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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
23/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	2025 On 06-August-20			Bond Future	137.42	137.4475	137.4237	137.4475	6,043.00
23/07/2020	2025 On 05-November-20			Bond Future	138.88	138.9028	138.8779	138.9028	0.00
23/07/2020	2025 On 04-February-21			Bond Future	138.98	139.0017	138.9759	139.0017	0.00
23/07/2020	2025 On 06-May-21			Bond Future	140.61	140.6368	140.6105	140.6368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2025 On 05-August-21			Bond Future	140.65	140.6737	140.6472	140.6737	0.00
23/07/2020	2029 On 06-August-20			Bond Future	97.82	97.8318	97.8164	97.8318	4,982.00
23/07/2020	2029 On 05-November-20			Bond Future	97.73	97.7447	97.7286	97.7447	1,206.00
23/07/2020	2029 On 04-February-21			Bond Future	98.86	98.8740	98.8573	98.8740	0.00
23/07/2020	2029 On 06-May-21			Bond Future	98.88	98.8996	98.8824	98.8996	0.00
23/07/2020	2029 On 05-August-21			Bond Future	99.98	99.9995	99.9823	99.9995	0.00
23/07/2020	2030 On 06-August-20			Bond Future	9.13	92.6617	9.1269	92.6617	106,712.00
23/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	970	1	970	1	0.00
23/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	7203	7	7203	7	0.00
23/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	861	1	861	1	450.00
23/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	37	0	37	0	800.00
23/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	449	0	449	0	800.00
23/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	1027	1	1027	1	0.00
23/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11598	11	11598	11	0.00
23/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	5062	5	5062	5	470.00
23/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8787	8	8787	8	470.00
23/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	2162	2	2162	2	0.00
23/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4795	4	4795	4	0.00
23/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	9047	8	9047	8	0.00
23/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	5329	5	5329	5	0.00
23/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3745	3	3745	3	450.00
23/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	998	1	998	1	0.00
23/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12687	12	12687	12	0.00
23/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	6188	6	6188	6	622.00
23/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9669	9	9669	9	0.00
23/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	83	0	83	0	423.00
23/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1311	1	1311	1	423.00
23/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	3919	4	3919	4	0.00
23/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
23/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	1	0	1	0	0.00
23/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	877	1	877	1	2,500.00
23/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
23/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1159	2	1159	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
23/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	436	1	436	1	800.00
23/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	17	0	17	0	0.00
23/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	44	0	44	0	0.00
23/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1128	1	1128	1	0.00
23/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	127	0	127	0	0.00
23/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	35	0	35	0	0.00
23/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	55	0	55	0	5,850.00
23/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	6	0	6	0	0.00
23/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2057	3	2057	3	0.00
23/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	4757	5	4757	5	0.00
23/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	1	0	1	0	0.00
23/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1320	2	1320	2	0.00
23/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1190	2	1190	2	0.00
23/07/2020	2030 On 05-November-20			Bond Future	9.31	93.6200	9.3147	93.6200	6,950.00
23/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5589	5	5589	5	0.00
23/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	2106	2	2106	2	3,000.00
23/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	4233	4	4233	4	0.00
23/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1167	1	1167	1	1,000.00
23/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2562	2	2562	2	1,000.00
23/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1845	2	1845	2	3,000.00
23/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3505	3	3505	3	0.00
23/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	862	1	862	1	3,000.00
23/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3536	3	3536	3	0.00
23/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5859	5	5859	5	0.00
23/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	4366	4	4366	4	0.00
23/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	2128	2	2128	2	14,160.00
23/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	5105	5	5105	5	0.00
23/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	3070	3	3070	3	3,000.00
23/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7521	7	7521	7	0.00
23/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1196	1	1196	1	14,160.00
23/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1463	1	1463	1	15,414.00
23/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2537	2	2537	2	15,414.00

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23/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	7105	7	7105	7	0.00
23/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3566	3	3566	3	0.00
23/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3075	3	3075	3	0.00
23/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4201	5	4201	5	0.00
23/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	4805	5	4805	5	0.00
23/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1150	1	1150	1	3,000.00
23/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6146	7	6146	7	0.00
23/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2455	3	2455	3	2,500.00
23/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1262	1	1262	1	15,414.00
23/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3129	3	3129	3	0.00
23/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5306	6	5306	6	0.00
23/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3561	4	3561	4	0.00
23/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	6934	7	6934	7	0.00
23/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2023	2	2023	2	14,160.00
23/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1681	2	1681	2	1,000.00
23/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3102	3	3102	3	0.00
23/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1793	2	1793	2	5,000.00
23/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8243	9	8243	9	0.00
23/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4167	5	4167	5	0.00
23/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2547	3	2547	3	3,000.00
23/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7031	7	7031	7	0.00
23/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	4842	5	4842	5	0.00
23/07/2020	2030 On 04-February-21			Bond Future	9.51	90.6744	9.5059	90.6744	0.00
23/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1776	2	1776	2	1,000.00
23/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3382	3	3382	3	0.00
23/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	3258	3	3258	3	1,000.00
23/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1761	2	1761	2	800.00
23/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3357	3	3357	3	0.00
23/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3332	3	3332	3	0.00
23/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2660	2	2660	2	800.00
23/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6470	6	6470	6	0.00
23/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2691	3	2691	3	1,800.00
