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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/07/2020 TO: 16/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	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
16/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	2025 On 06-August-20			Bond Future	137.27	137.0384	137.2749	137.0384	6,043.00
16/07/2020	2025 On 05-November-20			Bond Future	138.74	138.5055	138.7437	138.5055	0.00
16/07/2020	2025 On 04-February-21			Bond Future	138.88	138.6360	138.8764	138.6360	0.00
16/07/2020	2025 On 06-May-21			Bond Future	140.55	140.3092	140.5521	140.3092	0.00
16/07/2020	2025 On 05-August-21			Bond Future	140.61	140.3681	140.6140	140.3681	0.00
16/07/2020	2029 On 06-August-20			Bond Future	97.78	97.9444	97.7772	97.9444	4,982.00
16/07/2020	2029 On 05-November-20			Bond Future	97.70	97.8700	97.7004	97.8700	1,206.00
16/07/2020	2029 On 04-February-21			Bond Future	98.85	99.0265	98.8544	99.0265	0.00
16/07/2020	2029 On 06-May-21			Bond Future	98.91	99.0839	98.9096	99.0839	0.00
16/07/2020	2029 On 05-August-21			Bond Future	100.03	100.2040	100.0278	100.2040	0.00
16/07/2020	2030 On 06-August-20			Bond Future	9.40	91.5617	91.6105	91.5617	106,747.00
16/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	575	1	1	1	0.00
16/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5674	6	6	6	0.00
16/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	507	1	1	1	450.00
16/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	261	0	0	0	800.00
16/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	27	0	0	0	800.00
16/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	611	1	1	1	0.00
16/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9997	10	10	10	0.00
16/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3688	4	4	4	470.00
16/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	7208	7	7	7	470.00
16/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1366	1	1	1	0.00
16/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3453	3	3	3	0.00
16/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7465	7	7	7	0.00
16/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3927	4	4	4	0.00
16/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2565	3	3	3	450.00
16/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	593	1	1	1	0.00
16/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11086	11	11	11	0.00
16/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4714	5	5	5	622.00
16/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8078	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
16/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	55	0	0	0	423.00
16/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	792	1	1	1	423.00
16/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5492	6	5	6	0.00
16/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	12	0	0	0	622.00
16/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	20	0	0	0	0.00
16/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1960	2	2	2	2,500.00
16/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	1	0	0	0	622.00
16/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2355	2	2	2	0.00
16/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1242	1	1	1	800.00
16/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	2	0	0	0	0.00
16/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	145	0	0	0	0.00
16/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	273	0	0	0	0.00
16/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2314	2	2	2	0.00
16/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	549	1	1	1	0.00
16/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	235	0	0	0	0.00
16/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	315	0	0	0	5,850.00
16/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	79	0	0	0	0.00
16/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3471	4	3	4	0.00
16/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6350	6	6	6	0.00
16/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	25	0	0	0	0.00
16/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2569	3	3	3	0.00
16/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2397	2	2	2	0.00
16/07/2020	2030 On 05-November-20			Bond Future	9.60	92.5197	92.5683	92.5197	2,000.00
16/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4609	5	5	5	0.00
16/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1629	2	2	2	3,000.00
16/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3428	3	3	3	0.00
16/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	898	1	1	1	1,000.00
16/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2002	2	2	2	1,000.00
16/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1421	1	1	1	3,000.00
16/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2801	3	3	3	0.00
16/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	658	1	1	1	3,000.00
16/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2827	3	3	3	0.00
16/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4849	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	920	1	1	1	14,160.00
16/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1647	2	2	2	14,160.00
16/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4185	4	4	4	0.00
16/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2428	2	2	2	3,000.00
16/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6359	6	6	6	0.00
16/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1981	2	2	2	15,414.00
16/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5975	6	6	6	0.00
16/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2853	3	3	3	0.00
16/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1130	1	1	1	15,414.00
16/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5253	5	5	5	0.00
16/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3969	4	4	4	0.00
16/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1596	2	2	2	3,000.00
16/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7421	7	7	7	0.00
16/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5932	6	6	6	0.00
16/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1741	2	2	2	15,414.00
16/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4032	4	4	4	0.00
16/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6489	7	6	7	0.00
