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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/07/2020 TO: 13/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	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
13/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	2025 On 06-August-20			Bond Future	136.73	136.7512	136.7275	136.7512	6,043.00
13/07/2020	2025 On 05-November-20			Bond Future	138.20	138.2240	138.1994	138.2240	0.00
13/07/2020	2025 On 04-February-21			Bond Future	138.33	138.3543	138.3288	138.3543	0.00
13/07/2020	2025 On 06-May-21			Bond Future	140.00	140.0278	140.0016	140.0278	0.00
13/07/2020	2025 On 05-August-21			Bond Future	140.06	140.0800	140.0593	140.0800	0.00
13/07/2020	2029 On 06-August-20			Bond Future	97.86	97.8726	97.8570	97.8726	5,012.00
13/07/2020	2029 On 05-November-20			Bond Future	97.79	97.8036	97.7874	97.8036	0.00
13/07/2020	2029 On 04-February-21			Bond Future	98.94	98.9615	98.9446	98.9615	0.00
13/07/2020	2029 On 06-May-21			Bond Future	99.00	99.0207	99.0034	99.0207	0.00
13/07/2020	2029 On 05-August-21			Bond Future	100.12	100.1400	100.1243	100.1400	0.00
13/07/2020	2030 On 06-August-20			Bond Future	9.49	90.7631	91.0981	90.7631	106,739.00
13/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	495	0	0	0	0.00
13/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5216	5	5	5	0.00
13/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	436	0	0	0	450.00
13/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	29	0	0	0	800.00
13/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	230	0	0	0	800.00
13/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	526	1	1	1	0.00
13/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9489	9	9	9	0.00
13/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3309	3	3	3	470.00
13/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6725	6	7	6	470.00
13/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1190	1	1	1	0.00
13/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3089	3	3	3	0.00
13/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	6978	7	7	7	0.00
13/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3535	3	4	3	0.00
13/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2271	2	2	2	450.00
13/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	510	0	1	0	0.00
13/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10575	10	11	10	0.00
13/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4286	4	4	4	622.00
13/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7583	7	8	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
13/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	55	0	0	0	323.00
13/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	682	1	1	1	323.00
13/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	6005	6	6	6	0.00
13/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	29	0	0	0	622.00
13/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	46	0	0	0	0.00
13/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2362	3	2	3	2,500.00
13/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	2	0	0	0	622.00
13/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2785	3	3	3	0.00
13/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1579	2	2	2	800.00
13/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	6	0	0	0	0.00
13/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	229	0	0	0	0.00
13/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	405	1	0	1	0.00
13/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2741	3	3	3	0.00
13/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	767	1	1	1	0.00
13/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	355	0	0	0	0.00
13/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	463	1	0	1	5,850.00
13/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	133	0	0	0	0.00
13/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3953	4	4	4	0.00
13/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6864	7	7	7	0.00
13/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	54	0	0	0	0.00
13/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	3011	3	3	3	0.00
13/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2829	3	3	3	0.00
13/07/2020	2030 On 05-November-20			Bond Future	9.69	91.7186	92.0567	91.7186	500.00
13/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4345	4	4	4	0.00
13/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1542	1	2	1	3,000.00
13/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3219	3	3	3	0.00
13/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	861	1	1	1	1,000.00
13/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1877	2	2	2	1,000.00
13/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1355	1	1	1	3,000.00
13/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2623	3	3	3	0.00
13/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	634	1	1	1	3,000.00
13/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4571	4	5	4	0.00
13/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2648	3	3	3	0.00

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13/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	883	1	1	1	14,160.00
13/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1558	1	2	1	14,160.00
13/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	3940	4	4	4	0.00
13/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2273	2	2	2	3,000.00
13/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6010	6	6	6	0.00
13/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1858	2	2	2	15,414.00
13/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5642	5	6	5	0.00
13/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2673	3	3	3	0.00
13/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1081	1	1	1	15,414.00
13/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5641	6	6	6	0.00
13/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4301	5	4	5	0.00
13/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1759	2	2	2	3,000.00
13/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7884	8	8	8	0.00
13/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6354	7	6	7	0.00
13/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4366	5	4	5	0.00
13/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1919	2	2	2	15,414.00
13/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6935	7	7	7	0.00
13/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4883	5	5	5	0.00
13/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8740	9	9	9	0.00
13/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2978	3	3	3	14,160.00
13/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2512	3	3	3	1,000.00
13/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4333	5	4	5	0.00
13/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2668	3	3	3	5,000.00
13/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	10134	10	10	10	0.00
13/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5602	6	6	6	0.00
13/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3652	4	4	4	3,000.00
13/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8844	9	9	9	0.00
13/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6398	7	6	7	0.00
13/07/2020	2030 On 04-February-21			Bond Future	9.89	88.7778	89.1194	88.7778	0.00
13/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1351	1	1	1	1,000.00
13/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2594	2	3	2	0.00
13/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2499	2	2	2	1,000.00
13/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1338	1	1	1	800.00

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13/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2575	2	3	2	0.00
13/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2556	2	3	2	0.00
13/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2044	2	2	2	800.00