23/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6370	7	6370	7	0.00

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23/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5452	6	5452	6	0.00
23/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8478	9	8478	9	0.00
23/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5320	6	5320	6	0.00
23/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5353	6	5353	6	0.00
23/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5287	6	5287	6	0.00
23/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8432	9	8432	9	0.00
23/07/2020	2030 On 06-May-21			Bond Future	9.71	91.7206	9.7078	91.7206	0.00
23/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7773	7	7773	7	0.00
23/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	3050	3	3050	3	0.00
23/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	11169	11	11169	11	0.00
23/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1180	1	1180	1	700.00
23/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	5084	5	5084	5	0.00
23/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5444	5	5444	5	0.00
23/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	11205	11	11205	11	0.00
23/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	11242	11	11242	11	0.00
23/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	3212	3	3212	3	0.00
23/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	5906	6	5906	6	700.00
23/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1193	1	1193	1	0.00
23/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11268	12	11268	12	0.00
23/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	3943	4	3943	4	700.00
23/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6139	6	6139	6	0.00
23/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1212	1	1212	1	0.00
23/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1202	1	1202	1	0.00
23/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3667	4	3667	4	0.00
23/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2399	3	2399	3	0.00
23/07/2020	2030 On 05-August-21			Bond Future	9.94	88.7132	9.9420	88.7132	0.00
23/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	2404	2	2404	2	0.00
23/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	2455	2	2455	2	0.00
23/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	2505	2	2505	2	0.00
23/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 06-August-20			Bond Future	10.05	90.1457	10.0503	90.1457	106,623.00

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23/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	830	1	830	1	0.00
23/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	140	0	140	0	0.00
23/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	147	0	147	0	0.00
23/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	3	0	3	0	800.00
23/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	62	0	62	0	800.00
23/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	154	0	154	0	0.00
23/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	3852	4	3852	4	0.00
23/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	3969	5	3969	5	0.00
23/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8309	9	8309	9	0.00
23/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	4950	6	4950	6	0.00
23/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	3910	5	3910	5	0.00
23/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1705	2	1705	2	800.00
23/07/2020	2032 On 05-November-20			Bond Future	10.26	86.9337	10.2573	86.9337	758.00
23/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2394	2	2394	2	0.00
23/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	6300	6	6300	6	0.00
23/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6656	6	6656	6	0.00
23/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1193	1	1193	1	3,000.00
23/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	2053	2	2053	2	3,000.00
23/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1714	2	1714	2	1,000.00
23/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2418	2	2418	2	0.00
23/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	976	1	976	1	1,000.00
23/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2370	2	2370	2	0.00
23/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5495	6	5495	6	0.00
23/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8483	9	8483	9	0.00
23/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9416	10	9416	10	0.00
23/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	1898	2	1898	2	1,000.00
23/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5417	6	5417	6	0.00
23/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	6824	7	6824	7	0.00
23/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6067	7	6067	7	0.00
23/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5456	6	5456	6	0.00
23/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2045	2	2045	2	3,000.00
23/07/2020	2032 On 04-February-21			Bond Future	10.47	87.9179	10.4656	87.9179	0.00
23/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1387	1	1387	1	800.00

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23/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2692	2	2692	2	0.00
23/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	2111	2	2111	2	800.00
23/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2732	3	2732	3	0.00
23/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5954	6	5954	6	0.00
23/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2712	2	2712	2	0.00
23/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	7847	8	7847	8	0.00
23/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	7804	8	7804	8	0.00
23/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9364	10	9364	10	0.00
23/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	3920	4	3920	4	800.00
23/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	7891	8	7891	8	0.00
23/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	11977	13	11977	13	0.00
23/07/2020	2032 On 06-May-21			Bond Future	10.68	84.7857	10.6815	84.7857	0.00
23/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	4105	4	4105	4	736.00
23/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9880	9	9880	9	0.00
23/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	11496	11	11496	11	0.00
23/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9914	9	9914	9	0.00
23/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9846	9	9846	9	0.00
23/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2312	3	2312	3	0.00
23/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2281	2	2281	2	0.00
23/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2296	2	2296	2	0.00
23/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1671	2	1671	2	736.00
23/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6127	7	6127	7	0.00
23/07/2020	2032 On 05-August-21			Bond Future	10.92	85.7074	10.9226	85.7074	0.00
23/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	2352	2	2352	2	0.00
23/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	2299	2	2299	2	0.00
23/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	2404	2	2404	2	0.00
23/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2033 On 06-August-20			Bond Future	92.42	92.4332	92.4195	92.4332	12,378.00
23/07/2020	2033 On 05-November-20			Bond Future	92.20	92.2150	92.2006	92.2150	0.00
23/07/2020	2033 On 04-February-21			Bond Future	93.27	93.2803	93.2653	93.2803	0.00
23/07/2020	2033 On 06-May-21			Bond Future	93.15	93.1635	93.1482	93.1635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2033 On 05-August-21			Bond Future	94.18	94.1997	94.1843	94.1997	0.00
23/07/2020	2037 On 06-August-20			Bond Future	10.97	80.3042	10.9698	80.3042	112,247.00
23/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	16	0	16	0	0.00
23/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	15	0	15	0	0.00
23/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	17	0	17	0	0.00
23/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	7686	9	7686	9	0.00