16/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4527	5	5	5	0.00
16/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8266	8	8	8	0.00
16/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2711	3	3	3	14,160.00
16/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2279	2	2	2	1,000.00
16/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4001	4	4	4	0.00
16/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2420	2	2	2	5,000.00
16/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9646	10	10	10	0.00
16/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5215	5	5	5	0.00
16/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3350	3	3	3	3,000.00
16/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8369	8	8	8	0.00
16/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5973	6	6	6	0.00
16/07/2020	2030 On 04-February-21			Bond Future	9.80	89.5860	89.6345	89.5860	0.00
16/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1431	1	1	1	1,000.00
16/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2762	3	3	3	0.00
16/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2656	3	3	3	1,000.00
16/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1418	1	1	1	800.00

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16/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2741	3	3	3	0.00
16/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2720	3	3	3	0.00
16/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2162	2	2	2	800.00
16/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5500	5	5	5	0.00
16/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3323	3	3	3	1,800.00
16/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7474	8	7	8	0.00
16/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6451	6	6	6	0.00
16/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9737	10	10	10	0.00
16/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6306	6	6	6	0.00
16/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6342	6	6	6	0.00
16/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6270	6	6	6	0.00
16/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9688	10	10	10	0.00
16/07/2020	2030 On 06-May-21			Bond Future	10.01	90.6475	90.6962	90.6475	0.00
16/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6764	7	7	7	0.00
16/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2499	2	2	2	0.00
16/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9941	10	10	10	0.00
16/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	926	1	1	1	700.00
16/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4298	4	4	4	0.00
16/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4624	5	5	5	0.00
16/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9976	10	10	10	0.00
16/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2641	3	3	3	0.00
16/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10010	10	10	10	0.00
16/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1554	2	2	2	0.00
16/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6928	7	7	7	700.00
16/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12607	13	13	13	0.00
16/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4750	5	5	5	700.00
16/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7181	7	7	7	0.00
16/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1577	2	2	2	0.00
16/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1565	2	2	2	0.00
16/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4439	4	4	4	0.00
16/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2981	3	3	3	0.00
16/07/2020	2030 On 05-August-21			Bond Future	10.25	87.6448	87.6943	87.6448	0.00
16/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	811	1	1	1	0.00

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16/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	861	1	1	1	0.00
16/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	912	1	1	1	0.00
16/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2032 On 06-August-20			Bond Future	10.31	89.1873	89.2020	89.1873	106,618.00
16/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	549	1	1	1	0.00
16/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	102	0	0	0	0.00
16/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	106	0	0	0	0.00
16/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	4	0	0	0	800.00
16/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	49	0	0	0	800.00
16/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	111	0	0	0	0.00
16/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5418	5	5	5	0.00
16/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5541	6	6	6	0.00
16/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9920	10	10	10	0.00
16/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6547	7	7	7	0.00
16/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5479	6	5	6	0.00
16/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3033	3	3	3	800.00
16/07/2020	2032 On 05-November-20			Bond Future	10.53	85.9757	85.9901	85.9757	0.00
16/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1905	2	2	2	0.00
16/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5330	5	5	5	0.00
16/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5655	6	6	6	0.00
16/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	921	1	1	1	3,000.00
16/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1620	2	2	2	3,000.00
16/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1340	1	1	1	1,000.00
16/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1925	2	2	2	0.00
16/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	748	1	1	1	1,000.00
16/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1885	2	2	2	0.00
16/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6626	7	7	7	0.00
16/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9827	10	10	10	0.00
16/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	10804	11	11	11	0.00
16/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2514	3	3	3	1,000.00

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16/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6540	7	7	7	0.00
16/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8067	8	8	8	0.00
16/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7250	7	7	7	0.00
16/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6583	7	7	7	0.00
