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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/06/2020 TO: 22/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	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
22/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	2025 On 06-August-20			Bond Future	138.16	138.2055	138.1606	138.2055	4,976.00
22/06/2020	2025 On 05-November-20			Bond Future	139.67	139.7193	139.6730	139.7193	0.00
22/06/2020	2025 On 04-February-21			Bond Future	139.80	139.8483	139.8009	139.8483	0.00
22/06/2020	2025 On 06-May-21			Bond Future	141.49	141.5421	141.4939	141.5421	0.00
22/06/2020	2029 On 06-August-20			Bond Future	100.07	100.2538	100.0693	100.2538	4,982.00
22/06/2020	2029 On 05-November-20			Bond Future	100.03	100.2157	100.0285	100.2157	0.00
22/06/2020	2029 On 04-February-21			Bond Future	101.21	101.4010	101.2112	101.4010	0.00
22/06/2020	2029 On 06-May-21			Bond Future	101.29	101.4781	101.2858	101.4781	0.00
22/06/2020	2030 On 06-August-20			Bond Future	9.36	92.1925	91.8463	92.1925	107,381.00
22/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	1112	1	1	1	0.00
22/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	6093	6	6	6	0.00
22/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	1025	1	1	1	450.00
22/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	672	1	1	1	800.00
22/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	170	0	0	0	800.00
22/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1157	1	1	1	0.00
22/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	10257	11	10	11	0.00
22/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	4228	5	4	5	470.00
22/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	7548	8	8	8	470.00
22/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	1999	2	2	2	0.00
22/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	4009	4	4	4	0.00
22/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	7792	8	8	8	0.00
22/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	4452	5	4	5	0.00
22/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	3173	3	3	3	450.00
22/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	1134	1	1	1	0.00
22/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	11333	12	11	12	0.00
22/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	5188	6	5	6	650.00
22/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	8383	9	8	9	0.00
22/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	256	0	0	0	323.00
22/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1375	2	1	2	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
22/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	5458	5	5	5	0.00
22/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	80	0	0	0	650.00
22/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	112	0	0	0	0.00
22/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	2307	2	2	2	2,500.00
22/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	12	0	0	0	650.00
22/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2661	3	3	3	0.00
22/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1640	2	2	2	800.00
22/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	26	0	0	0	0.00
22/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	383	0	0	0	0.00
22/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	577	1	1	1	0.00
22/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2624	2	3	2	0.00
22/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	921	1	1	1	0.00
22/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	524	1	1	1	0.00
22/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	635	1	1	1	5,850.00
22/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	262	0	0	0	0.00
22/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3646	3	4	3	0.00
22/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	6257	6	6	6	0.00
22/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	128	0	0	0	0.00
22/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	2851	3	3	3	0.00
22/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2698	3	3	3	0.00
22/06/2020	2030 On 05-November-20			Bond Future	9.55	93.1805	92.8299	93.1805	0.00
22/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	1563	2	2	2	3,000.00
22/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	3405	4	3	4	0.00
22/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	1944	2	2	2	1,000.00
22/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	831	1	1	1	1,000.00
22/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1352	1	1	1	3,000.00
22/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	2760	3	3	3	0.00
22/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	2787	3	3	3	0.00
22/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	598	1	1	1	3,000.00
22/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	4869	5	5	5	0.00
22/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	1582	2	2	2	14,160.00
22/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	4186	4	4	4	0.00
22/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	2380	3	2	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	6416	7	6	7	0.00
22/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	854	1	1	1	14,160.00
22/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	1062	1	1	1	15,646.00
22/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	1923	2	2	2	15,646.00
22/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	6024	6	6	6	0.00
22/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	2813	3	3	3	0.00
22/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3668	4	4	4	0.00
22/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	4933	5	5	5	0.00
22/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5605	5	6	5	0.00
22/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1392	1	1	1	3,000.00
22/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	7091	7	7	7	0.00
22/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1528	1	2	1	15,646.00
22/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	6158	6	6	6	0.00
22/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4217	4	4	4	0.00
22/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	7938	8	8	8	0.00
22/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2451	2	2	2	14,160.00
22/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3730	4	4	4	0.00
22/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2037	2	2	2	1,000.00
22/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3699	4	4	4	0.00
22/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	9324	9	9	9	0.00
22/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	4895	5	5	5	0.00
22/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3065	3	3	3	3,000.00
22/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	8041	8	8	8	0.00
22/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5646	5	6	5	0.00
22/06/2020	2030 On 04-February-21			Bond Future	9.75	90.2559	89.9009	90.2559	0.00
22/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1193	1	1	1	1,000.00
22/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	2495	3	2	3	0.00
22/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	2388	3	2	3	1,000.00