13/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5200	5	5	5	0.00
13/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3538	4	4	4	1,800.00
13/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7871	8	8	8	0.00
13/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6809	7	7	7	0.00
13/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	10173	10	10	10	0.00
13/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6654	7	7	7	0.00
13/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6693	7	7	7	0.00
13/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6616	7	7	7	0.00
13/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	10123	10	10	10	0.00
13/07/2020	2030 On 06-May-21			Bond Future	10.10	89.8321	90.1776	89.8321	0.00
13/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6364	6	6	6	0.00
13/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2355	2	2	2	0.00
13/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9605	9	10	9	0.00
13/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	886	1	1	1	700.00
13/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4006	4	4	4	0.00
13/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4321	4	4	4	0.00
13/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9638	9	10	9	0.00
13/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2476	2	2	2	0.00
13/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9672	9	10	9	0.00
13/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1734	2	2	2	0.00
13/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7281	8	7	8	700.00
13/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	13086	13	13	13	0.00
13/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4977	5	5	5	700.00
13/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7555	8	8	8	0.00
13/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1759	2	2	2	0.00
13/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1747	2	2	2	0.00
13/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4655	5	5	5	0.00
13/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3101	3	3	3	0.00
13/07/2020	2030 On 05-August-21			Bond Future	10.35	10.4200	87.1712	10.4200	0.00
13/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	288	0	0	0	0.00

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13/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	338	0	0	0	0.00
13/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	389	0	0	0	0.00
13/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2032 On 06-August-20			Bond Future	10.37	88.4779	88.8563	88.4779	106,623.00
13/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	500	0	0	0	0.00
13/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	109	0	0	0	0.00
13/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	113	0	0	0	0.00
13/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	5	0	0	0	800.00
13/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	58	0	0	0	800.00
13/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	117	0	0	0	0.00
13/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5770	6	6	6	0.00
13/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5893	6	6	6	0.00
13/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10267	11	10	11	0.00
13/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6901	7	7	7	0.00
13/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5831	6	6	6	0.00
13/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3330	4	3	4	800.00
13/07/2020	2032 On 05-November-20			Bond Future	10.59	85.2645	85.6465	85.2645	0.00
13/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1858	2	2	2	0.00
13/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5419	5	5	5	0.00
13/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5112	5	5	5	0.00
13/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	934	1	1	1	3,000.00
13/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1603	2	2	2	3,000.00
13/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1346	1	1	1	1,000.00
13/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1876	2	2	2	0.00
13/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	763	1	1	1	1,000.00
13/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1840	2	2	2	0.00
13/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6925	7	7	7	0.00
13/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10184	11	10	11	0.00
13/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11163	12	11	12	0.00
13/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2622	3	3	3	1,000.00

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13/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8416	9	8	9	0.00
13/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6834	7	7	7	0.00
13/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7577	8	8	8	0.00
13/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6879	7	7	7	0.00
13/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2817	3	3	3	3,000.00
13/07/2020	2032 On 04-February-21			Bond Future	10.81	86.2544	86.6404	86.2544	0.00
13/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1099	1	1	1	800.00
13/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2173	2	2	2	0.00
13/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1691	2	2	2	800.00
13/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2206	2	2	2	0.00
13/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4943	5	5	5	0.00
13/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2190	2	2	2	0.00
13/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9282	10	9	10	0.00
13/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9235	10	9	10	0.00
13/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10901	11	11	11	0.00
13/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4866	5	5	5	800.00
13/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9328	10	9	10	0.00
13/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13646	14	14	14	0.00
13/07/2020	2032 On 06-May-21			Bond Future	11.03	83.1314	83.5218	83.1314	0.00
13/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3303	3	3	3	736.00
13/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8541	8	9	8	0.00
13/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10086	10	10	10	0.00
13/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8576	8	9	8	0.00
13/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8505	8	9	8	0.00
13/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2923	3	3	3	0.00
13/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2894	3	3	3	0.00
13/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2909	3	3	3	0.00
13/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2212	2	2	2	736.00
13/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7276	8	7	8	0.00
13/07/2020	2032 On 05-August-21			Bond Future	11.29	11.3600	84.4464	11.3600	0.00
13/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	396	0	0	0	0.00
13/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	343	0	0	0	0.00
13/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	448	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
13/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2033 On 06-August-20			Bond Future	91.76	91.7718	91.7583	91.7718	12,378.00
13/07/2020	2033 On 05-November-20			Bond Future	91.55	91.5631	91.5490	91.5631	0.00
13/07/2020	2033 On 04-February-21			Bond Future	92.63	92.6470	92.6322	92.6470	0.00
13/07/2020	2033 On 06-May-21			Bond Future	92.54	92.5532	92.5380	92.5532	0.00
13/07/2020	2033 On 05-August-21			Bond Future	93.59	93.6000	93.5857	93.6000	0.00
13/07/2020	2037 On 06-August-20			Bond Future	11.27	79.3574	79.7187	79.3574	113,827.00
13/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	23	0	0	0	0.00
13/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	22	0	0	0	0.00
13/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	24	0	0	0	0.00