16/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2691	3	3	3	3,000.00
16/07/2020	2032 On 04-February-21			Bond Future	10.75	86.9719	86.9860	86.9719	0.00
16/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1101	1	1	1	800.00
16/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2199	2	2	2	0.00
16/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1705	2	2	2	800.00
16/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2233	2	2	2	0.00
16/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5094	5	5	5	0.00
16/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2216	2	2	2	0.00
16/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8962	9	9	9	0.00
16/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8916	9	9	9	0.00
16/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10569	11	11	11	0.00
16/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4671	5	5	5	800.00
16/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9009	9	9	9	0.00
16/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13302	13	13	13	0.00
16/07/2020	2032 On 06-May-21			Bond Future	10.97	83.8551	83.8693	83.8551	0.00
16/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3412	3	3	3	736.00
16/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8734	9	9	9	0.00
16/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10257	10	10	10	0.00
16/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8766	9	9	9	0.00
16/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8702	9	9	9	0.00
16/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2772	3	3	3	0.00
16/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2737	3	3	3	0.00
16/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2755	3	3	3	0.00
16/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2036	2	2	2	736.00
16/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7038	7	7	7	0.00
16/07/2020	2032 On 05-August-21			Bond Future	11.22	84.7820	84.7964	84.7820	0.00
16/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	746	1	1	1	0.00
16/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	693	1	1	1	0.00
16/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	798	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
16/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2033 On 06-August-20			Bond Future	92.18	92.1411	92.1763	92.1411	12,378.00
16/07/2020	2033 On 05-November-20			Bond Future	91.97	91.9305	91.9656	91.9305	0.00
16/07/2020	2033 On 04-February-21			Bond Future	93.05	93.0166	93.0518	93.0166	0.00
16/07/2020	2033 On 06-May-21			Bond Future	92.96	92.9249	92.9602	92.9249	0.00
16/07/2020	2033 On 05-August-21			Bond Future	94.01	93.9755	94.0113	93.9755	0.00
16/07/2020	2037 On 06-August-20			Bond Future	11.30	79.6867	79.5229	79.6867	112,759.00
16/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	12	0	0	0	0.00
16/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	11	0	0	0	0.00
16/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	12	0	0	0	0.00
16/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9793	10	10	10	0.00
16/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9720	10	10	10	0.00
16/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9647	9	10	9	0.00
16/07/2020	2037 On 05-November-20			Bond Future	11.52	80.5204	80.3543	80.5204	276.00
16/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1243	1	1	1	0.00
16/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1216	1	1	1	0.00
16/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1229	1	1	1	0.00
16/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10055	10	10	10	0.00
16/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9941	10	10	10	0.00
16/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9998	10	10	10	0.00
16/07/2020	2037 On 04-February-21			Bond Future	11.75	77.1977	77.0290	77.1977	0.00
16/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6085	6	6	6	300.00
16/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1213	1	1	1	72.00
16/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2020	2	2	2	0.00
16/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12057	12	12	12	0.00
16/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3072	3	3	3	0.00
16/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2146	2	2	2	0.00
16/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5871	6	6	6	0.00
16/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2036	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
16/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2361	2	2	2	240.00
16/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2051	2	2	2	0.00
16/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11335	11	11	11	0.00
16/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4984	5	5	5	240.00
16/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10341	10	10	10	0.00
16/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11443	11	11	11	0.00
16/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1707	2	2	2	300.00
16/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8594	9	9	9	72.00
16/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11014	11	11	11	72.00
16/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11389	11	11	11	0.00
16/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15118	15	15	15	0.00
16/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4798	5	5	5	0.00
16/07/2020	2037 On 06-May-21			Bond Future	11.98	78.1128	77.9418	78.1128	0.00
16/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6958	7	7	7	0.00
16/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6990	7	7	7	0.00
16/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7022	7	7	7	0.00
16/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4495	4	4	4	0.00
16/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4473	4	4	4	0.00
16/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4517	4	5	4	0.00
16/07/2020	2037 On 05-August-21			Bond Future	12.24	74.7209	74.5482	74.7209	0.00
16/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	103	0	0	0	0.00
16/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	158	0	0	0	0.00
16/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	212	0	0	0	0.00
16/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
16/07/2020	2038 On 06-August-20			Bond Future	102.88	102.6870	102.8775	102.6870	10,802.00
16/07/2020	2038 On 05-November-20			Bond Future	103.98	103.7864	103.9783	103.7864	1,685.00
