7447	8	0.00
14/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7514	8	7514	8	0.00
14/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2172	2	2172	2	793.00
14/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4371	4	4371	4	0.00
14/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7481	8	7481	8	0.00
14/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6390	7	6390	7	0.00
14/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4912	5	4912	5	793.00
14/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6962	7	6962	7	793.00
14/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4133	4	4133	4	0.00
14/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11669	11	11669	11	0.00
14/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4154	4	4154	4	0.00
14/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4113	4	4113	4	0.00
14/07/2020	R035 On 05-August-21			Bond Future	12.02	83.4107	12.0209	83.4107	0.00
14/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	55057	55	55057	55	0.00
14/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	54940	55	54940	55	0.00
14/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	55173	55	55173	55	0.00
14/07/2020	R186 On 06-August-20			Bond Future	7.75	115.0675	7.7496	115.0675	73,122.00
14/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	3411	3	3411	3	0.00
14/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	409	0	409	0	2,500.00
14/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	6474	6	6474	6	900.00
14/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	1844	2	1844	2	900.00
14/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	2866	3	2866	3	0.00
14/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	3457	3	3457	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
14/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3364	3	3364	3	0.00
14/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	148	0	148	0	0.00
14/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2031	2	2031	2	2,500.00
14/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	511	1	511	1	15,177.00
14/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	221	0	221	0	0.00
14/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	138	0	138	0	0.00
14/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	143	0	143	0	0.00
14/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	11	0	11	0	0.00
14/07/2020	R186 On 05-November-20			Bond Future	7.94	116.2779	7.9368	116.2779	0.00
14/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	862	1	862	1	1,200.00
14/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	4852	5	4852	5	0.00
14/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	4816	5	4816	5	0.00
14/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2777	3	2777	3	1,200.00
14/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	4780	5	4780	5	0.00
14/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2368	2	2368	2	3,500.00
14/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	3771	4	3771	4	3,500.00
14/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7160	7	7160	7	0.00
14/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1726	2	1726	2	0.00
14/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2866	3	2866	3	0.00
14/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	622	1	622	1	3,500.00
14/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1230	1	1230	1	0.00
14/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1244	1	1244	1	0.00
14/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2453	2	2453	2	0.00
14/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1217	1	1217	1	0.00
14/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5804	6	5804	6	0.00
14/07/2020	R186 On 04-February-21			Bond Future	8.12	112.3434	8.1209	112.3434	0.00
14/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3327	3	3327	3	0.00
14/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3352	3	3352	3	0.00
14/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3377	3	3377	3	0.00
14/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3160	3	3160	3	0.00
14/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3136	3	3136	3	0.00
14/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3184	3	3184	3	0.00
14/07/2020	R186 On 06-May-21			Bond Future	8.32	113.6768	8.3179	113.6768	0.00
14/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11262	11	11262	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
14/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11226	11	11226	11	0.00
14/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11190	11	11190	11	0.00
14/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	475	0	475	0	0.00
14/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	480	0	480	0	0.00
14/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	470	0	470	0	0.00
14/07/2020	R186 On 05-August-21			Bond Future	8.56	109.6532	8.5581	109.6532	0.00
14/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	230	0	230	0	0.00
14/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	275	0	275	0	0.00
14/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	319	0	319	0	0.00
14/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R197 On 06-August-20			Bond Future	306.21	306.0878	306.2086	306.0878	2,591.00
14/07/2020	R197 On 05-November-20			Bond Future	309.49	309.3826	309.4913	309.3826	0.00
14/07/2020	R197 On 04-February-21			Bond Future	305.31	305.1995	305.3086	305.1995	0.00
14/07/2020	R197 On 06-May-21			Bond Future	309.00	308.8912	308.9963	308.8912	0.00
14/07/2020	R197 On 05-August-21			Bond Future	304.50	304.3953	304.4952	304.3953	0.00
14/07/2020	R202 On 06-August-20			Bond Future	204.48	204.5175	204.4830	204.5175	8,040.00
14/07/2020	R202 On 05-November-20			Bond Future	206.68	206.7189	206.6751	206.7189	0.00
14/07/2020	R202 On 04-February-21			Bond Future	204.95	204.9985	204.9534	204.9985	0.00
14/07/2020	R202 On 06-May-21			Bond Future	207.43	207.4778	207.4288	207.4778	0.00
14/07/2020	R202 On 05-August-21			Bond Future	205.53	205.5814	205.5275	205.5814	0.00
14/07/2020	R208 On 06-August-20			Bond Future	3.43	104.5335	3.4306	104.5335	22,723.00
14/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1336	1	1336	1	0.00
14/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1342	1	1342	1	0.00
14/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1330	1	1330	1	0.00
14/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R208 On 05-November-20			Bond Future	2.89	102.2421	2.8899	102.2421	0.00