13/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9608	10	10	10	0.00
13/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9536	10	10	10	0.00
13/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9463	10	9	10	0.00
13/07/2020	2037 On 05-November-20			Bond Future	11.49	80.1929	80.5576	80.1929	276.00
13/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1381	1	1	1	0.00
13/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1352	1	1	1	0.00
13/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1366	1	1	1	0.00
13/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9989	10	10	10	0.00
13/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9875	10	10	10	0.00
13/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9932	10	10	10	0.00
13/07/2020	2037 On 04-February-21			Bond Future	11.71	76.8682	77.2367	76.8682	0.00
13/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6227	6	6	6	300.00
13/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1316	1	1	1	72.00
13/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2157	2	2	2	0.00
13/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12286	12	12	12	0.00
13/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3218	3	3	3	0.00
13/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2287	2	2	2	0.00
13/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6010	6	6	6	0.00
13/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2173	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
13/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2510	2	3	2	240.00
13/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2189	2	2	2	0.00
13/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11265	12	11	12	0.00
13/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4916	5	5	5	240.00
13/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10281	11	10	11	0.00
13/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11372	12	11	12	0.00
13/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1728	2	2	2	300.00
13/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8533	9	9	9	72.00
13/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10948	11	11	11	72.00
13/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11319	12	11	12	0.00
13/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15013	15	15	15	0.00
13/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4732	5	5	5	0.00
13/07/2020	2037 On 06-May-21			Bond Future	11.94	77.7815	78.1541	77.7815	0.00
13/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7102	7	7	7	0.00
13/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7133	7	7	7	0.00
13/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7165	7	7	7	0.00
13/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4426	5	4	5	0.00
13/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4404	5	4	5	0.00
13/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4448	5	4	5	0.00
13/07/2020	2037 On 05-August-21			Bond Future	12.20	12.2700	74.7640	12.2700	0.00
13/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	319	0	0	0	0.00
13/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	373	0	0	0	0.00
13/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	428	0	0	0	0.00
13/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2038 On 06-August-20			Bond Future	102.06	102.0737	102.0586	102.0737	10,802.00
13/07/2020	2038 On 05-November-20			Bond Future	103.16	103.1730	103.1572	103.1730	0.00
13/07/2020	2038 On 04-February-21			Bond Future	102.68	102.7003	102.6839	102.7003	0.00
13/07/2020	2038 On 06-May-21			Bond Future	103.93	103.9427	103.9259	103.9427	0.00
13/07/2020	2038 On 05-August-21			Bond Future	103.38	103.4000	103.3841	103.4000	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
13/07/2020	2040 On 06-August-20			Bond Future	11.51	80.7491	80.9625	80.7491	56,400.00
13/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	16	0	0	0	0.00
13/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	17	0	0	0	0.00
13/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	18	0	0	0	0.00
13/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	377	0	0	0	0.00
13/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1120	1	1	1	0.00
13/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	2	0	0	0	800.00
13/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	21	0	0	0	800.00
13/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	312	0	0	0	0.00
13/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10289	11	10	11	0.00
13/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14335	15	14	15	0.00
13/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5191	5	5	5	800.00
13/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10600	11	11	11	0.00
13/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	4830	5	5	5	12,496.00
13/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2751	3	3	3	517.00
13/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10678	11	11	11	0.00
13/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10522	11	11	11	0.00
13/07/2020	2040 On 05-November-20			Bond Future	11.73	81.5993	81.8145	81.5993	0.00
13/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	625	1	1	1	2,000.00
13/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1140	1	1	1	2,000.00
13/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	460	0	0	0	2,000.00
13/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	874	1	1	1	2,230.00
13/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1231	1	1	1	0.00
13/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2445	2	2	2	2,230.00
13/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4401	4	4	4	0.00
13/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1245	1	1	1	0.00
13/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3786	4	4	4	0.00
13/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1259	1	1	1	0.00
13/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5230	5	5	5	2,000.00
13/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11031	11	11	11	0.00
13/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10968	11	11	11	0.00
13/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16735	17	17	17	0.00
13/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13060	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
13/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4566	5	5	5	2,000.00
13/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7235	7	7	7	0.00
13/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11535	12	12	12	0.00
13/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	14984	15	15	15	0.00
13/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11093	11	11	11	0.00
13/07/2020	2040 On 04-February-21			Bond Future	11.95	78.0407	78.2580	78.0407	0.00
13/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1572	2	2	2	800.00
13/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5035	5	5	5	0.00
13/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2065	2	2	2	0.00
13/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	933	1	1	1	500.00
13/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1007	1	1	1	800.00
13/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2081	2	2	2	0.00
13/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2049	2	2	2	0.00
13/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1807	2	2	2	500.00
13/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4547	4	5	4	0.00
13/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6922	7	7	7	500.00
13/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13478	14	13	14	0.00
13/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12514	13	13	13	0.00
13/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18620	19	19	19	0.00
13/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18023	18	18	18	0.00
13/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14554	15	15	15	0.00