16/07/2020	2038 On 04-February-21			Bond Future	103.51	103.3186	103.5122	103.3186	0.00
16/07/2020	2038 On 06-May-21			Bond Future	104.76	104.5658	104.7615	104.5658	0.00
16/07/2020	2038 On 05-August-21			Bond Future	104.23	104.0295	104.2276	104.0295	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
16/07/2020	2040 On 06-August-20			Bond Future	11.56	80.6686	80.5969	80.6686	56,506.00
16/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	8	0	0	0	0.00
16/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	8	0	0	0	0.00
16/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	8	0	0	0	0.00
16/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	284	0	0	0	0.00
16/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	939	1	1	1	0.00
16/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	1	0	0	0	800.00
16/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	10	0	0	0	800.00
16/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	229	0	0	0	0.00
16/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10643	11	11	11	0.00
16/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14700	15	15	15	0.00
16/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5473	5	5	5	800.00
16/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10957	11	11	11	0.00
16/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5102	5	5	5	12,496.00
16/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2936	3	3	3	517.00
16/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	11035	11	11	11	0.00
16/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10878	11	11	11	0.00
16/07/2020	2040 On 05-November-20			Bond Future	11.79	81.5126	81.4395	81.5126	0.00
16/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	537	1	1	1	2,000.00
16/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1007	1	1	1	2,000.00
16/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	390	0	0	0	2,000.00
16/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	763	1	1	1	2,380.00
16/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1091	1	1	1	0.00
16/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2296	2	2	2	2,380.00
16/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4195	4	4	4	0.00
16/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1103	1	1	1	0.00
16/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3601	4	4	4	0.00
16/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1116	1	1	1	0.00
16/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5420	5	5	5	2,000.00
16/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11264	11	11	11	0.00
16/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11201	11	11	11	0.00
16/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	17040	17	17	17	0.00
16/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13323	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
16/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4736	5	5	5	2,000.00
16/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7461	7	7	7	0.00
16/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11777	12	12	12	0.00
16/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15271	15	15	15	0.00
16/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11328	11	11	11	0.00
16/07/2020	2040 On 04-February-21			Bond Future	12.01	77.9511	77.8765	77.9511	0.00
16/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1450	1	1	1	800.00
16/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4868	5	5	5	0.00
16/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1919	2	2	2	0.00
16/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	849	1	1	1	500.00
16/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	918	1	1	1	800.00
16/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1934	2	2	2	0.00
16/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1673	2	2	2	500.00
16/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4390	4	4	4	0.00
16/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1904	2	2	2	0.00
16/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12750	13	13	13	0.00
16/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7148	7	7	7	500.00
16/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13726	14	14	14	0.00
16/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18917	19	19	19	0.00
16/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18315	18	18	18	0.00
16/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14814	15	15	15	0.00
16/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12632	13	13	13	0.00
16/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12691	13	13	13	0.00
16/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6549	7	7	7	800.00
16/07/2020	2040 On 06-May-21			Bond Future	12.25	78.8752	78.7994	78.8752	0.00
16/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6441	6	6	6	0.00
16/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6471	7	6	7	0.00
16/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6410	6	6	6	0.00
16/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5411	5	5	5	0.00
16/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5385	5	5	5	0.00
16/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5358	5	5	5	0.00
16/07/2020	2040 On 05-August-21			Bond Future	12.51	75.2414	75.1649	75.2414	0.00
16/07/2020	2040 On 05-August-21	12.47	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
16/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
16/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
16/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	136	0	0	0	0.00
16/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	192	0	0	0	0.00
16/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	249	0	0	0	0.00
16/07/2020	2044 On 06-August-20			Bond Future	11.71	76.7658	76.7271	76.7658	61,197.00
16/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	0	0	0.00
16/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
16/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
16/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
16/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	2	0	0	0	0.00
16/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	3	0	0	0	602.00
16/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	0	0	0.00
16/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	221	0	0	0	0.00