14/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	737	1	737	1	0.00
14/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	733	1	733	1	0.00
14/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	729	1	729	1	0.00
14/07/2020	R208 On 05-November-20	4.78	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
14/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 06-August-20			Bond Future	10.95	67.6189	10.9535	67.6189	59,872.00
14/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41988	42	41988	42	0.00
14/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42096	42	42096	42	0.00
14/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41879	42	41879	42	0.00
14/07/2020	R209 On 05-November-20			Bond Future	11.15	65.1904	11.1529	65.1904	0.00
14/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1454	2	1454	2	0.00
14/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1482	2	1482	2	0.00
14/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1468	2	1468	2	0.00
14/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7949	8	7949	8	0.00
14/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7902	8	7902	8	0.00
14/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7996	8	7996	8	0.00
14/07/2020	R209 On 04-February-21			Bond Future	11.35	65.9470	11.3513	65.9470	0.00
14/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2158	2	2158	2	0.00
14/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2173	2	2173	2	0.00
14/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2142	2	2142	2	0.00
14/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9095	9	9095	9	0.00
14/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9050	9	9050	9	0.00
14/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9006	9	9006	9	0.00
14/07/2020	R209 On 06-May-21			Bond Future	11.55	63.5880	11.5550	63.5880	0.00
14/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6747	7	6747	7	0.00
14/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6804	7	6804	7	0.00
14/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6776	7	6776	7	0.00
14/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3537	3	3537	3	0.00
14/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3501	3	3501	3	0.00
14/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3519	3	3519	3	0.00
14/07/2020	R209 On 05-August-21			Bond Future	11.78	64.2920	11.7807	64.2920	0.00
14/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	94	0	94	0	0.00
14/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	45	0	45	0	0.00
14/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	143	0	143	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
14/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R210 On 06-August-20			Bond Future	182.22	182.2493	182.2159	182.2493	1,957.00
14/07/2020	R210 On 05-November-20			Bond Future	181.49	181.5362	181.4946	181.5362	0.00
14/07/2020	R210 On 04-February-21			Bond Future	183.64	183.6847	183.6420	183.6847	0.00
14/07/2020	R210 On 06-May-21			Bond Future	183.15	183.1960	183.1497	183.1960	0.00
14/07/2020	R210 On 05-August-21			Bond Future	185.22	185.2699	185.2192	185.2699	0.00
14/07/2020	R212 On 06-August-20			Bond Future	165.55	165.4692	165.5543	165.4692	7,008.00
14/07/2020	R212 On 05-November-20			Bond Future	167.33	167.2505	167.3293	167.2505	0.00
14/07/2020	R212 On 04-February-21			Bond Future	167.01	166.9351	167.0143	166.9351	0.00
14/07/2020	R212 On 06-May-21			Bond Future	169.03	168.9542	169.0313	168.9542	0.00
14/07/2020	R212 On 05-August-21			Bond Future	168.61	168.5396	168.6141	168.5396	0.00
14/07/2020	R213 On 06-August-20			Bond Future	9.93	84.2605	9.9343	84.2605	16,142.00
14/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	231	0	231	0	0.00
14/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	247	0	247	0	0.00
14/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	239	0	239	0	0.00
14/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3904	4	3904	4	0.00
14/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3853	4	3853	4	0.00
14/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3955	4	3955	4	0.00
14/07/2020	R213 On 05-November-20			Bond Future	10.14	81.6181	10.1387	81.6181	0.00
14/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2175	2	2175	2	0.00
14/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2195	2	2195	2	0.00
14/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2216	2	2216	2	0.00
14/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5167	5	5167	5	0.00
14/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5240	5	5240	5	0.00
14/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5204	5	5204	5	0.00
14/07/2020	R213 On 04-February-21			Bond Future	10.35	82.5647	10.3462	82.5647	0.00
14/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2319	2	2319	2	0.00
14/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2302	2	2302	2	0.00
14/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2285	2	2285	2	0.00
14/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7522	7	7522	7	0.00
14/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7562	8	7562	8	0.00
14/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7481	7	7481	7	0.00

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14/07/2020	R213 On 06-May-21			Bond Future	10.55	80.0120	10.5539	80.0120	0.00
14/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8760	9	8760	9	0.00
14/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8791	9	8791	9	0.00
14/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8729	9	8729	9	0.00
14/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2241	2	2241	2	0.00
14/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2227	2	2227	2	0.00
14/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2212	2	2212	2	0.00
14/07/2020	R213 On 05-August-21			Bond Future	10.79	80.8983	10.7923	80.8983	0.00
14/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	336	0	336	0	0.00
14/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	286	0	286	0	0.00
14/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	237	0	237	0	0.00
14/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
14/07/2020	R214 On 06-August-20			Bond Future	11.22	65.5863	11.2172	65.5863	19,898.00
14/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	38	0	38	0	0.00
14/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	40	0	40	0	0.00
14/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	42	0	42	0	0.00
14/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7409	7	7409	7	0.00
14/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7537	7	7537	7	0.00