22/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1181	1	1	1	800.00
22/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	2474	3	2	3	0.00
22/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	2452	3	2	3	0.00
22/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	1898	2	2	2	800.00
22/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	5303	6	5	6	0.00

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22/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	2859	3	3	3	1,800.00
22/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	6943	7	7	7	0.00
22/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	5917	6	6	6	0.00
22/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9234	9	9	9	0.00
22/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5772	6	6	6	0.00
22/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	5808	6	6	6	0.00
22/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5736	6	6	6	0.00
22/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	9185	9	9	9	0.00
22/06/2020	2030 On 06-May-21			Bond Future	9.95	91.3296	90.9702	91.3296	0.00
22/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	6795	7	7	7	0.00
22/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	2439	3	2	3	0.00
22/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	10045	10	10	10	0.00
22/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	10080	10	10	10	0.00
22/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	866	1	1	1	700.00
22/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4273	4	4	4	0.00
22/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	4605	5	5	5	0.00
22/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	2583	3	3	3	0.00
22/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	10115	10	10	10	0.00
22/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1385	1	1	1	0.00
22/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	12273	12	12	12	0.00
22/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4451	4	4	4	700.00
22/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6595	6	7	6	700.00
22/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	6847	7	7	7	0.00
22/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1407	1	1	1	0.00
22/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1396	1	1	1	0.00
22/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4146	4	4	4	0.00
22/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2739	3	3	3	0.00
22/06/2020	2032 On 06-August-20			Bond Future	10.27	89.9506	89.4675	89.9506	102,673.00
22/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	1112	1	1	1	0.00
22/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	386	1	0	1	0.00
22/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	53	0	0	0	800.00
22/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	246	0	0	0	800.00

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22/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	396	1	0	1	0.00
22/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	407	1	0	1	0.00
22/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	5449	5	5	5	0.00
22/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	5559	5	6	5	0.00
22/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	9703	9	10	9	0.00
22/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	6478	6	6	6	0.00
22/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	5504	5	6	5	0.00
22/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	3332	3	3	3	800.00
22/06/2020	2032 On 05-November-20			Bond Future	10.48	86.7691	86.2803	86.7691	0.00
22/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	1827	2	2	2	0.00
22/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	5333	6	5	6	0.00
22/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	5666	6	6	6	0.00
22/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	844	1	1	1	3,000.00
22/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	1539	2	2	2	3,000.00
22/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1259	1	1	1	1,000.00
22/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	1847	2	2	2	0.00
22/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	676	1	1	1	1,000.00
22/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	1807	2	2	2	0.00
22/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6258	6	6	6	0.00
22/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9460	9	9	9	0.00
22/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10442	10	10	10	0.00
22/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2234	2	2	2	1,000.00
22/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6172	6	6	6	0.00
22/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	7695	7	8	7	0.00
22/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	6879	7	7	7	0.00
22/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6215	6	6	6	0.00
22/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2404	2	2	2	3,000.00
22/06/2020	2032 On 04-February-21			Bond Future	10.69	87.7756	87.2808	87.7756	0.00
22/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	875	1	1	1	800.00
22/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	1909	2	2	2	0.00
22/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	1435	2	1	2	800.00
22/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	1942	2	2	2	0.00
22/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	4831	5	5	5	0.00

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22/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	1926	2	2	2	0.00
22/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8377	8	8	8	0.00
22/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8331	8	8	8	0.00
22/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	10004	10	10	10	0.00
22/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4114	4	4	4	800.00
22/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8424	8	8	8	0.00
22/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	12781	12	13	12	0.00
22/06/2020	2032 On 06-May-21			Bond Future	10.91	84.6724	84.1715	84.6724	0.00
22/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	8789	9	9	9	0.00
22/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	8822	9	9	9	0.00
22/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	8756	9	9	9	0.00
22/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2524	2	3	2	0.00
22/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2507	2	3	2	0.00
22/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2491	2	2	2	0.00
22/06/2020	2033 On 06-August-20			Bond Future	96.84	96.9303	96.8379	96.9303	12,378.00
22/06/2020	2033 On 05-November-20			Bond Future	96.69	96.7809	96.6870	96.7809	0.00
22/06/2020	2033 On 04-February-21			Bond Future	97.83	97.9255	97.8300	97.9255	0.00
22/06/2020	2033 On 06-May-21			Bond Future	97.79	97.8830	97.7862	97.8830	0.00
22/06/2020	2037 On 06-August-20			Bond Future	11.23	80.3210	79.9523	80.3210	100,786.00
22/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	113	0	0	0	0.00
22/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	109	0	0	0	0.00
22/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	116	0	0	0	0.00