16/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	380	0	0	0	0.00
16/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	21032	21	21	21	0.00
16/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15161	15	15	15	0.00
16/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13306	13	13	13	0.00
16/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5468	5	5	5	140.00
16/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13389	13	13	13	0.00
16/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4507	5	5	5	602.00
16/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12484	12	12	12	0.00
16/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13472	13	13	13	0.00
16/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17797	18	18	18	0.00
16/07/2020	2044 On 05-November-20			Bond Future	11.93	77.5690	77.5293	77.5690	0.00
16/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	448	0	0	0	1,815.00
16/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	621	1	1	1	0.00
16/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2870	3	3	3	0.00
16/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	993	1	1	1	0.00
16/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2999	3	3	3	0.00
16/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	629	1	1	1	568.00
16/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1016	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
16/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	689	1	1	1	525.00
16/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	254	0	0	0	525.00
16/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2357	2	2	2	0.00
16/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	115	0	0	0	1,815.00
16/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	671	1	1	1	1,815.00
16/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1004	1	1	1	0.00
16/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2111	2	2	2	0.00
16/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	235	0	0	0	568.00
16/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11833	12	12	12	0.00
16/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14030	14	14	14	0.00
16/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7295	7	7	7	1,815.00
16/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6193	6	6	6	1,815.00
16/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23815	24	24	24	0.00
16/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11898	12	12	12	0.00
16/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14175	14	14	14	0.00
16/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19567	20	20	20	0.00
16/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19999	20	20	20	0.00
16/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14613	15	15	15	0.00
16/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16440	16	16	16	0.00
16/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7806	8	8	8	525.00
16/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11964	12	12	12	0.00
16/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6393	6	6	6	568.00
16/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14540	15	15	15	0.00
16/07/2020	2044 On 04-February-21			Bond Future	12.16	74.0869	74.0461	74.0869	0.00
16/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1658	2	2	2	0.00
16/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1685	2	2	2	0.00
16/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1577	2	2	2	0.00
16/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	890	1	1	1	405.00
16/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1671	2	2	2	0.00
16/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1270	1	1	1	0.00
16/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2422	2	2	2	0.00
16/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13823	14	14	14	0.00
16/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14270	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
16/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18714	19	19	19	0.00
16/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11013	11	11	11	405.00
16/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13887	14	14	14	0.00
16/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15942	16	16	16	0.00
16/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13760	14	14	14	0.00
16/07/2020	2044 On 06-May-21			Bond Future	12.39	74.9652	74.9237	74.9652	0.00
16/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6017	6	6	6	0.00
16/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5987	6	6	6	0.00
16/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5958	6	6	6	0.00
16/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5696	6	6	6	0.00
16/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5724	6	6	6	0.00
16/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5669	6	6	6	0.00
16/07/2020	2044 On 05-August-21			Bond Future	12.65	71.4133	71.3715	71.4133	0.00
16/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	0	0	0	0	0.00
16/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
16/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
16/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	345	0	0	0	0.00
16/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	289	0	0	0	0.00
16/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	233	0	0	0	0.00
16/07/2020	2046 On 06-August-20			Bond Future	91.72	91.7375	91.7242	91.7375	12,382.00
16/07/2020	2046 On 05-November-20			Bond Future	90.94	90.9550	90.9411	90.9550	3,975.00
16/07/2020	2046 On 04-February-21			Bond Future	92.02	92.0301	92.0156	92.0301	0.00
16/07/2020	2046 On 06-May-21			Bond Future	91.34	91.3533	91.3384	91.3533	0.00
16/07/2020	2046 On 05-August-21			Bond Future	92.37	92.3858	92.3707	92.3858	0.00
16/07/2020	2050 On 06-August-20			Bond Future	92.73	92.4023	92.7256	92.4023	14,575.00
16/07/2020	2050 On 05-November-20			Bond Future	93.72	93.3914	93.7177	93.3914	2,590.00
16/07/2020	2050 On 04-February-21			Bond Future	92.94	92.6073	92.9370	92.6073	0.00
16/07/2020	2050 On 06-May-21			Bond Future	94.06	93.7252	94.0588	93.7252	0.00
16/07/2020	2050 On 05-August-21			Bond Future	93.20	92.8602	93.1974	92.8602	0.00
16/07/2020	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
16/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	AL37 On 06-August-20			Index Future	734.11	732.6630	734.1100	732.6630	0.00