14/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7473	7	7473	7	0.00
14/07/2020	R214 On 05-November-20			Bond Future	11.41	62.9996	11.4132	62.9996	0.00
14/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1488	2	1488	2	0.00
14/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1502	2	1502	2	0.00
14/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1474	2	1474	2	0.00
14/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8288	8	8288	8	0.00
14/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8239	8	8239	8	0.00
14/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8190	8	8190	8	0.00
14/07/2020	R214 On 04-February-21			Bond Future	11.61	63.7303	11.6123	63.7303	0.00
14/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2126	2	2126	2	0.00
14/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2156	2	2156	2	0.00
14/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2141	2	2141	2	0.00
14/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9494	9	9494	9	0.00
14/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9447	9	9447	9	0.00

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14/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9541	9	9541	9	0.00
14/07/2020	R214 On 06-May-21			Bond Future	11.81	61.2067	11.8092	61.2067	0.00
14/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6276	6	6276	6	0.00
14/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6248	6	6248	6	0.00
14/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6221	6	6221	6	0.00
14/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4041	4	4041	4	0.00
14/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4061	4	4061	4	0.00
14/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4021	4	4021	4	0.00
14/07/2020	R214 On 05-August-21			Bond Future	12.03	61.8845	12.0303	61.8845	0.00
14/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	51	0	51	0	0.00
14/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	2	0	2	0	0.00
14/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	100	0	100	0	0.00
14/07/2020	R248 On 06-August-20			Bond Future	11.64	80.5790	11.6380	80.5790	111,984.00
14/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	14	0	14	0	0.00
14/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2556	3	2556	3	0.00
14/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	572	1	572	1	0.00
14/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	228	0	228	0	640.00
14/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
14/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	16	0	16	0	0.00
14/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2364	3	2364	3	470.00
14/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	6792	7	6792	7	814.00
14/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	32	0	32	0	640.00
14/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
14/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	15	0	15	0	0.00
14/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	496	1	496	1	470.00
14/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4303	5	4303	5	814.00
14/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4120	4	4120	4	0.00
14/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10515	10	10515	10	0.00
14/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	526	0	526	0	0.00
14/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10435	10	10435	10	0.00
14/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1330	1	1330	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
14/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	176	0	176	0	0.00
14/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1208	1	1208	1	0.00
14/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	21186	21	21186	21	0.00
14/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18760	18	18760	18	0.00
14/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5643	5	5643	5	0.00
14/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3847	4	3847	4	0.00
14/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10596	10	10596	10	0.00
14/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9249	9	9249	9	0.00
14/07/2020	R248 On 05-November-20			Bond Future	11.85	77.0158	11.8543	77.0158	250.00
14/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2157	2	2157	2	800.00
14/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	718	1	718	1	800.00
14/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	756	1	756	1	0.00
14/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	747	1	747	1	0.00
14/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	737	1	737	1	0.00
14/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13930	14	13930	14	0.00
14/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14004	14	14004	14	0.00
14/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13856	14	13856	14	0.00
14/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14152	14	14152	14	0.00
14/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7862	8	7862	8	0.00
14/07/2020	R248 On 04-February-21			Bond Future	12.08	77.9091	12.0759	77.9091	0.00
14/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1890	2	1890	2	0.00
14/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1905	2	1905	2	0.00
14/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1921	2	1921	2	0.00
14/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12843	13	12843	13	0.00
14/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12967	13	12967	13	0.00
14/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12905	13	12905	13	0.00
14/07/2020	R248 On 06-May-21			Bond Future	12.30	74.4186	12.2960	74.4186	0.00
14/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6006	6	6006	6	0.00
14/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6066	6	6066	6	0.00
14/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6036	6	6036	6	0.00
14/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5721	6	5721	6	0.00
14/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5693	6	5693	6	0.00
14/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5749	6	5749	6	0.00
14/07/2020	R248 On 05-August-21			Bond Future	12.54	75.2424	12.5438	75.2424	0.00

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14/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
14/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	134	0	134	0	0.00
14/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	248	0	248	0	0.00
14/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	191	0	191	0	0.00