22/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	9462	9	9	9	0.00
22/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	9391	9	9	9	0.00
22/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	9321	9	9	9	0.00
22/06/2020	2037 On 05-November-20			Bond Future	11.45	81.1819	80.8088	81.1819	0.00
22/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1179	1	1	1	0.00
22/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	1152	1	1	1	0.00
22/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	1165	1	1	1	0.00
22/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	9537	9	10	9	0.00
22/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	9422	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	9479	9	9	9	0.00
22/06/2020	2037 On 04-February-21			Bond Future	11.67	77.8682	77.4903	77.8682	0.00
22/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	5881	6	6	6	300.00
22/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	984	1	1	1	72.00
22/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	12110	12	12	12	0.00
22/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	2789	3	3	3	0.00
22/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	1871	2	2	2	0.00
22/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	1748	2	2	2	0.00
22/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	5658	6	6	6	0.00
22/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	1763	2	2	2	0.00
22/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	2082	2	2	2	240.00
22/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	1778	2	2	2	0.00
22/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	10601	10	11	10	0.00
22/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4309	4	4	4	240.00
22/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	9600	9	10	9	0.00
22/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	10710	10	11	10	0.00
22/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1298	1	1	1	300.00
22/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	7851	8	8	8	72.00
22/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	10278	10	10	10	72.00
22/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	10655	10	11	10	0.00
22/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	14428	14	14	14	0.00
22/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4132	4	4	4	0.00
22/06/2020	2037 On 06-May-21			Bond Future	11.90	78.7949	78.4124	78.7949	0.00
22/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	7032	7	7	7	0.00
22/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	7065	7	7	7	0.00
22/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	7098	7	7	7	0.00
22/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	4099	4	4	4	0.00
22/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	4078	4	4	4	0.00
22/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4120	4	4	4	0.00
22/06/2020	2038 On 06-August-20			Bond Future	107.90	107.5938	107.9031	107.5938	10,569.00
22/06/2020	2038 On 05-November-20			Bond Future	109.08	108.7724	109.0845	108.7724	0.00
22/06/2020	2038 On 04-February-21			Bond Future	108.66	108.3451	108.6606	108.3451	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
22/06/2020	2038 On 06-May-21			Bond Future	109.98	109.6576	109.9767	109.6576	0.00
22/06/2020	2040 On 06-August-20			Bond Future	11.45	81.7562	81.3368	81.7562	55,869.00
22/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	93	0	0	0	0.00
22/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	96	0	0	0	0.00
22/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	99	0	0	0	0.00
22/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	844	1	1	1	0.00
22/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	1815	2	2	2	0.00
22/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	20	0	0	0	800.00
22/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	109	0	0	0	800.00
22/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	738	1	1	1	0.00
22/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	10002	10	10	10	0.00
22/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	13979	14	14	14	0.00
22/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	5243	5	5	5	800.00
22/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	10305	10	10	10	0.00
22/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	4923	5	5	5	12,538.00
22/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	3073	3	3	3	517.00
22/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	10381	10	10	10	0.00
22/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	10229	10	10	10	0.00
22/06/2020	2040 On 05-November-20			Bond Future	11.66	82.6325	82.2082	82.6325	0.00
22/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	499	1	0	1	2,000.00
22/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	353	0	0	0	2,000.00
22/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	726	1	1	1	2,230.00
22/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	1062	1	1	1	0.00
22/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	975	1	1	1	2,000.00
22/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	2321	3	2	3	2,230.00
22/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	4324	5	4	5	0.00
22/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	1074	1	1	1	0.00
22/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	3694	4	4	4	0.00
22/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	1087	1	1	1	0.00
22/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	4744	5	5	5	2,000.00
22/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	10466	10	10	10	0.00
22/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	10404	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
22/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	16235	16	16	16	0.00
22/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	12517	12	13	12	0.00
22/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	4095	4	4	4	2,000.00
22/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	6717	6	7	6	0.00
22/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	10976	11	11	11	0.00
22/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	10529	10	11	10	0.00
22/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	14464	14	14	14	0.00
22/06/2020	2040 On 04-February-21			Bond Future	11.89	79.0853	78.6557	79.0853	0.00
22/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1245	1	1	1	800.00
22/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	4725	5	5	5	0.00
22/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	1704	2	2	2	0.00
22/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	680	1	1	1	500.00
22/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	743	1	1	1	800.00
22/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	1719	2	2	2	0.00
22/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	1462	2	1	2	500.00
22/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	4225	4	4	4	0.00
22/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	1689	2	2	2	0.00
22/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	11756	11	12	11	0.00
22/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	6203	6	6	6	500.00
22/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	12736	12	13	12	0.00
