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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/06/2020 TO: 18/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	1386 On 28-February-31			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
18/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	2025 On 06-August-20			Bond Future	138.49	138.4761	138.4909	138.4761	4,976.00
18/06/2020	2025 On 05-November-20			Bond Future	140.01	139.9944	140.0086	139.9944	0.00
18/06/2020	2025 On 04-February-21			Bond Future	140.14	140.1278	140.1416	140.1278	0.00
18/06/2020	2025 On 06-May-21			Bond Future	141.84	141.8256	141.8392	141.8256	0.00
18/06/2020	2029 On 06-August-20			Bond Future	100.24	100.3091	100.2421	100.3091	4,982.00
18/06/2020	2029 On 05-November-20			Bond Future	100.20	100.2727	100.2045	100.2727	0.00
18/06/2020	2029 On 04-February-21			Bond Future	101.39	101.4594	101.3900	101.4594	0.00
18/06/2020	2029 On 06-May-21			Bond Future	101.47	101.5378	101.4672	101.5378	0.00
18/06/2020	2030 On 06-August-20			Bond Future	9.41	90.7961	91.5209	90.7961	107,131.00
18/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1067	1	1	1	0.00
18/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	5849	5	6	5	0.00
18/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	984	1	1	1	450.00
18/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	650	1	1	1	800.00
18/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	171	0	0	0	800.00
18/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1110	1	1	1	0.00
18/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	9947	9	10	9	0.00
18/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4037	4	4	4	470.00
18/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	7272	7	7	7	470.00
18/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	1906	2	2	2	0.00
18/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	3826	3	4	3	0.00
18/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	7512	7	8	7	0.00
18/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4254	4	4	4	0.00
18/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3023	3	3	3	450.00
18/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1088	1	1	1	0.00
18/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11016	10	11	10	0.00
18/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	4967	4	5	4	650.00
18/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	8093	7	8	7	0.00
18/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	254	0	0	0	323.00
18/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1315	1	1	1	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5781	6	6	6	0.00
18/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	116	0	0	0	650.00
18/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	157	0	0	0	0.00
18/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2573	3	3	3	2,500.00
18/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	21	0	0	0	650.00
18/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2940	3	3	3	0.00
18/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1872	2	2	2	800.00
18/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	41	0	0	0	0.00
18/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	488	1	0	1	0.00
18/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	711	1	1	1	0.00
18/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2902	3	3	3	0.00
18/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	1097	1	1	1	0.00
18/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	651	1	1	1	0.00
18/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	778	1	1	1	5,850.00
18/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	343	0	0	0	0.00
18/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3950	5	4	5	0.00
18/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	6583	7	7	7	0.00
18/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	178	0	0	0	0.00
18/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	3136	4	3	4	0.00
18/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2979	3	3	3	0.00
18/06/2020	2030 On 05-November-20			Bond Future	9.61	91.7702	92.5023	91.7702	0.00
18/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1501	1	2	1	3,000.00
18/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3280	3	3	3	0.00
18/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	799	1	1	1	1,000.00
18/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	1867	2	2	2	1,000.00
18/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1297	1	1	1	3,000.00
18/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2655	2	3	2	0.00
18/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	575	0	1	0	3,000.00
18/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2681	2	3	2	0.00
18/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	4703	4	5	4	0.00
18/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1519	1	2	1	14,160.00
18/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4038	4	4	4	0.00
18/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2288	2	2	2	3,000.00

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18/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6216	6	6	6	0.00
18/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	820	1	1	1	14,160.00
18/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1019	1	1	1	15,646.00
18/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	1847	2	2	2	15,646.00
18/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	5832	5	6	5	0.00
18/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	2707	2	3	2	0.00
18/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3889	4	4	4	0.00
18/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	5185	6	5	6	0.00
18/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5869	6	6	6	0.00
18/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1519	2	2	2	3,000.00
18/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	7376	8	7	8	0.00
18/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1663	2	2	2	15,646.00
18/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3953	4	4	4	0.00
18/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	6432	7	6	7	0.00
18/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4452	5	4	5	0.00
18/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	8232	9	8	9	0.00
18/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2630	3	3	3	14,160.00
18/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	2199	2	2	2	1,000.00
18/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3921	4	4	4	0.00
18/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	9630	10	10	10	0.00
18/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	5146	6	5	6	0.00
18/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	3268	4	3	4	3,000.00
18/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	8336	9	8	9	0.00
18/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5911	6	6	6	0.00
18/06/2020	2030 On 04-February-21			Bond Future	9.81	88.8301	89.5702	88.8301	0.00
18/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1145	1	1	1	1,000.00
18/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2400	2	2	2	0.00