16/07/2020	AL37 On 05-November-20			Index Future	741.87	740.4060	741.8650	740.4060	0.00
16/07/2020	AL37 On 04-February-21			Index Future	750.45	748.9730	750.4450	748.9730	0.00
16/07/2020	AL37 On 06-May-21			Index Future	759.32	757.8310	759.3190	757.8310	0.00
16/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
16/07/2020	AL7T On 06-August-20			Index Future	800.13	799.8480	800.1320	799.8480	0.00
16/07/2020	AL7T On 05-November-20			Index Future	808.59	808.3020	808.5850	808.3020	0.00
16/07/2020	AL7T On 04-February-21			Index Future	817.94	817.6540	817.9360	817.6540	0.00
16/07/2020	AL7T On 06-May-21			Index Future	827.61	827.3250	827.6080	827.3250	0.00
16/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
16/07/2020	ALBI On 06-August-20			Index Future	699.23	699.1080	699.2290	699.1080	213.00
16/07/2020	ALBI On 05-November-20			Index Future	706.62	706.4970	706.6160	706.4970	0.00
16/07/2020	ALBI On 04-February-21			Index Future	714.79	714.6710	714.7880	714.6710	0.00
16/07/2020	ALBI On 06-May-21			Index Future	723.24	723.1240	723.2410	723.1240	0.00
16/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
16/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	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
16/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	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
16/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2020	ES33 On 06-August-20			Bond Future	12.01	73.6501	73.6397	73.6501	350.00
16/07/2020	ES33 On 05-November-20			Bond Future	12.28	70.6464	70.6354	70.6464	0.00
16/07/2020	ES33 On 04-February-21			Bond Future	12.55	71.4648	71.4534	71.4648	0.00
16/07/2020	ES33 On 06-May-21			Bond Future	12.83	68.5338	68.5222	68.5338	0.00
16/07/2020	ES33 On 05-August-21			Bond Future	13.15	69.2914	69.2797	69.2914	0.00
16/07/2020	ES42 On 06-August-20			Bond Future	12.43	73.2421	73.1736	73.2421	4,919.00
16/07/2020	ES42 On 05-November-20			Bond Future	12.69	69.7504	69.6808	69.7504	0.00
16/07/2020	ES42 On 04-February-21			Bond Future	12.95	70.5594	70.4887	70.5594	0.00
16/07/2020	ES42 On 06-May-21			Bond Future	13.23	67.1364	67.0647	67.1364	0.00
16/07/2020	ES42 On 05-August-21			Bond Future	13.52	67.8778	67.8053	67.8778	0.00
16/07/2020	GOVI On 06-August-20			GOVI	690.83	690.7030	690.8310	690.7030	1,021.00
16/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	372990	37	37	37	0.00
16/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	372890	37	37	37	0.00
16/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	373090	37	37	37	0.00
16/07/2020	GOVI On 05-November-20			GOVI	698.13	698.0030	698.1290	698.0030	0.00
16/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	397210	40	40	40	0.00
16/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	397010	40	40	40	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
16/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	397110	40	40	40	0.00
16/07/2020	GOVI On 04-February-21			GOVI	706.20	706.0790	706.2030	706.0790	0.00
16/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	447370	45	45	45	0.00
16/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	447470	45	45	45	0.00
16/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	447570	45	45	45	0.00
16/07/2020	GOVI On 06-May-21			GOVI	714.55	714.4300	714.5540	714.4300	0.00
16/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	358840	36	36	36	0.00
16/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	358640	36	36	36	0.00
16/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	358740	36	36	36	0.00
16/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
16/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
16/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
16/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2020	IGOV On 06-August-20			Index Future	248.66	248.5670	248.6580	248.5670	1,207.00
16/07/2020	IGOV On 05-November-20			Index Future	251.35	251.2560	251.3470	251.2560	47.00
16/07/2020	IGOV On 04-February-21			Index Future	254.32	254.2240	254.3150	254.2240	0.00
16/07/2020	IGOV On 06-May-21			Index Future	257.38	257.2910	257.3820	257.2910	0.00
16/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
16/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
16/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00

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16/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2600	92.2600	92.2600	0.00
16/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4200	90.4100	90.4200	0.00
16/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.38	89.3900	89.3800	89.3900	0.00
16/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.65	90.6700	90.6500	90.6700	51.00
16/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.09	90.1200	90.0900	90.1200	0.00
16/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.2300	90.2000	90.2300	0.00
16/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.35	93.3800	93.3500	93.3800	0.00
16/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.86	93.8900	93.8600	93.8900	0.00
16/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.27	86.3100	86.2700	86.3100	0.00
16/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.84	91.8900	91.8400	91.8900	0.00
16/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.53	80.5500	80.5300	80.5500	0.00
16/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.17	77.1800	77.1700	77.1800	0.00
16/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.70	75.7100	75.7000	75.7100	0.00
16/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.86	77.8600	77.8600	77.8600	0.00
16/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.04	82.0300	82.0400	82.0300	0.00
16/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.72	80.7100	80.7200	80.7100	0.00
16/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.93	82.9200	82.9300	82.9200	0.00
16/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.83	88.8100	88.8300	88.8100	0.00
16/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.32	89.2900	89.3200	89.2900	0.00
16/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.43	82.3900	82.4300	82.3900	0.00
16/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.31	90.2700	90.3100	90.2700	0.00
16/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.64	96.3550	96.3650	96.3550	0.00