22/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	17969	18	18	18	0.00
22/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	17361	17	17	17	0.00
22/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	13829	14	14	14	0.00
22/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	11637	11	12	11	0.00
22/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	11696	11	12	11	0.00
22/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5627	5	6	5	800.00
22/06/2020	2040 On 06-May-21			Bond Future	12.11	80.0266	79.5918	80.0266	0.00
22/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	6631	7	7	7	0.00
22/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	6663	7	7	7	0.00
22/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	6599	7	7	7	0.00
22/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	4808	5	5	5	0.00
22/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	4783	5	5	5	0.00
22/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	4758	5	5	5	0.00

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22/06/2020	2044 On 06-August-20			Bond Future	11.54	78.3415	77.8240	78.3415	77,121.00
22/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	41	0	0	0	0.00
22/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	6	0	0	0	602.00
22/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	44	0	0	0	0.00
22/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	61	0	0	0	602.00
22/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	1	0	0	0	140.00
22/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	19	0	0	0	140.00
22/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	846	1	1	1	0.00
22/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	42	0	0	0	0.00
22/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	1169	1	1	1	0.00
22/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	19936	19	20	19	0.00
22/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	14084	14	14	14	0.00
22/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	12251	12	12	12	0.00
22/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	12333	12	12	12	0.00
22/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	4997	5	5	5	140.00
22/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	4199	4	4	4	602.00
22/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	11445	11	11	11	0.00
22/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	12414	12	12	12	0.00
22/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	16706	16	17	16	0.00
22/06/2020	2044 On 05-November-20			Bond Future	11.75	79.1812	78.6577	79.1812	0.00
22/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	432	1	0	1	1,815.00
22/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	612	1	1	1	0.00
22/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	3116	3	3	3	0.00
22/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	1008	1	1	1	0.00
22/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	1033	1	1	1	0.00
22/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	3257	4	3	4	0.00
22/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	621	1	1	1	568.00
22/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	665	1	1	1	1,815.00
22/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	1020	1	1	1	0.00
22/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	684	1	1	1	525.00
22/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	235	0	0	0	525.00
22/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	2557	3	3	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
22/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	99	0	0	0	1,815.00
22/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	2286	3	2	3	0.00
22/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	216	0	0	0	568.00
22/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	10721	10	11	10	0.00
22/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	12897	12	13	12	0.00
22/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	6366	6	6	6	1,815.00
22/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	5321	5	5	5	1,815.00
22/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	22671	22	23	22	0.00
22/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	13041	13	13	13	0.00
22/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	18419	18	18	18	0.00
22/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	10786	10	11	10	0.00
22/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	18852	18	19	18	0.00
22/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	13476	13	13	13	0.00
22/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	15296	15	15	15	0.00
22/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	6853	7	7	7	525.00
22/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	10851	10	11	10	0.00
22/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5511	5	6	5	568.00
22/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	13403	13	13	13	0.00
22/06/2020	2044 On 04-February-21			Bond Future	11.97	75.7192	75.1892	75.7192	0.00
22/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	1500	2	1	2	0.00
22/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	1528	2	2	2	0.00
22/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	1418	2	1	2	0.00
22/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	744	1	1	1	405.00
22/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	1514	2	2	2	0.00
22/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	1113	1	1	1	0.00
22/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	2287	2	2	2	0.00
22/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	12523	12	13	12	0.00
22/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	12968	13	13	13	405.00
22/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	17425	17	17	17	0.00
22/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	9735	9	10	9	405.00
22/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	12586	12	13	12	0.00
22/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	14641	14	15	14	0.00
22/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	12460	12	12	12	0.00

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22/06/2020	2044 On 06-May-21			Bond Future	12.19	76.6205	76.0841	76.6205	0.00
22/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	6444	7	6	7	0.00
22/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	6413	7	6	7	0.00
22/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	6382	7	6	7	0.00
22/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	4962	5	5	5	0.00
22/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	4987	5	5	5	0.00
22/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	4936	5	5	5	0.00
22/06/2020	2046 On 06-August-20			Bond Future	97.90	97.6378	97.8995	97.6378	16,109.00
22/06/2020	2046 On 05-November-20			Bond Future	97.19	96.9221	97.1859	96.9221	0.00
22/06/2020	2046 On 04-February-21			Bond Future	98.34	98.0686	98.3351	98.0686	0.00
22/06/2020	2046 On 06-May-21			Bond Future	97.72	97.4481	97.7178	97.4481	0.00
22/06/2020	2050 On 06-August-20			Bond Future	98.40	98.0223	98.4016	98.0223	16,793.00
22/06/2020	2050 On 05-November-20			Bond Future	99.48	99.0957	99.4785	99.0957	0.00