13/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12397	13	12	13	0.00
13/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12455	13	12	13	0.00
13/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6334	6	6	6	800.00
13/07/2020	2040 On 06-May-21			Bond Future	12.18	78.9680	79.1876	78.9680	0.00
13/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6660	7	7	7	0.00
13/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6692	7	7	7	0.00
13/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6629	7	7	7	0.00
13/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5242	5	5	5	0.00
13/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5216	5	5	5	0.00
13/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5190	5	5	5	0.00
13/07/2020	2040 On 05-August-21			Bond Future	12.44	12.4800	75.5585	12.4800	0.00
13/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	144	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
13/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	258	0	0	0	0.00
13/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	201	0	0	0	0.00
13/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2044 On 06-August-20			Bond Future	11.65	77.0068	77.1200	77.0068	61,697.00
13/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	4	0	0	0	0.00
13/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
13/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	4	0	0	0	0.00
13/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	7	0	0	0	602.00
13/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
13/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	1	0	0	0	140.00
13/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	4	0	0	0	0.00
13/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	312	0	0	0	0.00
13/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	498	1	0	1	0.00
13/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20639	21	21	21	0.00
13/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	14769	15	15	15	0.00
13/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12916	13	13	13	0.00
13/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5167	5	5	5	140.00
13/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12998	13	13	13	0.00
13/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4232	4	4	4	602.00
13/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12095	12	12	12	0.00
13/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13081	13	13	13	0.00
13/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17404	18	17	18	0.00
13/07/2020	2044 On 05-November-20			Bond Future	11.87	77.8175	77.9315	77.8175	0.00
13/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	522	1	1	1	1,815.00
13/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1121	1	1	1	0.00
13/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	714	1	1	1	0.00
13/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3038	3	3	3	0.00
13/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1146	1	1	1	0.00
13/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3171	3	3	3	0.00
13/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	723	1	1	1	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	770	1	1	1	1,815.00
13/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1134	1	1	1	0.00
13/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	789	1	1	1	525.00
13/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	303	0	0	0	525.00
13/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2531	3	3	3	0.00
13/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	141	0	0	0	1,815.00
13/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2300	2	2	2	0.00
13/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	281	0	0	0	568.00
13/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11561	12	12	12	0.00
13/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	13728	14	14	14	0.00
13/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7066	7	7	7	1,815.00
13/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5962	6	6	6	1,815.00
13/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23439	24	23	24	0.00
13/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	13871	14	14	14	0.00
13/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19214	19	19	19	0.00
13/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11625	12	12	12	0.00
13/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19643	20	20	20	0.00
13/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14304	14	14	14	0.00
13/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16112	16	16	16	0.00
13/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7593	8	8	8	525.00
13/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6160	6	6	6	568.00
13/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11690	12	12	12	0.00
13/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14232	14	14	14	0.00
13/07/2020	2044 On 04-February-21			Bond Future	12.09	74.3401	74.4551	74.3401	0.00
13/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1781	2	2	2	0.00
13/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1810	2	2	2	0.00
13/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1696	2	2	2	0.00
13/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	968	1	1	1	405.00
13/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1795	2	2	2	0.00
13/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1373	1	1	1	0.00
13/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2581	3	3	3	0.00
13/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13539	14	14	14	0.00
13/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13980	14	14	14	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18384	19	18	19	0.00
13/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10763	11	11	11	405.00
13/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13601	14	14	14	0.00
13/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15635	16	16	16	0.00
13/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13476	14	13	14	0.00
13/07/2020	2044 On 06-May-21			Bond Future	12.32	75.2235	75.3396	75.2235	0.00
13/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6214	6	6	6	0.00
13/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6184	6	6	6	0.00
13/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6153	6	6	6	0.00
13/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5477	6	5	6	0.00
13/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5504	6	6	6	0.00
13/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5450	6	5	6	0.00
13/07/2020	2044 On 05-August-21			Bond Future	12.58	12.6000	71.7930	12.6000	0.00
13/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	133	0	0	0	0.00
13/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	188	0	0	0	0.00
13/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	77	0	0	0	0.00
13/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
13/07/2020	2046 On 06-August-20			Bond Future	91.79	91.8064	91.7930	91.8064	16,357.00
13/07/2020	2046 On 05-November-20			Bond Future	91.02	91.0306	91.0166	91.0306	0.00
13/07/2020	2046 On 04-February-21			Bond Future	92.09	92.1086	92.0939	92.1086	0.00
13/07/2020	2046 On 06-May-21			Bond Future	91.42	91.4352	91.4201	91.4352	0.00
13/07/2020	2046 On 05-August-21			Bond Future	92.45	92.4700	92.4548	92.4700	0.00
13/07/2020	2050 On 06-August-20			Bond Future	91.62	91.6359	91.6225	91.6359	17,165.00
13/07/2020	2050 On 05-November-20			Bond Future	92.61	92.6228	92.6089	92.6228	0.00
13/07/2020	2050 On 04-February-21			Bond Future	91.82	91.8316	91.8170	91.8316	0.00
13/07/2020	2050 On 06-May-21			Bond Future	92.93	92.9425	92.9275	92.9425	0.00
13/07/2020	2050 On 05-August-21			Bond Future	92.06	92.0700	92.0550	92.0700	0.00
13/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	AL37 On 06-August-20			Index Future	728.25	726.4930	728.2490	726.4930	0.00