18/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2297	2	2	2	1,000.00
18/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1133	1	1	1	800.00
18/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2380	2	2	2	0.00
18/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2359	2	2	2	0.00
18/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1823	2	2	2	800.00
18/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5134	5	5	5	0.00

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18/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	3021	3	3	3	1,800.00
18/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	7199	8	7	8	0.00
18/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	6156	7	6	7	0.00
18/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	9516	10	10	10	0.00
18/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	6009	6	6	6	0.00
18/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	6045	7	6	7	0.00
18/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5972	6	6	6	0.00
18/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	9467	10	9	10	0.00
18/06/2020	2030 On 06-May-21			Bond Future	10.02	89.8873	90.6360	89.8873	0.00
18/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	6601	6	7	6	0.00
18/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2344	2	2	2	0.00
18/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	9800	9	10	9	0.00
18/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	828	1	1	1	700.00
18/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4129	4	4	4	0.00
18/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4453	4	4	4	0.00
18/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	9835	9	10	9	0.00
18/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2483	2	2	2	0.00
18/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	9870	9	10	9	0.00
18/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1473	2	1	2	0.00
18/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	12569	13	13	13	0.00
18/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4641	5	5	5	700.00
18/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6830	7	7	7	700.00
18/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	7086	8	7	8	0.00
18/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1496	2	1	2	0.00
18/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1485	2	1	2	0.00
18/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4329	5	4	5	0.00
18/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2879	3	3	3	0.00
18/06/2020	2032 On 06-August-20			Bond Future	10.31	88.7150	89.2528	88.7150	102,403.00
18/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1120	1	1	1	0.00
18/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	403	0	0	0	0.00
18/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	413	0	0	0	0.00
18/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	60	0	0	0	800.00

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18/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	261	0	0	0	800.00
18/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	424	0	0	0	0.00
18/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5680	6	6	6	0.00
18/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	5791	6	6	6	0.00
18/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	9926	10	10	10	0.00
18/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6708	7	7	7	0.00
18/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5735	6	6	6	0.00
18/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3554	4	4	4	800.00
18/06/2020	2032 On 05-November-20			Bond Future	10.52	85.5213	86.0643	85.5213	0.00
18/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	1803	2	2	2	0.00
18/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	5574	5	6	5	0.00
18/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5246	5	5	5	0.00
18/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	838	1	1	1	3,000.00
18/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1520	1	2	1	3,000.00
18/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1245	1	1	1	1,000.00
18/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	1823	2	2	2	0.00
18/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	673	1	1	1	1,000.00
18/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	1783	2	2	2	0.00
18/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	6449	7	6	7	0.00
18/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	9670	10	10	10	0.00
18/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	10655	11	11	11	0.00
18/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2358	3	2	3	1,000.00
18/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7897	8	8	8	0.00
18/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	7076	7	7	7	0.00
18/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	6363	7	6	7	0.00
18/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	6406	7	6	7	0.00
18/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2533	3	3	3	3,000.00
18/06/2020	2032 On 04-February-21			Bond Future	10.73	86.5141	87.0630	86.5141	0.00
18/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	862	1	1	1	800.00
18/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1877	2	2	2	0.00
18/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1412	1	1	1	800.00
18/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1909	2	2	2	0.00
18/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	4751	4	5	4	0.00

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18/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1893	2	2	2	0.00
18/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8563	9	9	9	0.00
18/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8516	9	9	9	0.00
18/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	10199	11	10	11	0.00
18/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	4251	5	4	5	800.00
18/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	8610	9	9	9	0.00
18/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12987	13	13	13	0.00
18/06/2020	2032 On 06-May-21			Bond Future	10.95	83.3962	83.9515	83.3962	0.00
18/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	8660	8	9	8	0.00
18/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	8693	8	9	8	0.00
18/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	8628	8	9	8	0.00
18/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2615	3	3	3	0.00
18/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2598	3	3	3	0.00
18/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2581	3	3	3	0.00
18/06/2020	2033 On 06-August-20			Bond Future	96.81	96.4901	96.8141	96.4901	12,378.00
18/06/2020	2033 On 05-November-20			Bond Future	96.66	96.3370	96.6640	96.3370	0.00
18/06/2020	2033 On 04-February-21			Bond Future	97.81	97.4770	97.8075	97.4770	0.00
18/06/2020	2033 On 06-May-21			Bond Future	97.76	97.4295	97.7638	97.4295	0.00
18/06/2020	2037 On 06-August-20			Bond Future	11.34	79.2694	79.3170	79.2694	100,515.00
18/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	105	0	0	0	0.00
18/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	102	0	0	0	0.00
18/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	108	0	0	0	0.00