22/06/2020	2050 On 04-February-21			Bond Future	98.75	98.3579	98.7450	98.3579	0.00
22/06/2020	2050 On 06-May-21			Bond Future	99.94	99.5495	99.9409	99.5495	0.00
22/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	AL37 On 06-August-20			Index Future	729.98	729.5920	729.9830	729.5920	0.00
22/06/2020	AL37 On 05-November-20			Index Future	737.87	737.4830	737.8660	737.4830	0.00
22/06/2020	AL37 On 04-February-21			Index Future	746.40	746.0250	746.4030	746.0250	0.00
22/06/2020	AL37 On 06-May-21			Index Future	755.26	754.8800	755.2580	754.8800	0.00
22/06/2020	AL7T On 06-August-20			Index Future	802.46	805.5110	802.4600	805.5110	0.00
22/06/2020	AL7T On 05-November-20			Index Future	811.13	814.2240	811.1260	814.2240	0.00
22/06/2020	AL7T On 04-February-21			Index Future	820.51	823.6540	820.5100	823.6540	0.00
22/06/2020	AL7T On 06-May-21			Index Future	830.25	833.4310	830.2450	833.4310	0.00
22/06/2020	ALBI On 06-August-20			Index Future	700.86	703.0700	700.8600	703.0700	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
22/06/2020	ALBI On 05-November-20			Index Future	708.43	710.6750	708.4290	710.6750	0.00
22/06/2020	ALBI On 04-February-21			Index Future	716.63	718.9050	716.6250	718.9050	0.00
22/06/2020	ALBI On 06-May-21			Index Future	725.13	727.4390	725.1270	727.4390	0.00
22/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	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
22/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	ES33 On 06-August-20			Bond Future	12.02	73.9304	73.6068	73.9304	350.00
22/06/2020	ES33 On 05-November-20			Bond Future	12.28	70.9476	70.6202	70.9476	0.00
22/06/2020	ES33 On 04-February-21			Bond Future	12.56	71.7705	71.4390	71.7705	0.00
22/06/2020	ES33 On 06-May-21			Bond Future	12.84	68.8465	68.5109	68.8465	0.00
22/06/2020	ES42 On 06-August-20			Bond Future	12.47	73.2529	72.9839	73.2529	4,919.00
22/06/2020	ES42 On 05-November-20			Bond Future	12.73	69.7794	69.5070	69.7794	0.00
22/06/2020	ES42 On 04-February-21			Bond Future	12.99	70.5896	70.3138	70.5896	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
22/06/2020	ES42 On 06-May-21			Bond Future	13.26	67.1703	66.8910	67.1703	0.00
22/06/2020	GOVI On 06-August-20			GOVI	693.01	695.2550	693.0120	695.2550	1,020.00
22/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	351180	33	35	33	0.00
22/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	351080	33	35	33	0.00
22/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	351280	33	35	33	0.00
22/06/2020	GOVI On 05-November-20			GOVI	700.50	702.7750	700.4960	702.7750	0.00
22/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	373540	35	37	35	0.00
22/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	373340	35	37	35	0.00
22/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	373440	35	37	35	0.00
22/06/2020	GOVI On 04-February-21			GOVI	708.60	710.9140	708.6000	710.9140	0.00
22/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	423400	40	42	40	0.00
22/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	423500	40	42	40	0.00
22/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	423600	40	42	40	0.00
22/06/2020	GOVI On 06-May-21			GOVI	717.01	719.3530	717.0070	719.3530	0.00
22/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	383370	41	38	41	0.00
22/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	383170	41	38	41	0.00
22/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	383270	41	38	41	0.00
22/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
22/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2020	IGOV On 06-August-20			Index Future	256.15	255.8550	256.1530	255.8550	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
22/06/2020	IGOV On 05-November-20			Index Future	258.98	258.6860	258.9830	258.6860	47.00
22/06/2020	IGOV On 04-February-21			Index Future	262.04	261.7440	262.0410	261.7440	0.00
22/06/2020	IGOV On 06-May-21			Index Future	265.21	264.9130	265.2120	264.9130	0.00
22/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
22/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0500	94.0400	94.0500	0.00
22/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.3100	92.2900	92.3100	0.00
22/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.5100	90.4900	90.5100	0.00
22/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.48	89.5100	89.4800	89.5100	0.00
22/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.80	90.8300	90.8000	90.8300	51.00
22/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.27	90.3000	90.2700	90.3000	0.00
22/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.42	90.4600	90.4200	90.4600	0.00
22/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.59	93.6500	93.5900	93.6500	0.00
22/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.11	94.2000	94.1100	94.2000	0.00
22/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.55	86.6600	86.5500	86.6600	0.00
22/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.13	92.2600	92.1300	92.2600	0.00
22/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.91	81.0800	80.9100	81.0800	0.00
22/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.58	77.7300	77.5800	77.7300	0.00
22/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.12	76.2700	76.1200	76.2700	0.00
22/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.29	78.4300	78.2900	78.4300	0.00
22/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.46	82.5800	82.4600	82.5800	0.00
22/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.13	81.2300	81.1300	81.2300	0.00
22/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.32	83.4100	83.3200	83.4100	0.00
22/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.18	89.2800	89.1800	89.2800	0.00
22/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.64	89.7400	89.6400	89.7400	0.00
22/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.75	82.8600	82.7500	82.8600	0.00
22/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.60	90.7100	90.6000	90.7100	0.00
22/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2020	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
22/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1200	96.1300	96.1200	0.00
22/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.71	96.2900	96.2900	96.2900	0.00
22/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.71	96.3000	96.2900	96.3000	0.00
22/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.59	96.4100	96.4100	96.4100	0.00
22/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.58	96.4200	96.4200	96.4200	0.00
22/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.56	96.4400	96.4400	96.4400	10.00
22/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.3900	96.3900	96.3900	0.00
22/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.78	96.2300	96.2200	96.2300	0.00
22/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.94	96.0750	96.0650	96.0750	0.00
22/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.9250	95.9050	95.9250	0.00
22/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	95.7250	95.7250	0.00
22/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.56	95.4650	95.4450	95.4650	0.00