13/07/2020	AL37 On 05-November-20			Index Future	735.98	734.2190	735.9830	734.2190	0.00
13/07/2020	AL37 On 04-February-21			Index Future	744.51	742.7300	744.5050	742.7300	0.00
13/07/2020	AL37 On 06-May-21			Index Future	753.33	751.5350	753.3260	751.5350	0.00
13/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
13/07/2020	AL7T On 06-August-20			Index Future	796.51	793.2580	796.5140	793.2580	0.00
13/07/2020	AL7T On 05-November-20			Index Future	804.97	801.6930	804.9730	801.6930	0.00
13/07/2020	AL7T On 04-February-21			Index Future	814.29	810.9870	814.2940	810.9870	0.00
13/07/2020	AL7T On 06-May-21			Index Future	823.94	820.6000	823.9410	820.6000	0.00
13/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
13/07/2020	ALBI On 06-August-20			Index Future	698.22	696.0370	698.2200	696.0370	213.00
13/07/2020	ALBI On 05-November-20			Index Future	705.64	703.4390	705.6350	703.4390	0.00
13/07/2020	ALBI On 04-February-21			Index Future	713.81	711.5940	713.8050	711.5940	0.00
13/07/2020	ALBI On 06-May-21			Index Future	722.26	720.0290	722.2620	720.0290	0.00
13/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
13/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C038 On 31-January-38			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
13/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C333 On 15-September-33			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
13/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2020	ES33 On 06-August-20			Bond Future	12.01	73.3706	73.6423	73.3706	350.00
13/07/2020	ES33 On 05-November-20			Bond Future	12.28	70.3685	70.6428	70.3685	0.00
13/07/2020	ES33 On 04-February-21			Bond Future	12.55	71.1854	71.4624	71.1854	0.00
13/07/2020	ES33 On 06-May-21			Bond Future	12.83	68.2529	68.5331	68.2529	0.00
13/07/2020	ES33 On 05-August-21			Bond Future	13.14	13.2100	69.2918	13.2100	0.00
13/07/2020	ES42 On 06-August-20			Bond Future	12.39	73.1918	73.4346	73.1918	4,919.00
13/07/2020	ES42 On 05-November-20			Bond Future	12.64	69.7043	69.9492	69.7043	0.00
13/07/2020	ES42 On 04-February-21			Bond Future	12.90	70.5143	70.7618	70.5143	0.00
13/07/2020	ES42 On 06-May-21			Bond Future	13.17	67.0927	67.3429	67.0927	0.00
13/07/2020	ES42 On 05-August-21			Bond Future	13.46	13.5200	68.0876	13.5200	0.00
13/07/2020	GOVI On 06-August-20			GOVI	689.76	687.6340	689.7580	687.6340	1,021.00
13/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	383720	40	38	40	0.00
13/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	383620	40	38	40	0.00
13/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	383820	41	38	41	0.00
13/07/2020	GOVI On 05-November-20			GOVI	697.08	694.9470	697.0830	694.9470	0.00
13/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	407670	43	41	43	0.00
13/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	407470	43	41	43	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
13/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	407570	43	41	43	0.00
13/07/2020	GOVI On 04-February-21			GOVI	705.15	703.0030	705.1540	703.0030	0.00
13/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	457860	48	46	48	0.00
13/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	457960	48	46	48	0.00
13/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	458060	48	46	48	0.00
13/07/2020	GOVI On 06-May-21			GOVI	713.51	711.3370	713.5080	711.3370	0.00
13/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	348380	33	35	33	0.00
13/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	348180	33	35	33	0.00
13/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	348280	33	35	33	0.00
13/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
13/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
13/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
13/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2020	IGOV On 06-August-20			Index Future	247.95	248.0450	247.9530	248.0450	1,207.00
13/07/2020	IGOV On 05-November-20			Index Future	250.65	250.7450	250.6480	250.7450	47.00
13/07/2020	IGOV On 04-February-21			Index Future	253.61	253.7120	253.6100	253.7120	0.00
13/07/2020	IGOV On 06-May-21			Index Future	256.68	256.7790	256.6750	256.7790	0.00
13/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
13/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
13/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	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
13/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.28	92.2900	92.2800	92.2900	0.00
13/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4600	90.4400	90.4600	0.00
13/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4600	89.4100	89.4600	0.00
13/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7700	90.7000	90.7700	51.00
13/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.16	90.2500	90.1600	90.2500	0.00
13/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.31	90.4100	90.3100	90.4100	0.00
13/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.48	93.6000	93.4800	93.6000	0.00
13/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.01	94.1500	94.0100	94.1500	0.00
13/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.43	86.6100	86.4300	86.6100	0.00
13/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.01	92.2100	92.0100	92.2100	0.00
13/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.69	81.0400	80.6900	81.0400	0.00
13/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.34	77.7000	77.3400	77.7000	0.00
13/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.87	76.2500	75.8700	76.2500	0.00
13/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.01	78.3900	78.0100	78.3900	0.00
13/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.15	82.5300	82.1500	82.5300	0.00
13/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.79	81.1900	80.7900	81.1900	0.00
13/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.98	83.3800	82.9800	83.3800	0.00
13/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.87	89.2800	88.8700	89.2800	0.00
13/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.36	89.7900	89.3600	89.7900	0.00
13/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.50	82.9500	82.5000	82.9500	0.00
13/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.39	90.8500	90.3900	90.8500	0.00
13/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1250	96.1350	96.1250	0.00
13/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.68	96.3050	96.3250	96.3050	0.00
13/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.64	96.3350	96.3650	96.3350	0.00
13/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.53	96.4350	96.4750	96.4350	0.00
13/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.52	96.4350	96.4850	96.4350	0.00
13/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.53	96.4150	96.4750	96.4150	30.00
13/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.3600	96.4400	96.3600	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
13/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2000	96.2700	96.2000	0.00
13/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.1550	96.2750	96.1550	0.00
13/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.8100	95.9000	95.8100	0.00
13/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.7650	95.8950	95.7650	0.00
13/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.62	95.3550	95.3850	95.3550	0.00
13/07/2020	R023 On 06-August-20			Bond Future	4.96	110.0110	110.0772	110.0110	32,180.00
13/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5484	5	5	5	0.00
13/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5507	5	6	5	0.00
13/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5530	5	6	5	0.00
13/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R023 On 05-November-20			Bond Future	5.04	107.2620	107.3283	107.2620	0.00
13/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5223	5	5	5	0.00