18/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	10090	10	10	10	0.00
18/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	10019	10	10	10	0.00
18/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	9948	10	10	10	0.00
18/06/2020	2037 On 05-November-20			Bond Future	11.55	80.1200	80.1677	80.1200	0.00
18/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1081	1	1	1	0.00
18/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1056	1	1	1	0.00
18/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1068	1	1	1	0.00
18/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	10082	10	10	10	0.00
18/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	9965	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	10024	10	10	10	0.00
18/06/2020	2037 On 04-February-21			Bond Future	11.78	76.7947	76.8425	76.7947	0.00
18/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	5550	6	6	6	300.00
18/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	905	1	1	1	72.00
18/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	11606	12	12	12	0.00
18/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2595	3	3	3	0.00
18/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1731	2	2	2	0.00
18/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1617	2	2	2	0.00
18/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1631	2	2	2	0.00
18/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5335	5	5	5	0.00
18/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1929	2	2	2	240.00
18/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1645	2	2	2	0.00
18/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	11115	11	11	11	0.00
18/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4634	5	5	5	240.00
18/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	10095	10	10	10	0.00
18/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1442	1	1	1	300.00
18/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	8305	8	8	8	72.00
18/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	10786	11	11	11	72.00
18/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	11226	11	11	11	0.00
18/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	11170	11	11	11	0.00
18/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	14997	15	15	15	0.00
18/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	4449	4	4	4	0.00
18/06/2020	2037 On 06-May-21			Bond Future	12.01	77.7091	77.7573	77.7091	0.00
18/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	6666	7	7	7	0.00
18/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	6698	7	7	7	0.00
18/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	6730	7	7	7	0.00
18/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	4387	4	4	4	0.00
18/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	4365	4	4	4	0.00
18/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4409	4	4	4	0.00
18/06/2020	2038 On 06-August-20			Bond Future	107.58	107.8610	107.5797	107.8610	10,569.00
18/06/2020	2038 On 05-November-20			Bond Future	108.76	109.0438	108.7589	109.0438	0.00
18/06/2020	2038 On 04-February-21			Bond Future	108.33	108.6207	108.3319	108.6207	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
18/06/2020	2038 On 06-May-21			Bond Future	109.64	109.9371	109.6444	109.9371	0.00
18/06/2020	2040 On 06-August-20			Bond Future	11.54	80.6890	80.7718	80.6890	55,829.00
18/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	91	0	0	0	0.00
18/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	784	1	1	1	0.00
18/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	94	0	0	0	0.00
18/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	97	0	0	0	0.00
18/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	1681	2	2	2	0.00
18/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	20	0	0	0	800.00
18/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	105	0	0	0	800.00
18/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	686	1	1	1	0.00
18/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	10564	11	11	11	0.00
18/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	14545	15	15	15	0.00
18/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	5756	6	6	6	800.00
18/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	10867	11	11	11	0.00
18/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	5428	6	5	6	12,538.00
18/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	10944	11	11	11	0.00
18/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	3503	4	4	4	517.00
18/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	10791	11	11	11	0.00
18/06/2020	2040 On 05-November-20			Bond Future	11.75	81.5549	81.6381	81.5549	0.00
18/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	465	0	0	0	2,000.00
18/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	330	0	0	0	2,000.00
18/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	677	1	1	1	2,230.00
18/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	990	1	1	1	0.00
18/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	909	1	1	1	2,000.00
18/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2176	2	2	2	2,230.00
18/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4086	4	4	4	0.00
18/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1002	1	1	1	0.00
18/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	3483	3	3	3	0.00
18/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1014	1	1	1	0.00
18/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	5103	5	5	5	2,000.00
18/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	10964	11	11	11	0.00
18/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	10901	11	11	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
18/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	16781	17	17	17	0.00
18/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	13038	13	13	13	0.00
18/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	4428	4	4	4	2,000.00
18/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	7142	7	7	7	0.00
18/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	11481	12	11	12	0.00
18/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	11028	11	11	11	0.00
18/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	15001	15	15	15	0.00
18/06/2020	2040 On 04-February-21			Bond Future	11.98	77.9958	78.0797	77.9958	0.00
18/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1165	1	1	1	800.00
18/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4484	4	4	4	0.00
18/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1598	2	2	2	0.00
18/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	635	1	1	1	500.00
18/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	694	1	1	1	800.00
18/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1612	2	2	2	0.00
18/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1369	1	1	1	500.00
18/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4003	4	4	4	0.00
18/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1584	2	2	2	0.00
18/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	12227	12	12	12	0.00
18/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	6557	7	7	7	500.00