23/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	7613	9	7613	9	0.00
23/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	7540	9	7540	9	0.00
23/07/2020	2037 On 05-November-20			Bond Future	11.18	81.1347	11.1771	81.1347	276.00
23/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1747	1	1747	1	0.00
23/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1712	1	1712	1	0.00
23/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1729	1	1729	1	0.00
23/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8427	9	8427	9	0.00
23/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8321	9	8321	9	0.00
23/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8374	9	8374	9	0.00
23/07/2020	2037 On 04-February-21			Bond Future	11.39	77.7976	11.3900	77.7976	0.00
23/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	7367	7	7367	7	300.00
23/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1661	1	1661	1	72.00
23/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2672	2	2672	2	0.00
23/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	13808	13	13808	13	0.00
23/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3940	3	3940	3	0.00
23/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2826	2	2826	2	0.00
23/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	7128	6	7128	6	0.00
23/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2691	2	2691	2	0.00
23/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	3089	3	3089	3	240.00
23/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2710	2	2710	2	0.00
23/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	9866	11	9866	11	0.00
23/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4114	5	4114	5	240.00
23/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	8941	10	8941	10	0.00
23/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	9967	11	9967	11	0.00
23/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1331	2	1331	2	300.00
23/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7336	8	7336	8	72.00
23/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	9568	10	9568	10	72.00

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23/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	9917	11	9917	11	0.00
23/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	13439	15	13439	15	0.00
23/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	3953	4	3953	4	0.00
23/07/2020	2037 On 06-May-21			Bond Future	11.61	78.6955	11.6107	78.6955	0.00
23/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	8348	7	8348	7	0.00
23/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	8382	8	8382	8	0.00
23/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	8417	8	8417	8	0.00
23/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	3760	4	3760	4	0.00
23/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	3741	4	3741	4	0.00
23/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	3779	4	3779	4	0.00
23/07/2020	2037 On 05-August-21			Bond Future	11.86	75.2959	11.8597	75.2959	0.00
23/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	2240	1	2240	1	0.00
23/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	2294	1	2294	1	0.00
23/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	2349	1	2349	1	0.00
23/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2038 On 06-August-20			Bond Future	102.84	102.7142	102.8381	102.7142	10,802.00
23/07/2020	2038 On 05-November-20			Bond Future	103.93	103.8018	103.9263	103.8018	1,685.00
23/07/2020	2038 On 04-February-21			Bond Future	103.43	103.3069	103.4324	103.3069	0.00
23/07/2020	2038 On 06-May-21			Bond Future	104.65	104.5224	104.6491	104.5224	0.00
23/07/2020	2038 On 05-August-21			Bond Future	104.09	103.9664	104.0948	103.9664	0.00
23/07/2020	2040 On 06-August-20			Bond Future	11.20	81.6409	11.1999	81.6409	56,612.00
23/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	11	0	11	0	0.00
23/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	12	0	12	0	0.00
23/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	12	0	12	0	0.00
23/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	544	0	544	0	0.00
23/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1687	1	1687	1	0.00
23/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
23/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	15	0	15	0	800.00
23/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	441	0	441	0	0.00
23/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	8248	10	8248	10	0.00
23/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	12299	14	12299	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	3284	4	3284	4	800.00
23/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	8559	10	8559	10	0.00
23/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	2962	4	2962	4	12,496.00
23/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1283	2	1283	2	517.00
23/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	8638	10	8638	10	0.00
23/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	8481	10	8481	10	0.00
23/07/2020	2040 On 05-November-20			Bond Future	11.41	82.4852	11.4083	82.4852	0.00
23/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	827	1	827	1	2,000.00
23/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1486	1	1486	1	2,000.00
23/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	612	0	612	0	2,000.00
23/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1148	1	1148	1	2,380.00
23/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1601	1	1601	1	0.00
23/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	3166	3	3166	3	2,380.00
23/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5451	5	5451	5	0.00
23/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1618	1	1618	1	0.00
23/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4748	4	4748	4	0.00
23/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1636	1	1636	1	0.00
23/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4151	5	4151	5	2,000.00
23/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	9363	10	9363	10	0.00
23/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	9304	10	9304	10	0.00
23/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	14846	16	14846	16	0.00
23/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	11292	12	11292	12	0.00
23/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3575	4	3575	4	2,000.00
23/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	5914	7	5914	7	0.00
23/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	9840	11	9840	11	0.00
23/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	13145	14	13145	14	0.00
23/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	9422	10	9422	10	0.00
23/07/2020	2040 On 04-February-21			Bond Future	11.62	78.9131	11.6225	78.9131	0.00
23/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	2016	2	2016	2	800.00
23/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	6130	5	6130	5	0.00
23/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2614	2	2614	2	0.00
23/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1224	1	1224	1	500.00
23/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1317	1	1317	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
23/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2633	2	2633	2	0.00
23/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2595	2	2595	2	0.00
23/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2302	2	2302	2	500.00
23/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5580	5	5580	5	0.00
23/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	5915	7	5915	7	500.00
23/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	11933	13	11933	13	0.00
23/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11019	12	11019	12	0.00
23/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	16870	18	16870	18	0.00
23/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16292	17	16292	17	0.00
23/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	12957	14	12957	14	0.00
23/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	10908	12	10908	12	0.00
23/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	10963	12	10963	12	0.00