22/06/2020	R023 On 06-August-20			Bond Future	5.12	109.7319	109.6958	109.7319	27,369.00
22/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5102	5	5	5	0.00
22/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5149	5	5	5	0.00
22/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5126	5	5	5	0.00
22/06/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 05-November-20			Bond Future	5.21	106.9999	106.9628	106.9999	0.00
22/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	4864	5	5	5	0.00
22/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	4844	5	5	5	0.00
22/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	4885	5	5	5	0.00
22/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	9	0	0	0	0.00
22/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	8	0	0	0	0.00
22/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	8	0	0	0	0.00
22/06/2020	R023 On 04-February-21			Bond Future	5.28	108.2402	108.2023	108.2402	0.00
22/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2326	2	2	2	0.00
22/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2358	2	2	2	0.00
22/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2342	2	2	2	0.00
22/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	296	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
22/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	299	0	0	0	0.00
22/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	293	0	0	0	0.00
22/06/2020	R023 On 06-May-21			Bond Future	5.35	105.6158	105.5772	105.6158	0.00
22/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	3848	4	4	4	0.00
22/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	3879	4	4	4	0.00
22/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	3863	4	4	4	0.00
22/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	84	0	0	0	0.00
22/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	82	0	0	0	0.00
22/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	85	0	0	0	0.00
22/06/2020	R035 On 06-August-20			Bond Future	10.96	89.3632	88.9536	89.3632	99,535.00
22/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	246	0	0	0	0.00
22/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	16	0	0	0	500.00
22/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	11	0	0	0	24,761.00
22/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	121	0	0	0	500.00
22/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	253	0	0	0	0.00
22/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	927	1	1	1	0.00
22/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	240	0	0	0	0.00
22/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	4	0	0	0	3,000.00
22/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	16041	16	16	16	0.00
22/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	7240	7	7	7	0.00
22/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	7370	7	7	7	0.00
22/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	14027	14	14	14	0.00
22/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	7305	7	7	7	0.00
22/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	4297	4	4	4	500.00
22/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	8998	9	9	9	0.00
22/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	13319	13	13	13	0.00
22/06/2020	R035 On 05-November-20			Bond Future	11.18	85.8460	85.4316	85.8460	0.00
22/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	1760	2	2	2	0.00
22/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	1780	2	2	2	0.00
22/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	1740	2	2	2	0.00
22/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	7340	7	7	7	0.00
22/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	7292	7	7	7	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
22/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	7244	7	7	7	0.00
22/06/2020	R035 On 04-February-21			Bond Future	11.41	86.8414	86.4218	86.8414	0.00
22/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	1739	2	2	2	0.00
22/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	1864	2	2	2	0.00
22/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	1724	2	2	2	0.00
22/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	4104	4	4	4	0.00
22/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	1709	2	2	2	0.00
22/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10519	10	11	10	0.00
22/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	5742	6	6	6	650.00
22/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10574	10	11	10	0.00
22/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	10036	10	10	10	650.00
22/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10465	10	10	10	0.00
22/06/2020	R035 On 06-May-21			Bond Future	11.63	83.3956	82.9708	83.3956	0.00
22/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	7682	8	8	8	0.00
22/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	7753	8	8	8	0.00
22/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	2105	2	2	2	793.00
22/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	6556	7	7	7	0.00
22/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	4451	5	4	5	0.00
22/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	7718	8	8	8	0.00
22/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6312	6	6	6	793.00
22/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4349	4	4	4	793.00
22/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3641	4	4	4	0.00
22/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	10873	11	11	11	0.00
22/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3660	4	4	4	0.00
22/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3622	4	4	4	0.00
22/06/2020	R186 On 06-August-20			Bond Future	7.70	115.3142	115.3530	115.3142	68,600.00
22/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	3868	4	4	4	0.00
22/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	841	1	1	1	2,500.00
22/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	6802	7	7	7	900.00
22/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2383	2	2	2	900.00
22/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3355	3	3	3	0.00
22/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	3912	4	4	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
22/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	3824	4	4	4	0.00
22/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	332	0	0	0	0.00
22/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	2186	2	2	2	2,500.00
22/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	772	1	1	1	15,177.00
22/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	433	0	0	0	0.00
22/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	316	0	0	0	0.00
22/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	323	0	0	0	0.00
22/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	62	0	0	0	0.00
22/06/2020	R186 On 05-November-20			Bond Future	7.88	116.5489	116.5873	116.5489	0.00
22/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	866	1	1	1	1,200.00
22/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	5019	5	5	5	0.00
22/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	4982	5	5	5	0.00