18/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	13219	13	13	13	0.00
18/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	18499	19	18	19	0.00
18/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	17888	18	18	18	0.00
18/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	14326	14	14	14	0.00
18/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	12106	12	12	12	0.00
18/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	12167	12	12	12	0.00
18/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5962	6	6	6	800.00
18/06/2020	2040 On 06-May-21			Bond Future	12.21	78.9246	79.0093	78.9246	0.00
18/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	6329	6	6	6	0.00
18/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	6360	6	6	6	0.00
18/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	6297	6	6	6	0.00
18/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	5089	5	5	5	0.00
18/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	5063	5	5	5	0.00
18/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	5037	5	5	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
18/06/2020	2044 On 06-August-20			Bond Future	11.62	77.3133	77.3296	77.3133	77,122.00
18/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	42	0	0	0	0.00
18/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	6	0	0	0	602.00
18/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	45	0	0	0	0.00
18/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	63	0	0	0	602.00
18/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
18/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	21	0	0	0	140.00
18/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	804	1	1	1	0.00
18/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	44	0	0	0	0.00
18/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1106	1	1	1	0.00
18/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	20430	20	20	20	0.00
18/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	14579	15	15	15	0.00
18/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	12747	13	13	13	0.00
18/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	12829	13	13	13	0.00
18/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	5449	5	5	5	140.00
18/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	4631	5	5	5	602.00
18/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	11941	12	12	12	0.00
18/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	12910	13	13	13	0.00
18/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	17201	17	17	17	0.00
18/06/2020	2044 On 05-November-20			Bond Future	11.83	78.1430	78.1590	78.1430	0.00
18/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	410	0	0	0	1,815.00
18/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	953	1	1	1	0.00
18/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	579	1	1	1	0.00
18/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	2962	3	3	3	0.00
18/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	977	1	1	1	0.00
18/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3097	3	3	3	0.00
18/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	588	1	1	1	568.00
18/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	629	1	1	1	1,815.00
18/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	965	1	1	1	0.00
18/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	647	1	1	1	525.00
18/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	223	0	0	0	525.00
18/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	2427	2	2	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
18/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	95	0	0	0	1,815.00
18/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2168	2	2	2	0.00
18/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	205	0	0	0	568.00
18/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	11164	11	11	11	0.00
18/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	13359	13	13	13	0.00
18/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	6734	7	7	7	1,815.00
18/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	5661	6	6	6	1,815.00
18/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	23165	23	23	23	0.00
18/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	13503	14	14	14	0.00
18/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	18906	19	19	19	0.00
18/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	11229	11	11	11	0.00
18/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	19340	19	19	19	0.00
18/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	13942	14	14	14	0.00
18/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	15772	16	16	16	0.00
18/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	7233	7	7	7	525.00
18/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5856	6	6	6	568.00
18/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	11294	11	11	11	0.00
18/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	13869	14	14	14	0.00
18/06/2020	2044 On 04-February-21			Bond Future	12.05	74.6695	74.6853	74.6695	0.00
18/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1421	1	1	1	0.00
18/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1447	1	1	1	0.00
18/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1343	1	1	1	0.00
18/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	703	1	1	1	405.00
18/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1434	1	1	1	0.00
18/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1053	1	1	1	0.00
18/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2171	2	2	2	0.00
18/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	12947	13	13	13	0.00
18/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	13397	13	13	13	405.00
18/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	17888	18	18	18	0.00
18/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	10123	10	10	10	405.00
18/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	13010	13	13	13	0.00
18/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	15084	15	15	15	0.00
18/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	12883	13	13	13	0.00

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18/06/2020	2044 On 06-May-21			Bond Future	12.28	75.5588	75.5746	75.5588	0.00
18/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	6188	6	6	6	0.00
18/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	6157	6	6	6	0.00
18/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	6127	6	6	6	0.00
18/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	5215	5	5	5	0.00
18/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	5242	5	5	5	0.00
18/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	5189	5	5	5	0.00
18/06/2020	2046 On 06-August-20			Bond Future	98.04	97.6127	98.0408	97.6127	16,109.00
18/06/2020	2046 On 05-November-20			Bond Future	97.33	96.8978	97.3301	96.8978	0.00
18/06/2020	2046 On 04-February-21			Bond Future	98.48	98.0449	98.4818	98.0449	0.00
18/06/2020	2046 On 06-May-21			Bond Future	97.87	97.4246	97.8666	97.4246	0.00
18/06/2020	2050 On 06-August-20			Bond Future	98.19	98.1799	98.1926	98.1799	16,793.00
18/06/2020	2050 On 05-November-20			Bond Future	99.27	99.2562	99.2685	99.2562	0.00