23/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5388	6	5388	6	800.00
23/07/2020	2040 On 06-May-21			Bond Future	11.84	79.8239	11.8442	79.8239	0.00
23/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7931	7	7931	7	0.00
23/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7965	7	7965	7	0.00
23/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7896	7	7896	7	0.00
23/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4472	5	4472	5	0.00
23/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4449	5	4449	5	0.00
23/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4426	5	4426	5	0.00
23/07/2020	2040 On 05-August-21			Bond Future	12.09	76.1862	12.0940	76.1862	0.00
23/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	2189	1	2189	1	0.00
23/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	2303	1	2303	1	0.00
23/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	2246	1	2246	1	0.00
23/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 06-August-20			Bond Future	11.36	77.6558	11.3595	77.6558	60,554.00
23/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	1	0	0.00
23/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
23/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
23/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
23/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	3	0	3	0	602.00
23/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	1	0	0.00
23/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	409	0	409	0	0.00
23/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	699	0	699	0	0.00
23/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	18734	20	18734	20	0.00
23/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	12864	14	12864	14	0.00
23/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	11008	12	11008	12	0.00
23/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	3359	5	3359	5	140.00
23/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	11091	12	11091	12	0.00
23/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2528	4	2528	4	602.00
23/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	10186	12	10186	12	0.00
23/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	11174	13	11174	13	0.00
23/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	15499	17	15499	17	0.00
23/07/2020	2044 On 05-November-20			Bond Future	11.57	78.4589	11.5651	78.4589	0.00
23/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	682	1	682	1	1,815.00
23/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	928	1	928	1	0.00
23/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3824	3	3824	3	0.00
23/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1439	1	1439	1	0.00
23/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3980	3	3980	3	0.00
23/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	939	1	939	1	568.00
23/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1471	1	1471	1	0.00
23/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	1022	1	1022	1	525.00
23/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	399	0	399	0	525.00
23/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	3201	3	3201	3	0.00
23/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	188	0	188	0	1,815.00
23/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	998	1	998	1	1,815.00
23/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1455	1	1455	1	0.00
23/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2897	2	2897	2	0.00
23/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	370	0	370	0	568.00
23/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	9975	11	9975	11	0.00
23/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12052	13	12052	13	0.00
23/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	5826	7	5826	7	1,815.00
23/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	4861	6	4861	6	1,815.00

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23/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	21575	23	21575	23	0.00
23/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10037	11	10037	11	0.00
23/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12189	13	12189	13	0.00
23/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17400	19	17400	19	0.00
23/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	17822	19	17822	19	0.00
23/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	12608	14	12608	14	0.00
23/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14362	16	14362	16	0.00
23/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6280	7	6280	7	525.00
23/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10098	11	10098	11	0.00
23/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5035	6	5035	6	568.00
23/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	12537	14	12537	14	0.00
23/07/2020	2044 On 04-February-21			Bond Future	11.78	74.9664	11.7768	74.9664	0.00
23/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2250	2	2250	2	0.00
23/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2285	2	2285	2	0.00
23/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	2148	2	2148	2	0.00
23/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1257	1	1257	1	405.00
23/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2267	2	2267	2	0.00
23/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1755	1	1755	1	0.00
23/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	3201	3	3201	3	0.00
23/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12101	13	12101	13	0.00
23/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12522	14	12522	14	405.00
23/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	16764	18	16764	18	0.00
23/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9474	10	9474	10	405.00
23/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12160	13	12160	13	0.00
23/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14108	15	14108	15	0.00
23/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12041	13	12041	13	0.00
23/07/2020	2044 On 06-May-21			Bond Future	12.00	75.8317	11.9956	75.8317	0.00
23/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7400	7	7400	7	0.00
23/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7367	7	7367	7	0.00
23/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7334	7	7334	7	0.00
23/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	4754	5	4754	5	0.00
23/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	4778	5	4778	5	0.00
23/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	4730	5	4730	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2044 On 05-August-21			Bond Future	12.24	72.2757	12.2420	72.2757	0.00
23/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	2045	1	2045	1	0.00
23/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	2100	1	2100	1	0.00
23/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	1989	1	1989	1	0.00
23/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2046 On 06-August-20			Bond Future	92.16	92.1741	92.1608	92.1741	12,382.00
23/07/2020	2046 On 05-November-20			Bond Future	91.37	91.3856	91.3716	91.3856	3,975.00
23/07/2020	2046 On 04-February-21			Bond Future	92.43	92.4416	92.4270	92.4416	0.00
23/07/2020	2046 On 06-May-21			Bond Future	91.73	91.7418	91.7269	91.7418	0.00
23/07/2020	2046 On 05-August-21			Bond Future	92.75	92.7618	92.7470	92.7618	0.00
23/07/2020	2050 On 06-August-20			Bond Future	92.21	92.1365	92.2068	92.1365	14,575.00
23/07/2020	2050 On 05-November-20			Bond Future	93.18	93.1120	93.1826	93.1120	2,590.00
23/07/2020	2050 On 04-February-21			Bond Future	92.37	92.3002	92.3712	92.3002	0.00
23/07/2020	2050 On 06-May-21			Bond Future	93.46	93.3862	93.4579	93.3862	0.00
23/07/2020	2050 On 05-August-21			Bond Future	92.57	92.5003	92.5729	92.5003	0.00
23/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	AL37 On 06-August-20			Index Future	738.03	739.3420	738.0300	739.3420	0.00
23/07/2020	AL37 On 05-November-20			Index Future	745.74	747.0680	745.7370	747.0680	0.00
23/07/2020	AL37 On 04-February-21			Index Future	754.17	755.5150	754.1660	755.5150	0.00