13/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5243	5	5	5	0.00
13/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5202	5	5	5	0.00
13/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	1	0	0	0	0.00
13/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	1	0	0	0	0.00
13/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	1	0	0	0	0.00
13/07/2020	R023 On 04-February-21			Bond Future	5.10	108.5063	108.5729	108.5063	0.00
13/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2572	3	3	3	0.00
13/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2605	3	3	3	0.00
13/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2589	3	3	3	0.00
13/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	172	0	0	0	0.00
13/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	175	0	0	0	0.00
13/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	169	0	0	0	0.00
13/07/2020	R023 On 06-May-21			Bond Future	5.14	105.8830	105.9502	105.8830	0.00
13/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4176	4	4	4	0.00
13/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4208	4	4	4	0.00
13/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4192	4	4	4	0.00
13/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	40	0	0	0	0.00
13/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	39	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
13/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	40	0	0	0	0.00
13/07/2020	R023 On 05-August-21			Bond Future	5.26	5.3000	107.1240	5.3000	0.00
13/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	80	0	0	0	0.00
13/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	65	0	0	0	0.00
13/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	50	0	0	0	0.00
13/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R035 On 06-August-20			Bond Future	11.03	88.1454	88.5127	88.1454	105,558.00
13/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	68	0	0	0	0.00
13/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	0	0	500.00
13/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
13/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	23	0	0	0	500.00
13/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	425	0	0	0	0.00
13/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	71	0	0	0	0.00
13/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
13/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	65	0	0	0	0.00
13/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16478	17	16	17	0.00
13/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7498	8	7	8	0.00
13/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7637	8	8	8	0.00
13/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7567	8	8	8	0.00
13/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4235	5	4	5	500.00
13/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14457	15	14	15	0.00
13/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9342	10	9	10	0.00
13/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	13745	14	14	14	0.00
13/07/2020	R035 On 05-November-20			Bond Future	11.26	84.5992	84.9700	84.5992	0.00
13/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1907	2	2	2	0.00
13/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1926	2	2	2	0.00
13/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1889	2	2	2	0.00
13/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7951	8	8	8	0.00
13/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7901	8	8	8	0.00
13/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7851	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
13/07/2020	R035 On 04-February-21			Bond Future	11.49	85.5809	85.9556	85.5809	0.00
13/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2082	2	2	2	0.00
13/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2213	2	2	2	0.00
13/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2067	2	2	2	0.00
13/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4391	4	4	4	0.00
13/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2051	2	2	2	0.00
13/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11328	12	11	12	0.00
13/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6495	7	6	7	650.00
13/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11382	12	11	12	0.00
13/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10850	11	11	11	650.00
13/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11275	12	11	12	0.00
13/07/2020	R035 On 06-May-21			Bond Future	11.72	82.1184	82.4972	82.1184	0.00
13/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7617	7	8	7	0.00
13/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7685	7	8	7	0.00
13/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2252	2	2	2	793.00
13/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4499	4	4	4	0.00
13/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7651	7	8	7	0.00
13/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6547	6	7	6	0.00
13/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4814	5	5	5	793.00
13/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6834	7	7	7	793.00
13/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4048	4	4	4	0.00
13/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11493	12	11	12	0.00
13/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4068	4	4	4	0.00
13/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4028	4	4	4	0.00
13/07/2020	R035 On 05-August-21			Bond Future	11.97	12.0400	83.4107	12.0400	0.00
13/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	54797	0	55	0	0.00
13/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	54680	0	55	0	0.00
13/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54913	0	55	0	0.00
13/07/2020	R186 On 06-August-20			Bond Future	7.75	114.8112	115.0675	114.8112	73,122.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	3414	3	3	3	0.00
13/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	425	0	0	0	2,500.00
13/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	6468	6	6	6	900.00
13/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	1858	2	2	2	900.00
13/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	2872	3	3	3	0.00
13/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	3460	3	3	3	0.00
13/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3368	3	3	3	0.00
13/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	161	0	0	0	0.00
13/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2055	2	2	2	2,500.00
13/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	533	1	1	1	15,177.00
13/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	236	0	0	0	0.00
13/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	150	0	0	0	0.00
13/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	155	0	0	0	0.00
13/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	12	0	0	0	0.00
13/07/2020	R186 On 05-November-20			Bond Future	7.94	116.0195	116.2779	116.0195	0.00
13/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	870	1	1	1	1,200.00
13/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	4859	5	5	5	0.00
13/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	4823	5	5	5	0.00
13/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2786	3	3	3	1,200.00
13/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	4788	5	5	5	0.00
13/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2377	2	2	2	3,500.00
13/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	3779	4	4	4	3,500.00
13/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7165	7	7	7	0.00
13/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1738	2	2	2	0.00
13/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2879	3	3	3	0.00
13/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	630	1	1	1	3,500.00
13/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1241	1	1	1	0.00
13/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1255	1	1	1	0.00