18/06/2020	2050 On 04-February-21			Bond Future	98.53	98.5211	98.5331	98.5211	0.00
18/06/2020	2050 On 06-May-21			Bond Future	99.73	99.7151	99.7271	99.7151	0.00
18/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	AL37 On 06-August-20			Index Future	726.58	720.3170	726.5770	720.3170	0.00
18/06/2020	AL37 On 05-November-20			Index Future	734.44	728.1160	734.4400	728.1160	0.00
18/06/2020	AL37 On 04-February-21			Index Future	742.95	736.5550	742.9480	736.5550	0.00
18/06/2020	AL37 On 06-May-21			Index Future	751.77	745.3010	751.7690	745.3010	0.00
18/06/2020	AL7T On 06-August-20			Index Future	799.75	794.0470	799.7540	794.0470	0.00
18/06/2020	AL7T On 05-November-20			Index Future	808.41	802.6450	808.4090	802.6450	0.00
18/06/2020	AL7T On 04-February-21			Index Future	817.78	811.9470	817.7750	811.9470	0.00
18/06/2020	AL7T On 06-May-21			Index Future	827.48	821.5890	827.4840	821.5890	0.00
18/06/2020	ALBI On 06-August-20			Index Future	697.07	694.3920	697.0670	694.3920	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	ALBI On 05-November-20			Index Future	704.61	701.9100	704.6110	701.9100	0.00
18/06/2020	ALBI On 04-February-21			Index Future	712.77	710.0450	712.7740	710.0450	0.00
18/06/2020	ALBI On 06-May-21			Index Future	721.24	718.4770	721.2370	718.4770	0.00
18/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2020	ES33 On 06-August-20			Bond Future	12.12	73.0192	73.0858	73.0192	350.00
18/06/2020	ES33 On 05-November-20			Bond Future	12.39	70.0275	70.0944	70.0275	0.00
18/06/2020	ES33 On 04-February-21			Bond Future	12.67	70.8404	70.9077	70.8404	0.00
18/06/2020	ES33 On 06-May-21			Bond Future	12.95	67.9056	67.9736	67.9056	0.00
18/06/2020	ES42 On 06-August-20			Bond Future	12.60	72.2036	72.2476	72.2036	4,919.00
18/06/2020	ES42 On 05-November-20			Bond Future	12.87	68.7197	68.7637	68.7197	0.00
18/06/2020	ES42 On 04-February-21			Bond Future	13.13	69.5182	69.5625	69.5182	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
18/06/2020	ES42 On 06-May-21			Bond Future	13.42	66.0865	66.1311	66.0865	0.00
18/06/2020	GOVI On 06-August-20			GOVI	689.49	686.6920	689.4900	686.6920	1,031.00
18/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	386400	41	39	41	0.00
18/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	386300	41	39	41	0.00
18/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	386500	41	39	41	0.00
18/06/2020	GOVI On 05-November-20			GOVI	696.95	694.1270	696.9520	694.1270	0.00
18/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	408980	44	41	44	0.00
18/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	408780	44	41	44	0.00
18/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	408880	44	41	44	0.00
18/06/2020	GOVI On 04-February-21			GOVI	705.03	702.1720	705.0260	702.1720	0.00
18/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	459140	49	46	49	0.00
18/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	459240	49	46	49	0.00
18/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	459340	49	46	49	0.00
18/06/2020	GOVI On 06-May-21			GOVI	713.40	710.5100	713.3970	710.5100	0.00
18/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	347270	32	35	32	0.00
18/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	347070	32	35	32	0.00
18/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	347170	32	35	32	0.00
18/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2020	IGOV On 06-August-20			Index Future	256.02	255.9920	256.0240	255.9920	1,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	IGOV On 05-November-20			Index Future	258.86	258.8270	258.8580	258.8270	47.00
18/06/2020	IGOV On 04-February-21			Index Future	261.92	261.8890	261.9190	261.8890	0.00
18/06/2020	IGOV On 06-May-21			Index Future	265.09	265.0600	265.0900	265.0600	0.00
18/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
18/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
18/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0700	94.0500	94.0700	0.00
18/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.32	92.3500	92.3200	92.3500	0.00
18/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.52	90.5600	90.5200	90.5600	0.00
18/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.53	89.6000	89.5300	89.6000	0.00
18/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.85	90.9500	90.8500	90.9500	51.00
18/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.32	90.4600	90.3200	90.4600	0.00
18/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.50	90.6600	90.5000	90.6600	0.00
18/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.70	93.8900	93.7000	93.8900	0.00
18/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.25	94.5100	94.2500	94.5100	0.00
18/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.73	87.0600	86.7300	87.0600	0.00
18/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.35	92.7500	92.3500	92.7500	0.00
18/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.52	82.4900	81.5200	82.4900	0.00
18/06/2020	IS10 On 16-March-26			Interest Rate Swap	78.21	79.2300	78.2100	79.2300	0.00
18/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.78	77.8500	76.7800	77.8500	0.00
18/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.99	80.0900	78.9900	80.0900	0.00
18/06/2020	IS10 On 21-December-26			Interest Rate Swap	83.20	84.2900	83.2000	84.2900	0.00
18/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.90	83.0200	81.9000	83.0200	0.00
18/06/2020	IS10 On 21-June-27			Interest Rate Swap	84.13	85.2700	84.1300	85.2700	0.00
18/06/2020	IS10 On 20-September-27			Interest Rate Swap	90.02	91.1700	90.0200	91.1700	0.00
18/06/2020	IS10 On 20-December-27			Interest Rate Swap	90.50	91.6900	90.5000	91.6900	0.00
18/06/2020	IS10 On 22-March-28			Interest Rate Swap	83.64	84.9100	83.6400	84.9100	0.00
18/06/2020	IS10 On 20-June-28			Interest Rate Swap	91.49	92.7800	91.4900	92.7800	0.00
18/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
18/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.92	96.0700	96.0800	96.0700	0.00
18/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.76	96.2200	96.2400	96.2200	0.00
18/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.75	96.2500	96.2500	96.2500	0.00
18/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.64	96.3100	96.3600	96.3100	0.00
18/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.63	96.3200	96.3700	96.3200	0.00
18/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.60	96.3300	96.4000	96.3300	10.00
18/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.2600	96.3300	96.2600	0.00
18/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.83	96.0700	96.1700	96.0700	0.00
18/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	4.00	95.9050	96.0050	95.9050	0.00
18/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.15	95.7150	95.8550	95.7150	0.00
18/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.4950	95.6250	95.4950	0.00
18/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.65	95.1650	95.3550	95.1650	0.00
18/06/2020	R023 On 06-August-20			Bond Future	5.11	109.4660	109.7029	109.4660	27,369.00
18/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	5110	5	5	5	0.00