23/07/2020	AL37 On 06-May-21			Index Future	762.86	764.2210	762.8550	764.2210	0.00
23/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
23/07/2020	AL7T On 06-August-20			Index Future	813.68	808.6860	813.6790	808.6860	0.00
23/07/2020	AL7T On 05-November-20			Index Future	822.18	817.1370	822.1770	817.1370	0.00
23/07/2020	AL7T On 04-February-21			Index Future	831.47	826.3770	831.4700	826.3770	0.00
23/07/2020	AL7T On 06-May-21			Index Future	841.05	835.8990	841.0490	835.8990	0.00
23/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
23/07/2020	ALBI On 06-August-20			Index Future	711.10	705.2760	711.0950	705.2760	214.00
23/07/2020	ALBI On 05-November-20			Index Future	718.52	712.6450	718.5220	712.6450	6.00
23/07/2020	ALBI On 04-February-21			Index Future	726.64	720.7040	726.6430	720.7040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	ALBI On 06-May-21			Index Future	735.02	729.0080	735.0150	729.0080	0.00
23/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
23/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	CS26 On 02-April-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
23/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	ES33 On 06-August-20			Bond Future	11.67	74.3736	11.6732	74.3736	350.00
23/07/2020	ES33 On 05-November-20			Bond Future	11.93	71.3690	11.9289	71.3690	0.00
23/07/2020	ES33 On 04-February-21			Bond Future	12.19	72.1768	12.1927	72.1768	0.00
23/07/2020	ES33 On 06-May-21			Bond Future	12.46	69.2326	12.4610	69.2326	0.00
23/07/2020	ES33 On 05-August-21			Bond Future	12.76	69.9852	12.7575	69.9852	0.00
23/07/2020	ES42 On 06-August-20			Bond Future	12.19	73.4085	12.1869	73.4085	4,919.00
23/07/2020	ES42 On 05-November-20			Bond Future	12.44	69.9099	12.4375	69.9099	0.00
23/07/2020	ES42 On 04-February-21			Bond Future	12.69	70.7021	12.6883	70.7021	0.00
23/07/2020	ES42 On 06-May-21			Bond Future	12.95	67.2591	12.9534	67.2591	0.00
23/07/2020	ES42 On 05-August-21			Bond Future	13.24	67.9896	13.2381	67.9896	0.00
23/07/2020	GOVI On 06-August-20			GOVI	702.40	696.8560	702.4040	696.8560	1,024.00
23/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	257260	31	257260	31	0.00
23/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	257160	31	257160	31	0.00
23/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	257360	31	257360	31	0.00
23/07/2020	GOVI On 05-November-20			GOVI	709.74	704.1380	709.7390	704.1380	1.00
23/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	281110	34	281110	34	0.00
23/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	280910	34	280910	34	0.00
23/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	281010	34	281010	34	0.00
23/07/2020	GOVI On 04-February-21			GOVI	717.76	712.1000	717.7620	712.1000	0.00
23/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	331780	39	331780	39	0.00
23/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	331880	39	331880	39	0.00
23/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	331980	39	331980	39	0.00
23/07/2020	GOVI On 06-May-21			GOVI	726.03	720.3050	726.0310	720.3050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	473610	42	473610	42	0.00
23/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	473410	42	473410	42	0.00
23/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	473510	42	473510	42	0.00
23/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
23/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
23/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
23/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2020	IGOV On 06-August-20			Index Future	248.75	248.7110	248.7530	248.7110	1,210.00
23/07/2020	IGOV On 05-November-20			Index Future	251.41	251.3720	251.4120	251.3720	48.00
23/07/2020	IGOV On 04-February-21			Index Future	254.32	254.2750	254.3150	254.2750	0.00
23/07/2020	IGOV On 06-May-21			Index Future	257.31	257.2660	257.3060	257.2660	0.00
23/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
23/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
23/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0300	94.0400	94.0300	0.00
23/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.2600	92.3000	92.2600	0.00
23/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.4300	90.4900	90.4300	0.00
23/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.48	89.4000	89.4800	89.4000	0.00
23/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.77	90.6700	90.7700	90.6700	51.00
23/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.22	90.1100	90.2200	90.1100	0.00
23/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.36	90.2200	90.3600	90.2200	0.00
23/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.50	93.3500	93.5000	93.3500	0.00
23/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.97	93.8200	93.9700	93.8200	0.00
23/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.32	86.1800	86.3200	86.1800	0.00
23/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.82	91.6900	91.8200	91.6900	0.00
23/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/07/2020	IS10 On 17-December-25			Interest Rate Swap	79.61	79.5400	79.6100	79.5400	0.00

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23/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.17	76.1300	76.1700	76.1300	0.00
23/07/2020	IS10 On 15-June-26			Interest Rate Swap	74.61	74.6200	74.6100	74.6200	0.00
23/07/2020	IS10 On 21-September-26			Interest Rate Swap	76.68	76.7300	76.6800	76.7300	0.00
23/07/2020	IS10 On 21-December-26			Interest Rate Swap	80.76	80.8600	80.7600	80.8600	0.00
23/07/2020	IS10 On 15-March-27			Interest Rate Swap	79.33	79.4800	79.3300	79.4800	0.00
23/07/2020	IS10 On 21-June-27			Interest Rate Swap	81.46	81.6500	81.4600	81.6500	0.00
23/07/2020	IS10 On 20-September-27			Interest Rate Swap	87.31	87.5200	87.3100	87.5200	0.00
23/07/2020	IS10 On 20-December-27			Interest Rate Swap	87.74	87.9400	87.7400	87.9400	0.00
23/07/2020	IS10 On 22-March-28			Interest Rate Swap	80.78	80.9600	80.7800	80.9600	0.00
23/07/2020	IS10 On 20-June-28			Interest Rate Swap	88.64	88.8300	88.6400	88.8300	0.00
23/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.70	96.3450	3.6950	96.3450	0.00
23/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.70	96.3550	3.6950	96.3550	0.00
23/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.60	96.4950	3.5950	96.4950	0.00
23/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.60	96.4950	3.5950	96.4950	0.00
23/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.60	96.4950	3.5950	96.4950	30.00
23/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.59	96.5050	3.5850	96.5050	0.00
23/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.63	96.4800	3.6300	96.4800	0.00
23/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.3700	3.7500	96.3700	0.00
23/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.3350	3.8150	96.3350	0.00
23/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.1100	4.0100	96.1100	0.00
23/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.11	96.0150	4.1050	96.0150	0.00
23/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.37	95.7050	4.3650	95.7050	0.00
23/07/2020	R023 On 06-August-20			Bond Future	4.97	110.4392	4.9673	110.4392	25,078.00
23/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5471	6	5471	6	0.00
23/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5494	6	5494	6	0.00
23/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5517	6	5517	6	0.00
23/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20			Bond Future	5.06	107.6751	5.0573	107.6751	13,220.00
23/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5189	6	5189	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5210	6	5210	6	0.00
23/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5168	6	5168	6	0.00
23/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 04-February-21			Bond Future	5.13	108.8933	5.1288	108.8933	0.00
23/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2483	3	2483	3	0.00
23/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2517	3	2517	3	0.00
23/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2500	3	2500	3	0.00