22/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	2869	3	3	3	1,200.00
22/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	4945	5	5	5	0.00
22/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	2442	2	2	2	3,500.00
22/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	3904	4	4	4	3,500.00
22/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	7378	7	7	7	0.00
22/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1553	2	2	2	0.00
22/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	533	1	1	1	3,500.00
22/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1090	1	1	1	0.00
22/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2634	3	3	3	0.00
22/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1103	1	1	1	0.00
22/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2240	2	2	2	0.00
22/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1078	1	1	1	0.00
22/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5502	6	6	6	0.00
22/06/2020	R186 On 04-February-21			Bond Future	8.06	112.6169	112.6554	112.6169	0.00
22/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3343	3	3	3	0.00
22/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	3369	3	3	3	0.00
22/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	3396	3	3	3	0.00
22/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	2869	3	3	3	0.00
22/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	2847	3	3	3	0.00
22/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	2892	3	3	3	0.00
22/06/2020	R186 On 06-May-21			Bond Future	8.25	113.9558	113.9945	113.9558	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
22/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	11541	12	12	12	0.00
22/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	11505	11	12	11	0.00
22/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	11468	11	11	11	0.00
22/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	438	0	0	0	0.00
22/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	442	0	0	0	0.00
22/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	433	0	0	0	0.00
22/06/2020	R197 On 06-August-20			Bond Future	307.77	307.7454	307.7701	307.7454	2,591.00
22/06/2020	R197 On 05-November-20			Bond Future	311.14	311.1154	311.1386	311.1154	0.00
22/06/2020	R197 On 04-February-21			Bond Future	306.88	306.8599	306.8822	306.8599	0.00
22/06/2020	R197 On 06-May-21			Bond Future	310.60	310.5774	310.5994	310.5774	0.00
22/06/2020	R202 On 06-August-20			Bond Future	215.27	215.0207	215.2725	215.0207	7,794.00
22/06/2020	R202 On 05-November-20			Bond Future	217.63	217.3753	217.6287	217.3753	0.00
22/06/2020	R202 On 04-February-21			Bond Future	215.99	215.7313	215.9866	215.7313	0.00
22/06/2020	R202 On 06-May-21			Bond Future	218.60	218.3443	218.6023	218.3443	0.00
22/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4204	104.4195	104.4204	23,391.00
22/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1226	1	1	1	0.00
22/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1232	1	1	1	0.00
22/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1220	1	1	1	0.00
22/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20			Bond Future	3.11	102.1474	102.1459	102.1474	0.00
22/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	649	1	1	1	0.00
22/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	645	1	1	1	0.00
22/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	641	1	1	1	0.00
22/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20			Bond Future	10.91	68.0178	67.6667	68.0178	61,107.00
22/06/2020	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
22/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	41758	41	42	41	0.00
22/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	41866	42	42	42	0.00
22/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	41650	41	42	41	0.00
22/06/2020	R209 On 05-November-20			Bond Future	11.11	65.6063	65.2509	65.6063	0.00
22/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	1311	1	1	1	0.00
22/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	1338	1	1	1	0.00
22/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	1325	1	1	1	0.00
22/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7559	7	8	7	0.00
22/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7512	7	8	7	0.00
22/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7606	7	8	7	0.00
22/06/2020	R209 On 04-February-21			Bond Future	11.30	66.3673	66.0076	66.3673	0.00
22/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	1870	2	2	2	0.00
22/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	1885	2	2	2	0.00
22/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	1855	2	2	2	0.00
22/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8558	8	9	8	0.00
22/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8513	8	9	8	0.00
22/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8468	8	8	8	0.00
22/06/2020	R209 On 06-May-21			Bond Future	11.50	64.0148	63.6507	64.0148	0.00
22/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	6855	7	7	7	0.00
22/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	6915	7	7	7	0.00
22/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	6885	7	7	7	0.00
22/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3389	3	3	3	0.00
22/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3357	3	3	3	0.00
22/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3373	3	3	3	0.00
22/06/2020	R210 On 06-August-20			Bond Future	186.59	186.5643	186.5859	186.5643	1,929.00
22/06/2020	R210 On 05-November-20			Bond Future	185.92	185.9014	185.9221	185.9014	0.00
22/06/2020	R210 On 04-February-21			Bond Future	188.12	188.1003	188.1204	188.1003	0.00
22/06/2020	R210 On 06-May-21			Bond Future	187.66	187.6372	187.6572	187.6372	0.00
22/06/2020	R212 On 06-August-20			Bond Future	166.28	166.2199	166.2837	166.2199	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
22/06/2020	R212 On 05-November-20			Bond Future	168.10	168.0407	168.1041	168.0407	0.00
22/06/2020	R212 On 04-February-21			Bond Future	167.77	167.7070	167.7705	167.7070	0.00
22/06/2020	R212 On 06-May-21			Bond Future	169.80	169.7385	169.8024	169.7385	0.00
22/06/2020	R213 On 06-August-20			Bond Future	9.81	85.2761	84.9398	85.2761	17,349.00
22/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	693	1	1	1	0.00
22/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	725	1	1	1	0.00
22/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	709	1	1	1	0.00
22/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3649	3	4	3	0.00
22/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3605	3	4	3	0.00
22/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3692	3	4	3	0.00
22/06/2020	R213 On 05-November-20			Bond Future	10.00	82.6604	82.3200	82.6604	0.00
22/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	2300	2	2	2	0.00
22/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	2322	3	2	3	0.00
22/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	2345	3	2	3	0.00
22/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4544	4	5	4	0.00
22/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4613	4	5	4	0.00
22/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4579	4	5	4	0.00