18/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5156	5	5	5	0.00
18/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	5133	5	5	5	0.00
18/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R023 On 05-November-20			Bond Future	5.20	106.7324	106.9713	106.7324	0.00
18/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4874	5	5	5	0.00
18/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4853	5	5	5	0.00
18/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4894	5	5	5	0.00
18/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	9	0	0	0	0.00
18/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	9	0	0	0	0.00
18/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	9	0	0	0	0.00
18/06/2020	R023 On 04-February-21			Bond Future	5.28	107.9705	108.2117	107.9705	0.00
18/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2340	2	2	2	0.00
18/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2372	2	2	2	0.00
18/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2356	2	2	2	0.00
18/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	300	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
18/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	303	0	0	0	0.00
18/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	297	0	0	0	0.00
18/06/2020	R023 On 06-May-21			Bond Future	5.35	105.3434	105.5873	105.3434	0.00
18/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3860	4	4	4	0.00
18/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3890	4	4	4	0.00
18/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3875	4	4	4	0.00
18/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	85	0	0	0	0.00
18/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	84	0	0	0	0.00
18/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	86	0	0	0	0.00
18/06/2020	R035 On 06-August-20			Bond Future	11.07	88.1934	88.2737	88.1934	99,328.00
18/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	219	0	0	0	0.00
18/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	16	0	0	0	500.00
18/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	11	0	0	0	24,761.00
18/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	109	0	0	0	500.00
18/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	225	0	0	0	0.00
18/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	824	1	1	1	0.00
18/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	214	0	0	0	0.00
18/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	4	0	0	0	3,000.00
18/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	16721	17	17	17	0.00
18/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	7892	8	8	8	0.00
18/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	8024	8	8	8	0.00
18/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	14707	15	15	15	0.00
18/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	7958	8	8	8	0.00
18/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	4873	5	5	5	500.00
18/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	9667	10	10	10	0.00
18/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	13998	14	14	14	0.00
18/06/2020	R035 On 05-November-20			Bond Future	11.29	84.6647	84.7454	84.6647	0.00
18/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1605	2	2	2	0.00
18/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1624	2	2	2	0.00
18/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1586	2	2	2	0.00
18/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7873	8	8	8	0.00
18/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	7823	8	8	8	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
18/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	7774	8	8	8	0.00
18/06/2020	R035 On 04-February-21			Bond Future	11.52	85.6472	85.7284	85.6472	0.00
18/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1597	2	2	2	0.00
18/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1713	2	2	2	0.00
18/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1582	2	2	2	0.00
18/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	3825	4	4	4	0.00
18/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1568	2	2	2	0.00
18/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	11071	11	11	11	0.00
18/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	6156	6	6	6	650.00
18/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	11127	11	11	11	0.00
18/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	10578	11	11	11	650.00
18/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	11016	11	11	11	0.00
18/06/2020	R035 On 06-May-21			Bond Future	11.75	82.1875	82.2696	82.1875	0.00
18/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	7268	7	7	7	0.00
18/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	7337	7	7	7	0.00
18/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	1939	2	2	2	793.00
18/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	6177	6	6	6	0.00
18/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4157	4	4	4	0.00
18/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	7302	7	7	7	0.00
18/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6720	7	7	7	793.00
18/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4672	5	5	5	793.00
18/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3926	4	4	4	0.00
18/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	11408	11	11	11	0.00
18/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3946	4	4	4	0.00
18/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3907	4	4	4	0.00
18/06/2020	R186 On 06-August-20			Bond Future	7.79	113.8359	114.8337	113.8359	68,618.00
18/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3488	3	3	3	0.00
18/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	723	0	1	0	2,500.00
18/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6325	5	6	5	900.00
18/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2104	2	2	2	900.00
18/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3004	2	3	2	0.00
18/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3529	3	4	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
18/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3447	3	3	3	0.00
18/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	473	1	0	1	0.00
18/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2587	3	3	3	2,500.00
18/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1012	1	1	1	15,177.00
18/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	602	1	1	1	0.00
18/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	453	1	0	1	0.00
18/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	463	1	0	1	0.00
18/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	103	0	0	0	0.00
18/06/2020	R186 On 05-November-20			Bond Future	7.98	115.0560	116.0639	115.0560	0.00
18/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	773	1	1	1	1,200.00
18/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	4672	4	5	4	0.00
18/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4637	4	5	4	0.00
18/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2627	2	3	2	1,200.00
18/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4601	4	5	4	0.00