23/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	147	0	147	0	0.00
23/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	149	0	149	0	0.00
23/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	144	0	144	0	0.00
23/07/2020	R023 On 06-May-21			Bond Future	5.20	106.2390	5.1958	106.2390	0.00
23/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4068	4	4068	4	0.00
23/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4100	4	4100	4	0.00
23/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4084	4	4084	4	0.00
23/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	31	0	31	0	0.00
23/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	30	0	30	0	0.00
23/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	32	0	32	0	0.00
23/07/2020	R023 On 05-August-21			Bond Future	5.34	107.3948	5.3376	107.3948	0.00
23/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	57	0	57	0	0.00
23/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	72	0	72	0	0.00
23/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	42	0	42	0	0.00
23/07/2020	R035 On 06-August-20			Bond Future	10.73	89.2940	10.7263	89.2940	106,963.00
23/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	69	0	69	0	0.00
23/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
23/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
23/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	18	0	18	0	500.00
23/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	72	0	72	0	0.00
23/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	629	0	629	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	65	0	65	0	0.00
23/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
23/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	14506	16	14506	16	0.00
23/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	5528	7	5528	7	0.00
23/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	5664	7	5664	7	0.00
23/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	5596	7	5596	7	0.00
23/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2467	3	2467	3	500.00
23/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	12485	14	12485	14	0.00
23/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	7364	9	7364	9	0.00
23/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	11771	13	11771	13	0.00
23/07/2020	R035 On 05-November-20			Bond Future	10.94	85.7442	10.9406	85.7442	5,700.00
23/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2433	2	2433	2	0.00
23/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2457	2	2457	2	0.00
23/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2408	2	2408	2	0.00
23/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6493	7	6493	7	0.00
23/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6449	7	6449	7	0.00
23/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6406	7	6406	7	0.00
23/07/2020	R035 On 04-February-21			Bond Future	11.16	86.7143	11.1610	86.7143	0.00
23/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2600	2	2600	2	0.00
23/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2755	2	2755	2	0.00
23/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2581	2	2581	2	0.00
23/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	5349	5	5349	5	0.00
23/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2562	2	2562	2	0.00
23/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	9868	11	9868	11	0.00
23/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5478	6	5478	6	650.00
23/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	9918	11	9918	11	0.00
23/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9418	10	9418	10	650.00
23/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	9817	11	9817	11	0.00
23/07/2020	R035 On 06-May-21			Bond Future	11.38	83.2372	11.3808	83.2372	0.00
23/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8932	8	8932	8	0.00
23/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	9006	8	9006	8	0.00
23/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	10512	10	10512	10	0.00
23/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	6196	6	6196	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2820	2	2820	2	793.00
23/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	4045	4	4045	4	1,650.00
23/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7748	7	7748	7	0.00
23/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5485	5	5485	5	0.00
23/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8969	8	8969	8	0.00
23/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	7571	8	7571	8	0.00
23/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	5850	6	5850	6	793.00
23/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4045	5	4045	5	793.00
23/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3396	4	3396	4	0.00
23/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	2771	3	2771	3	1,650.00
23/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5191	6	5191	6	1,650.00
23/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10091	11	10091	11	0.00
23/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3413	4	3413	4	0.00
23/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3379	4	3379	4	0.00
23/07/2020	R035 On 05-August-21			Bond Future	11.63	84.1423	11.6277	84.1423	0.00
23/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	52822	54	52822	54	0.00
23/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	52705	54	52705	54	0.00
23/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	52938	54	52938	54	0.00
23/07/2020	R186 On 06-August-20			Bond Future	7.46	116.8540	7.4598	116.8540	73,029.00
23/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4845	5	4845	5	0.00
23/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	781	1	781	1	2,500.00
23/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	8032	8	8032	8	900.00
23/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2980	3	2980	3	900.00
23/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4232	4	4232	4	0.00
23/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4896	5	4896	5	0.00
23/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4794	5	4794	5	0.00
23/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	10	0	10	0	0.00
23/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	834	1	834	1	2,500.00
23/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	78	0	78	0	15,177.00
23/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	19	0	19	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	9	0	9	0	0.00
23/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	9	0	9	0	0.00
23/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-November-20			Bond Future	7.63	118.0625	7.6339	118.0625	15,750.00
23/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1139	1	1139	1	1,200.00
23/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5973	6	5973	6	0.00
23/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2143	2	2143	2	80.00
23/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5933	6	5933	6	0.00
23/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5893	6	5893	6	0.00
23/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3555	4	3555	4	1,200.00
23/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	536	1	536	1	80.00
23/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	3060	3	3060	3	3,500.00
23/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4738	5	4738	5	3,500.00
23/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8423	9	8423	9	0.00
23/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1125	1	1125	1	0.00
23/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	1990	2	1990	2	0.00
23/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	317	0	317	0	3,500.00
23/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	778	1	778	1	0.00
23/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2845	3	2845	3	0.00
23/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6659	6	6659	6	0.00
23/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	788	1	788	1	0.00
23/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1663	2	1663	2	0.00
23/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	769	1	769	1	0.00