13/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2466	3	2	3	0.00
13/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1228	1	1	1	0.00
13/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5815	6	6	6	0.00
13/07/2020	R186 On 04-February-21			Bond Future	8.12	112.0826	112.3434	112.0826	0.00
13/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3333	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
13/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3358	3	3	3	0.00
13/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3383	3	3	3	0.00
13/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3170	3	3	3	0.00
13/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3146	3	3	3	0.00
13/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3193	3	3	3	0.00
13/07/2020	R186 On 06-May-21			Bond Future	8.32	113.4132	113.6768	113.4132	0.00
13/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11264	11	11	11	0.00
13/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11228	11	11	11	0.00
13/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11191	11	11	11	0.00
13/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	478	1	0	1	0.00
13/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	483	1	0	1	0.00
13/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	473	1	0	1	0.00
13/07/2020	R186 On 05-August-21			Bond Future	8.56	8.6200	109.6532	8.6200	0.00
13/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	231	0	0	0	0.00
13/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	276	0	0	0	0.00
13/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	320	0	0	0	0.00
13/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R197 On 06-August-20			Bond Future	306.09	306.1494	306.0878	306.1494	2,591.00
13/07/2020	R197 On 05-November-20			Bond Future	309.38	309.4464	309.3826	309.4464	0.00
13/07/2020	R197 On 04-February-21			Bond Future	305.20	305.2653	305.1995	305.2653	0.00
13/07/2020	R197 On 06-May-21			Bond Future	308.89	308.9586	308.8912	308.9586	0.00
13/07/2020	R197 On 05-August-21			Bond Future	304.40	304.4600	304.3953	304.4600	0.00
13/07/2020	R202 On 06-August-20			Bond Future	204.52	204.5474	204.5175	204.5474	8,040.00
13/07/2020	R202 On 05-November-20			Bond Future	206.72	206.7502	206.7189	206.7502	0.00
13/07/2020	R202 On 04-February-21			Bond Future	205.00	205.0311	204.9985	205.0311	0.00
13/07/2020	R202 On 06-May-21			Bond Future	207.48	207.5114	207.4778	207.5114	0.00
13/07/2020	R202 On 05-August-21			Bond Future	205.58	205.6200	205.5814	205.6200	0.00
13/07/2020	R208 On 06-August-20			Bond Future	3.42	104.5350	104.5335	104.5350	22,723.00
13/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1340	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
13/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1346	1	1	1	0.00
13/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1334	1	1	1	0.00
13/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R208 On 05-November-20			Bond Future	2.87	102.2441	102.2421	102.2441	0.00
13/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	745	1	1	1	0.00
13/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	741	1	1	1	0.00
13/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	737	1	1	1	0.00
13/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 06-August-20			Bond Future	10.92	67.3320	67.6189	67.3320	59,872.00
13/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41806	42	42	42	0.00
13/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41914	42	42	42	0.00
13/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41697	42	42	42	0.00
13/07/2020	R209 On 05-November-20			Bond Future	11.12	64.9008	65.1904	64.9008	0.00
13/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1519	1	2	1	0.00
13/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1548	2	2	2	0.00
13/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1534	1	2	1	0.00
13/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7828	8	8	8	0.00
13/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7782	8	8	8	0.00
13/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7875	8	8	8	0.00
13/07/2020	R209 On 04-February-21			Bond Future	11.31	65.6543	65.9470	65.6543	0.00
13/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2228	2	2	2	0.00
13/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2244	2	2	2	0.00
13/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2213	2	2	2	0.00
13/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8976	9	9	9	0.00
13/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8931	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
13/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8887	9	9	9	0.00
13/07/2020	R209 On 06-May-21			Bond Future	11.52	63.2920	63.5880	63.2920	0.00
13/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6879	7	7	7	0.00
13/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6936	7	7	7	0.00
13/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6908	7	7	7	0.00
13/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3476	4	3	4	0.00
13/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3441	4	3	4	0.00
13/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3459	4	3	4	0.00
13/07/2020	R209 On 05-August-21			Bond Future	11.74	11.8000	64.2920	11.8000	0.00
13/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	290	0	0	0	0.00
13/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	241	0	0	0	0.00
13/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	339	0	0	0	0.00
13/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R210 On 06-August-20			Bond Future	182.25	182.0318	182.2493	182.0318	1,957.00
13/07/2020	R210 On 05-November-20			Bond Future	181.54	181.3172	181.5362	181.3172	0.00
13/07/2020	R210 On 04-February-21			Bond Future	183.68	183.4639	183.6847	183.4639	0.00
13/07/2020	R210 On 06-May-21			Bond Future	183.20	182.9731	183.1960	182.9731	0.00
13/07/2020	R210 On 05-August-21			Bond Future	185.27	185.0400	185.2699	185.0400	0.00
13/07/2020	R212 On 06-August-20			Bond Future	165.47	165.5045	165.4692	165.5045	7,008.00
13/07/2020	R212 On 05-November-20			Bond Future	167.25	167.2870	167.2505	167.2870	0.00
13/07/2020	R212 On 04-February-21			Bond Future	166.94	166.9728	166.9351	166.9728	0.00
13/07/2020	R212 On 06-May-21			Bond Future	168.95	168.9927	168.9542	168.9927	0.00
13/07/2020	R212 On 05-August-21			Bond Future	168.54	168.5800	168.5396	168.5800	0.00
13/07/2020	R213 On 06-August-20			Bond Future	9.93	83.9359	84.2605	83.9359	17,142.00
13/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	253	0	0	0	0.00
13/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	271	0	0	0	0.00
13/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	262	0	0	0	0.00
13/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3881	4	4	4	0.00
13/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3830	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
13/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3932	4	4	4	0.00
13/07/2020	R213 On 05-November-20			Bond Future	10.13	81.2906	81.6181	81.2906	0.00
13/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2208	2	2	2	0.00
13/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2229	2	2	2	0.00
13/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2250	2	2	2	0.00
13/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5151	5	5	5	0.00
13/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5224	5	5	5	0.00
13/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5187	5	5	5	0.00
13/07/2020	R213 On 04-February-21			Bond Future	10.34	82.2337	82.5647	82.2337	0.00
13/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2346	2	2	2	0.00
13/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2329	2	2	2	0.00
13/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2312	2	2	2	0.00