22/06/2020	R213 On 04-February-21			Bond Future	10.20	83.6187	83.2740	83.6187	0.00
22/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2217	2	2	2	0.00
22/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2198	2	2	2	0.00
22/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2179	2	2	2	0.00
22/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6658	6	7	6	0.00
22/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6696	6	7	6	0.00
22/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6619	6	7	6	0.00
22/06/2020	R213 On 06-May-21			Bond Future	10.40	81.0804	80.7314	81.0804	0.00
22/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	9143	9	9	9	0.00
22/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	9175	9	9	9	0.00
22/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	9110	9	9	9	0.00
22/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1851	2	2	2	0.00
22/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1838	2	2	2	0.00
22/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1825	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
22/06/2020	R214 On 06-August-20			Bond Future	11.24	65.4887	65.2204	65.4887	20,956.00
22/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	165	0	0	0	0.00
22/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	174	0	0	0	0.00
22/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	170	0	0	0	0.00
22/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	7762	8	8	8	0.00
22/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	7640	7	8	7	0.00
22/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	7701	7	8	7	0.00
22/06/2020	R214 On 05-November-20			Bond Future	11.43	62.9132	62.6416	62.9132	0.00
22/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	1287	1	1	1	0.00
22/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	1274	1	1	1	0.00
22/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	1300	1	1	1	0.00
22/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	8172	8	8	8	0.00
22/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	8123	8	8	8	0.00
22/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	8073	8	8	8	0.00
22/06/2020	R214 On 04-February-21			Bond Future	11.63	63.6427	63.3677	63.6427	0.00
22/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	1781	2	2	2	0.00
22/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	1810	2	2	2	0.00
22/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	1795	2	2	2	0.00
22/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	9234	9	9	9	0.00
22/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	9186	9	9	9	0.00
22/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	9282	9	9	9	0.00
22/06/2020	R214 On 06-May-21			Bond Future	11.83	61.1194	60.8410	61.1194	0.00
22/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	6119	6	6	6	0.00
22/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	6091	6	6	6	0.00
22/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	6063	6	6	6	0.00
22/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	3969	4	4	4	0.00
22/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	3988	4	4	4	0.00
22/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	3949	4	4	4	0.00
22/06/2020	R248 On 06-August-20			Bond Future	11.49	81.6815	81.1527	81.6815	100,891.00
22/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	126	0	0	0	0.00
22/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	3792	4	4	4	0.00
22/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1426	2	1	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
22/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	777	1	1	1	640.00
22/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	3	0	0	0	20,640.00
22/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	134	0	0	0	0.00
22/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	3586	4	4	4	470.00
22/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	7948	8	8	8	814.00
22/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	207	0	0	0	640.00
22/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	1	0	0	0	3,000.00
22/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1302	2	1	2	470.00
22/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	5575	6	6	6	814.00
22/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	130	0	0	0	0.00
22/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	9675	9	10	9	0.00
22/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	845	1	1	1	0.00
22/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	3972	4	4	4	0.00
22/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	9598	9	10	9	0.00
22/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1597	1	2	1	0.00
22/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	377	0	0	0	0.00
22/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1490	1	1	1	0.00
22/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	20233	20	20	20	0.00
22/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	17809	17	18	17	0.00
22/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	5237	5	5	5	0.00
22/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	3747	3	4	3	0.00
22/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	9752	9	10	9	0.00
22/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	8470	8	8	8	0.00
22/06/2020	R248 On 05-November-20			Bond Future	11.70	78.1451	77.6101	78.1451	0.00
22/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	2249	2	2	2	800.00
22/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	670	1	1	1	800.00
22/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	709	1	1	1	0.00
22/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	699	1	1	1	0.00
22/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	689	1	1	1	0.00
22/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	12900	12	13	12	0.00
22/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	12973	13	13	13	0.00
22/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	12826	12	13	12	0.00
22/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	13121	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	6972	7	7	7	0.00
22/06/2020	R248 On 04-February-21			Bond Future	11.91	79.0513	78.5098	79.0513	0.00
22/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	1710	2	2	2	0.00
22/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	1726	2	2	2	0.00
22/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	1741	2	2	2	0.00
22/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	11670	11	12	11	0.00
22/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	11794	11	12	11	0.00
22/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	11732	11	12	11	0.00
22/06/2020	R248 On 06-May-21			Bond Future	12.13	75.5761	75.0280	75.5761	0.00
22/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	6332	7	6	7	0.00
22/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	6396	7	6	7	0.00
22/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	6364	7	6	7	0.00
22/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	5041	5	5	5	0.00
22/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	5015	5	5	5	0.00
22/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	5067	5	5	5	0.00