23/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4512	4	4512	4	0.00
23/07/2020	R186 On 04-February-21			Bond Future	7.81	114.1162	7.8069	114.1162	0.00
23/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	4121	4	4121	4	0.00
23/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	4150	4	4150	4	0.00
23/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4180	4	4180	4	0.00
23/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2405	2	2405	2	0.00
23/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2386	2	2386	2	0.00
23/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2424	2	2424	2	0.00
23/07/2020	R186 On 06-May-21			Bond Future	7.99	115.4325	7.9925	115.4325	0.00
23/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12596	13	12596	13	0.00

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23/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12558	13	12558	13	0.00
23/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12520	13	12520	13	0.00
23/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	271	0	271	0	0.00
23/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	274	0	274	0	0.00
23/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	268	0	268	0	0.00
23/07/2020	R186 On 05-August-21			Bond Future	8.22	111.4060	8.2163	111.4060	0.00
23/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1764	2	1764	2	0.00
23/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1808	2	1808	2	0.00
23/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1852	2	1852	2	0.00
23/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R197 On 06-August-20			Bond Future	305.24	305.3017	305.2411	305.3017	2,591.00
23/07/2020	R197 On 05-November-20			Bond Future	308.47	308.5342	308.4712	308.5342	1,400.00
23/07/2020	R197 On 04-February-21			Bond Future	304.19	304.2559	304.1908	304.2559	0.00
23/07/2020	R197 On 06-May-21			Bond Future	307.77	307.8358	307.7693	307.8358	0.00
23/07/2020	R197 On 05-August-21			Bond Future	303.20	303.2676	303.2009	303.2676	0.00
23/07/2020	R202 On 06-August-20			Bond Future	205.83	205.8616	205.8315	205.8616	6,136.00
23/07/2020	R202 On 05-November-20			Bond Future	208.01	208.0412	208.0095	208.0412	1,904.00
23/07/2020	R202 On 04-February-21			Bond Future	206.25	206.2788	206.2459	206.2788	0.00
23/07/2020	R202 On 06-May-21			Bond Future	208.67	208.7057	208.6719	208.7057	0.00
23/07/2020	R202 On 05-August-21			Bond Future	206.75	206.7822	206.7485	206.7822	0.00
23/07/2020	R208 On 06-August-20			Bond Future	3.52	104.4742	3.5196	104.4742	22,492.00
23/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1280	1	1280	1	0.00
23/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1286	1	1286	1	0.00
23/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1273	1	1273	1	0.00
23/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20			Bond Future	3.07	102.1640	3.0730	102.1640	0.00
23/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	665	1	665	1	0.00
23/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	661	1	661	1	0.00
23/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	658	1	658	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20			Bond Future	10.59	68.3590	10.5921	68.3590	59,872.00
23/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	39981	41	39981	41	0.00
23/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40090	41	40090	41	0.00
23/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	39873	41	39873	41	0.00
23/07/2020	R209 On 05-November-20			Bond Future	10.78	65.9264	10.7797	65.9264	2,500.00
23/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1955	2	1955	2	0.00
23/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1990	2	1990	2	0.00
23/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1972	2	1972	2	0.00
23/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6435	7	6435	7	0.00
23/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6393	7	6393	7	0.00
23/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6478	7	6478	7	0.00
23/07/2020	R209 On 04-February-21			Bond Future	10.97	66.6727	10.9676	66.6727	0.00
23/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2826	2	2826	2	0.00
23/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2845	2	2845	2	0.00
23/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2807	2	2807	2	0.00
23/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	7737	8	7737	8	0.00
23/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7696	8	7696	8	0.00
23/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7655	8	7655	8	0.00
23/07/2020	R209 On 06-May-21			Bond Future	11.16	64.3006	11.1606	64.3006	460.00
23/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2965	3	2965	3	1,000.00
23/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	5316	5	5316	5	0.00
23/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	8193	7	8193	7	0.00
23/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	8257	8	8257	8	0.00
23/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	8289	8	8289	8	0.00
23/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	8225	7	8225	7	0.00
23/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	2958	3	2958	3	0.00
23/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	2929	3	2929	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	2915	3	2915	3	1,000.00
23/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	2943	3	2943	3	0.00
23/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	4849	5	4849	5	1,000.00
23/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8017	9	8017	9	0.00
23/07/2020	R209 On 05-August-21			Bond Future	11.37	64.9997	11.3730	64.9997	0.00
23/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	2130	1	2130	1	0.00
23/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	2081	1	2081	1	0.00
23/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	2179	1	2179	1	0.00
23/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R210 On 06-August-20			Bond Future	181.89	181.7960	181.8898	181.7960	1,929.00
23/07/2020	R210 On 05-November-20			Bond Future	181.14	181.0460	181.1398	181.0460	644.00
23/07/2020	R210 On 04-February-21			Bond Future	183.23	183.1380	183.2320	183.1380	0.00
23/07/2020	R210 On 06-May-21			Bond Future	182.68	182.5827	182.6777	182.5827	0.00
23/07/2020	R210 On 05-August-21			Bond Future	184.71	184.6132	184.7093	184.6132	0.00
23/07/2020	R212 On 06-August-20			Bond Future	165.60	165.5333	165.5954	165.5333	7,008.00
23/07/2020	R212 On 05-November-20			Bond Future	167.35	167.2860	167.3477	167.2860	1,526.00
23/07/2020	R212 On 04-February-21			Bond Future	166.99	166.9242	166.9859	166.9242	0.00
23/07/2020	R212 On 06-May-21			Bond Future	168.95	168.8879	168.9501	168.8879	0.00
23/07/2020	R212 On 05-August-21			Bond Future	168.50	168.4390	168.5021	168.4390	0.00
23/07/2020	R213 On 06-August-20			Bond Future	9.61	85.5117	9.6077	85.5117	16,142.00
23/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	401	0	401	0	0.00
23/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	432	0	432	0	0.00
23/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	416	0	416	0	0.00
23/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2220	3	2220	3	0.00
23/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2177	3	2177	3	0.00
23/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2265	3	2265	3	0.00
23/07/2020	R213 On 05-November-20			Bond Future	9.80	82.8678	9.8011	82.8678	0.00
23/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2851	3	2851	3	0.00
23/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2876	3	2876	3	0.00
23/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2902	3	2902	3	0.00
23/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	3985	4	3985	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4048	4	4048	4	0.00
23/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4016	4	4016	4	0.00
23/07/2020	R213 On 04-February-21			Bond Future	10.00	83.8054	9.9988	83.8054	0.00
23/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2945	3	2945	3	0.00
23/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2924	3	2924	3	0.00
23/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2902	3	2902	3	0.00