13/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7498	8	7	8	0.00
13/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7538	8	8	8	0.00
13/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7458	8	7	8	0.00
13/07/2020	R213 On 06-May-21			Bond Future	10.54	79.6774	80.0120	79.6774	0.00
13/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8805	9	9	9	0.00
13/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8836	9	9	9	0.00
13/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8774	9	9	9	0.00
13/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2234	2	2	2	0.00
13/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2220	2	2	2	0.00
13/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2205	2	2	2	0.00
13/07/2020	R213 On 05-August-21			Bond Future	10.78	10.8500	80.8983	10.8500	0.00
13/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	391	0	0	0	0.00
13/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	341	0	0	0	0.00
13/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	292	0	0	0	0.00
13/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R214 On 06-August-20			Bond Future	11.17	65.3513	65.5863	65.3513	19,898.00
13/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	52	0	0	0	0.00
13/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	54	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
13/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	57	0	0	0	0.00
13/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7156	7	7	7	0.00
13/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7283	8	7	8	0.00
13/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7219	7	7	7	0.00
13/07/2020	R214 On 05-November-20			Bond Future	11.36	62.7625	62.9996	62.7625	0.00
13/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1578	2	2	2	0.00
13/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1593	2	2	2	0.00
13/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1564	2	2	2	0.00
13/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8104	8	8	8	0.00
13/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8056	8	8	8	0.00
13/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8008	8	8	8	0.00
13/07/2020	R214 On 04-February-21			Bond Future	11.56	63.4907	63.7303	63.4907	0.00
13/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2222	2	2	2	0.00
13/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2254	2	2	2	0.00
13/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2238	2	2	2	0.00
13/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9315	10	9	10	0.00
13/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9268	9	9	9	0.00
13/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9361	10	9	10	0.00
13/07/2020	R214 On 06-May-21			Bond Future	11.75	60.9644	61.2067	60.9644	0.00
13/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6457	6	6	6	0.00
13/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6430	6	6	6	0.00
13/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6402	6	6	6	0.00
13/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3941	4	4	4	0.00
13/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3961	4	4	4	0.00
13/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3921	4	4	4	0.00
13/07/2020	R214 On 05-August-21			Bond Future	11.97	12.0200	61.8845	12.0200	0.00
13/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	186	0	0	0	0.00
13/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	284	0	0	0	0.00
13/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	235	0	0	0	0.00
13/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2020	R248 On 06-August-20			Bond Future	11.58	80.3985	80.5790	80.3985	111,984.00
13/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	22	0	0	0	0.00
13/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2837	3	3	3	0.00
13/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	697	1	1	1	0.00
13/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	294	0	0	0	640.00
13/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
13/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	24	0	0	0	0.00
13/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2636	3	3	3	470.00
13/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7160	7	7	7	814.00
13/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	47	0	0	0	640.00
13/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
13/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	23	0	0	0	0.00
13/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4639	5	5	5	814.00
13/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	609	1	1	1	470.00
13/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	3853	4	4	4	0.00
13/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10142	10	10	10	0.00
13/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	482	1	0	1	0.00
13/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10062	10	10	10	0.00
13/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1221	1	1	1	0.00
13/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	163	0	0	0	0.00
13/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1109	1	1	1	0.00
13/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20806	21	21	21	0.00
13/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18380	19	18	19	0.00
13/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5328	6	5	6	0.00
13/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3591	4	4	4	0.00
13/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10222	10	10	10	0.00
13/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8883	9	9	9	0.00
13/07/2020	R248 On 05-November-20			Bond Future	11.79	76.8338	77.0158	76.8338	250.00
13/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2305	2	2	2	800.00
13/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	785	1	1	1	800.00
13/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	825	1	1	1	0.00
13/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	815	1	1	1	0.00
13/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	805	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
13/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13610	14	14	14	0.00
13/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	13684	14	14	14	0.00
13/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13537	14	14	14	0.00
13/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	13831	14	14	14	0.00
13/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7622	8	8	8	0.00
13/07/2020	R248 On 04-February-21			Bond Future	12.01	77.7255	77.9091	77.7255	0.00
13/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2001	2	2	2	0.00
13/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2018	2	2	2	0.00
13/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2034	2	2	2	0.00
13/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12563	13	13	13	0.00
13/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12686	13	13	13	0.00
13/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12625	13	13	13	0.00
13/07/2020	R248 On 06-May-21			Bond Future	12.23	74.2329	74.4186	74.2329	0.00
13/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6236	6	6	6	0.00
13/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6297	6	6	6	0.00
13/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6266	6	6	6	0.00
13/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5553	6	6	6	0.00
13/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5525	6	6	6	0.00
13/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5580	6	6	6	0.00
13/07/2020	R248 On 05-August-21			Bond Future	12.47	12.5100	75.2424	12.5100	0.00
13/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	214	0	0	0	0.00
13/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	270	0	0	0	0.00
13/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	157	0	0	0	0.00
13/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
13/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00