18/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2226	2	2	2	3,500.00
18/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3606	3	4	3	3,500.00
18/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	6960	6	7	6	0.00
18/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1778	2	2	2	0.00
18/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2942	4	3	4	0.00
18/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	640	1	1	1	3,500.00
18/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1268	2	1	2	0.00
18/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1282	2	1	2	0.00
18/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2521	3	3	3	0.00
18/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1255	2	1	2	0.00
18/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5932	7	6	7	0.00
18/06/2020	R186 On 04-February-21			Bond Future	8.17	111.1077	112.1268	111.1077	0.00
18/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3094	3	3	3	0.00
18/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3119	3	3	3	0.00
18/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3144	3	3	3	0.00
18/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	3147	4	3	4	0.00
18/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	3123	4	3	4	0.00
18/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	3171	4	3	4	0.00
18/06/2020	R186 On 06-May-21			Bond Future	8.36	112.4292	113.4601	112.4292	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
18/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11072	10	11	10	0.00
18/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11036	10	11	10	0.00
18/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11000	10	11	10	0.00
18/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	503	1	1	1	0.00
18/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	508	1	1	1	0.00
18/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	498	1	0	1	0.00
18/06/2020	R197 On 06-August-20			Bond Future	307.72	307.5501	307.7206	307.5501	2,591.00
18/06/2020	R197 On 05-November-20			Bond Future	311.09	310.9216	311.0922	310.9216	0.00
18/06/2020	R197 On 04-February-21			Bond Future	306.84	306.6662	306.8376	306.6662	0.00
18/06/2020	R197 On 06-May-21			Bond Future	310.56	310.3828	310.5556	310.3828	0.00
18/06/2020	R202 On 06-August-20			Bond Future	214.99	215.4172	214.9939	215.4172	7,794.00
18/06/2020	R202 On 05-November-20			Bond Future	217.35	217.7785	217.3494	217.7785	0.00
18/06/2020	R202 On 04-February-21			Bond Future	215.71	216.1409	215.7059	216.1409	0.00
18/06/2020	R202 On 06-May-21			Bond Future	218.32	218.7599	218.3192	218.7599	0.00
18/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4222	104.4213	104.4222	23,391.00
18/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1228	1	1	1	0.00
18/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1234	1	1	1	0.00
18/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1222	1	1	1	0.00
18/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R208 On 05-November-20			Bond Future	3.11	102.1504	102.1489	102.1504	0.00
18/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	652	1	1	1	0.00
18/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	648	1	1	1	0.00
18/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	644	1	1	1	0.00
18/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
18/06/2020	R209 On 06-August-20			Bond Future	11.01	67.0495	67.1167	67.0495	61,543.00
18/06/2020	R209 On 06-August-20	5.57	Call	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
18/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	42308	42	42	42	0.00
18/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	42416	42	42	42	0.00
18/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	42200	42	42	42	0.00
18/06/2020	R209 On 05-November-20			Bond Future	11.21	64.6283	64.6958	64.6283	0.00
18/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1209	1	1	1	0.00
18/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1235	1	1	1	0.00
18/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1222	1	1	1	0.00
18/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	8011	8	8	8	0.00
18/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7963	8	8	8	0.00
18/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	8059	8	8	8	0.00
18/06/2020	R209 On 04-February-21			Bond Future	11.41	65.3786	65.4466	65.3786	0.00
18/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1737	2	2	2	0.00
18/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1751	2	2	2	0.00
18/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1723	2	2	2	0.00
18/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	8986	9	9	9	0.00
18/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8941	9	9	9	0.00
18/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8895	9	9	9	0.00
18/06/2020	R209 On 06-May-21			Bond Future	11.62	63.0147	63.0833	63.0147	0.00
18/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	6522	6	7	6	0.00
18/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	6580	7	7	7	0.00
18/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	6551	7	7	7	0.00
18/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3624	4	4	4	0.00
18/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3590	4	4	4	0.00
18/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3607	4	4	4	0.00
18/06/2020	R210 On 06-August-20			Bond Future	186.54	186.5214	186.5428	186.5214	1,929.00
18/06/2020	R210 On 05-November-20			Bond Future	185.88	185.8602	185.8808	185.8602	0.00
18/06/2020	R210 On 04-February-21			Bond Future	188.08	188.0599	188.0801	188.0599	0.00
18/06/2020	R210 On 06-May-21			Bond Future	187.62	187.5972	187.6172	187.5972	0.00
18/06/2020	R212 On 06-August-20			Bond Future	166.26	166.2746	166.2602	166.2746	7,044.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2020	R212 On 05-November-20			Bond Future	168.08	168.0979	168.0824	168.0979	0.00
18/06/2020	R212 On 04-February-21			Bond Future	167.75	167.7662	167.7498	167.7662	0.00
18/06/2020	R212 On 06-May-21			Bond Future	169.78	169.7992	169.7822	169.7992	0.00
18/06/2020	R213 On 06-August-20			Bond Future	9.85	84.0665	84.6831	84.0665	17,349.00
18/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	689	1	1	1	0.00
18/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	720	1	1	1	0.00
18/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	705	1	1	1	0.00
18/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3901	4	4	4	0.00
18/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3857	4	4	4	0.00
18/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3945	4	4	4	0.00
18/06/2020	R213 On 05-November-20			Bond Future	10.05	81.4388	82.0615	81.4388	0.00
18/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2241	2	2	2	0.00
18/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2263	2	2	2	0.00
18/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2286	2	2	2	0.00
18/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4743	5	5	5	0.00
18/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4813	5	5	5	0.00
18/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4778	5	5	5	0.00
18/06/2020	R213 On 04-February-21			Bond Future	10.25	82.3836	83.0132	82.3836	0.00