23/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6277	7	6277	7	0.00
23/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6313	7	6313	7	0.00
23/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6242	7	6242	7	0.00
23/07/2020	R213 On 06-May-21			Bond Future	10.20	81.2404	10.1970	81.2404	0.00
23/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	10071	10	10071	10	0.00
23/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	10104	10	10104	10	0.00
23/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	10037	10	10037	10	0.00
23/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1688	2	1688	2	0.00
23/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1676	2	1676	2	0.00
23/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1663	2	1663	2	0.00
23/07/2020	R213 On 05-August-21			Bond Future	10.42	82.1241	10.4227	82.1241	0.00
23/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	2204	2	2204	2	0.00
23/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	2155	2	2155	2	0.00
23/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	2105	2	2105	2	0.00
23/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 06-August-20			Bond Future	10.88	66.0799	10.8763	66.0799	20,627.00
23/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	45	0	45	0	0.00
23/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	47	0	47	0	0.00
23/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	50	0	50	0	0.00
23/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	5500	7	5500	7	0.00
23/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	5627	7	5627	7	0.00
23/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	5563	7	5563	7	0.00
23/07/2020	R214 On 05-November-20			Bond Future	11.06	63.4870	11.0608	63.4870	3,100.00
23/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1980	2	1980	2	0.00
23/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1998	2	1998	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
23/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1962	2	1962	2	0.00
23/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	6848	8	6848	8	0.00
23/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	6803	8	6803	8	0.00
23/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	6758	8	6758	8	0.00
23/07/2020	R214 On 04-February-21			Bond Future	11.25	64.2054	11.2493	64.2054	0.00
23/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2781	2	2781	2	0.00
23/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2818	2	2818	2	0.00
23/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2799	2	2799	2	0.00
23/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8221	9	8221	9	0.00
23/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8178	9	8178	9	0.00
23/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8265	9	8265	9	0.00
23/07/2020	R214 On 06-May-21			Bond Future	11.44	61.6667	11.4359	61.6667	0.00
23/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7555	7	7555	7	0.00
23/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7525	7	7525	7	0.00
23/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	7494	7	7494	7	0.00
23/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3383	4	3383	4	0.00
23/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3400	4	3400	4	0.00
23/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3366	4	3366	4	0.00
23/07/2020	R214 On 05-August-21			Bond Future	11.64	62.3373	11.6437	62.3373	0.00
23/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	1845	1	1845	1	0.00
23/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	1943	1	1943	1	0.00
23/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	1894	1	1894	1	0.00
23/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 06-August-20			Bond Future	11.31	80.9782	11.3095	80.9782	112,674.00
23/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	14	0	14	0	0.00
23/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	3873	3	3873	3	0.00
23/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	966	1	966	1	0.00
23/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	359	0	359	0	640.00
23/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
23/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	16	0	16	0	0.00
23/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3616	3	3616	3	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	8812	7	8812	7	814.00
23/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	37	0	37	0	640.00
23/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
23/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	15	0	15	0	0.00
23/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	835	0	835	0	470.00
23/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	6052	5	6052	5	814.00
23/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2282	3	2282	3	0.00
23/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8338	10	8338	10	0.00
23/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	98	0	98	0	0.00
23/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	8257	10	8257	10	0.00
23/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	405	1	405	1	0.00
23/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	18	0	18	0	0.00
23/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	349	1	349	1	0.00
23/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	19009	20	19009	20	0.00
23/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	16583	18	16583	18	0.00
23/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	3597	5	3597	5	0.00
23/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2064	3	2064	3	0.00
23/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8418	10	8418	10	0.00
23/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	7077	8	7077	8	0.00
23/07/2020	R248 On 05-November-20			Bond Future	11.51	77.4054	11.5132	77.4054	250.00
23/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2863	2	2863	2	950.00
23/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	1009	1	1009	1	950.00
23/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	1060	1	1060	1	0.00
23/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	1047	1	1047	1	0.00
23/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	1034	1	1034	1	0.00
23/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12042	13	12042	13	0.00
23/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12112	13	12112	13	0.00
23/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	11971	13	11971	13	0.00
23/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12254	13	12254	13	0.00
23/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6379	7	6379	7	0.00
23/07/2020	R248 On 04-February-21			Bond Future	11.72	78.2813	11.7228	78.2813	0.00
23/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2502	2	2502	2	0.00
23/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2521	2	2521	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
23/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2540	2	2540	2	0.00
23/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11271	12	11271	12	0.00
23/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11388	12	11388	12	0.00
23/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11330	12	11330	12	0.00
23/07/2020	R248 On 06-May-21			Bond Future	11.93	74.7700	11.9312	74.7700	0.00
23/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7294	6	7294	6	0.00
23/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7361	7	7361	7	0.00
23/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7328	6	7328	6	0.00
23/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	4820	5	4820	5	0.00
23/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	4795	5	4795	5	0.00
23/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	4845	5	4845	5	0.00
23/07/2020	R248 On 05-August-21			Bond Future	12.16	75.5828	12.1638	75.5828	0.00
23/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	2013	1	2013	1	0.00
23/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	2069	1	2069	1	0.00
23/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	1956	0	1956	0	0.00
23/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00