18/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2158	2	2	2	0.00
18/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2139	2	2	2	0.00
18/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2121	2	2	2	0.00
18/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6860	7	7	7	0.00
18/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6898	7	7	7	0.00
18/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6821	7	7	7	0.00
18/06/2020	R213 On 06-May-21			Bond Future	10.46	79.8310	80.4679	79.8310	0.00
18/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	8967	8	9	8	0.00
18/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	8999	9	9	9	0.00
18/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	8935	8	9	8	0.00
18/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1939	2	2	2	0.00
18/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1926	2	2	2	0.00
18/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1912	2	2	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
18/06/2020	R214 On 06-August-20			Bond Future	11.37	64.4644	64.5040	64.4644	21,194.00
18/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	143	0	0	0	0.00
18/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	151	0	0	0	0.00
18/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	147	0	0	0	0.00
18/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	8456	8	8	8	0.00
18/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	8332	8	8	8	0.00
18/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	8394	8	8	8	0.00
18/06/2020	R214 On 05-November-20			Bond Future	11.57	61.8787	61.9183	61.8787	0.00
18/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1150	1	1	1	0.00
18/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1138	1	1	1	0.00
18/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1162	1	1	1	0.00
18/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	8760	9	9	9	0.00
18/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	8709	9	9	9	0.00
18/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	8658	9	9	9	0.00
18/06/2020	R214 On 04-February-21			Bond Future	11.77	62.5967	62.6365	62.5967	0.00
18/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1611	2	2	2	0.00
18/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1637	2	2	2	0.00
18/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1624	2	2	2	0.00
18/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	9794	10	10	10	0.00
18/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	9745	10	10	10	0.00
18/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	9843	10	10	10	0.00
18/06/2020	R214 On 06-May-21			Bond Future	11.97	60.0614	60.1015	60.0614	0.00
18/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	5708	6	6	6	0.00
18/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	5681	6	6	6	0.00
18/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	5654	6	6	6	0.00
18/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	4297	4	4	4	0.00
18/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	4318	4	4	4	0.00
18/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	4277	4	4	4	0.00
18/06/2020	R248 On 06-August-20			Bond Future	11.58	80.5685	80.5840	80.5685	96,891.00
18/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	122	0	0	0	0.00
18/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	3530	4	4	4	0.00
18/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1323	1	1	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
18/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	723	1	1	1	640.00
18/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	4	0	0	0	20,640.00
18/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	129	0	0	0	0.00
18/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	3335	3	3	3	470.00
18/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	7510	8	8	8	814.00
18/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	197	0	0	0	640.00
18/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
18/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	125	0	0	0	0.00
18/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1207	1	1	1	470.00
18/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	5227	5	5	5	814.00
18/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	4446	4	4	4	0.00
18/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	10239	10	10	10	0.00
18/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	1065	1	1	1	0.00
18/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	10162	10	10	10	0.00
18/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1916	2	2	2	0.00
18/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	508	1	1	1	0.00
18/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1796	2	2	2	0.00
18/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	20802	21	21	21	0.00
18/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	18379	18	18	18	0.00
18/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	5752	6	6	6	0.00
18/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	4212	4	4	4	0.00
18/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	10317	10	10	10	0.00
18/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	9029	9	9	9	0.00
18/06/2020	R248 On 05-November-20			Bond Future	11.79	77.0211	77.0363	77.0211	0.00
18/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2107	2	2	2	800.00
18/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	625	1	1	1	800.00
18/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	660	1	1	1	0.00
18/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	651	1	1	1	0.00
18/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	642	1	1	1	0.00
18/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	13426	13	13	13	0.00
18/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	13500	14	14	14	0.00
18/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	13352	13	13	13	0.00
18/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	13650	14	14	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
18/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	7404	7	7	7	0.00
18/06/2020	R248 On 04-February-21			Bond Future	12.01	77.9149	77.9300	77.9149	0.00
18/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1604	2	2	2	0.00
18/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1618	2	2	2	0.00
18/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1633	2	2	2	0.00
18/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	12142	12	12	12	0.00
18/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	12267	12	12	12	0.00
18/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	12205	12	12	12	0.00
18/06/2020	R248 On 06-May-21			Bond Future	12.22	74.4266	74.4416	74.4266	0.00
18/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	6036	6	6	6	0.00
18/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	6098	6	6	6	0.00
18/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	6067	6	6	6	0.00
18/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	5330	5	5	5	0.00
18/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	5303	5	5	5	0.00
18/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	5358	5	5	5	0.00