16/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.59	96.4100	96.4150	96.4100	0.00
16/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.50	96.5150	96.5050	96.5150	0.00
16/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.5150	96.5150	96.5150	0.00
16/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.5250	96.5250	96.5250	30.00
16/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.48	96.4900	96.5250	96.4900	0.00
16/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5000	96.5000	96.5000	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
16/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.67	96.3300	96.3300	96.3300	0.00
16/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.2850	96.2950	96.2850	0.00
16/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0400	96.0400	96.0400	0.00
16/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.9550	95.9550	95.9550	0.00
16/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4350	95.4550	95.4350	0.00
16/07/2020	R023 On 06-August-20			Bond Future	4.70	110.6442	110.7226	110.6442	32,030.00
16/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	6129	6	6	6	0.00
16/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	6152	6	6	6	0.00
16/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	6175	6	6	6	0.00
16/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 05-November-20			Bond Future	4.75	107.8949	107.9736	107.8949	3,370.00
16/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5867	6	6	6	0.00
16/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5888	6	6	6	0.00
16/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5846	6	6	6	0.00
16/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 04-February-21			Bond Future	4.77	109.1441	109.2231	109.1441	0.00
16/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	3134	3	3	3	0.00
16/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	3169	3	3	3	0.00
16/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	3151	3	3	3	0.00
16/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	84	0	0	0	0.00
16/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	86	0	0	0	0.00
16/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	83	0	0	0	0.00
16/07/2020	R023 On 06-May-21			Bond Future	4.77	106.5255	106.6053	106.5255	0.00
16/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4805	5	5	5	0.00
16/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4838	5	5	5	0.00
16/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4822	5	5	5	0.00
16/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	14	0	0	0	0.00
16/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	14	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
16/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	14	0	0	0	0.00
16/07/2020	R023 On 05-August-21			Bond Future	4.82	107.7040	107.7847	107.7040	0.00
16/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	741	1	1	1	0.00
16/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	726	1	1	1	0.00
16/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	711	1	1	1	0.00
16/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R035 On 06-August-20			Bond Future	11.04	88.5105	88.4946	88.5105	105,543.00
16/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	46	0	0	0	0.00
16/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
16/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
16/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	14	0	0	0	500.00
16/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	48	0	0	0	0.00
16/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	377	0	0	0	0.00
16/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
16/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	44	0	0	0	0.00
16/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16496	16	16	16	0.00
16/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7494	7	7	7	0.00
16/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7634	8	8	8	0.00
16/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7564	8	8	8	0.00
16/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4205	4	4	4	500.00
16/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14475	14	14	14	0.00
16/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9351	9	9	9	0.00
16/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	13762	14	14	14	0.00
16/07/2020	R035 On 05-November-20			Bond Future	11.26	84.9627	84.9460	84.9627	0.00
16/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1824	2	2	2	0.00
16/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1843	2	2	2	0.00
16/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1804	2	2	2	0.00
16/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7889	8	8	8	0.00
16/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7841	8	8	8	0.00
16/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7793	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
16/07/2020	R035 On 04-February-21			Bond Future	11.49	85.9466	85.9293	85.9466	0.00
16/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2013	2	2	2	0.00
16/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2142	2	2	2	0.00
16/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1998	2	2	2	0.00
16/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4370	4	4	4	0.00
16/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1982	2	2	2	0.00
16/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11286	11	11	11	0.00
16/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6501	7	7	7	650.00
16/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11340	11	11	11	0.00
16/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10806	11	11	11	650.00
16/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11232	11	11	11	0.00
16/07/2020	R035 On 06-May-21			Bond Future	11.72	82.4861	82.4685	82.4861	0.00
16/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7594	8	8	8	0.00
16/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7662	8	8	8	0.00
16/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9071	9	9	9	0.00
16/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5099	5	5	5	0.00
16/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2178	2	2	2	793.00
16/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7628	8	8	8	0.00
16/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3210	3	3	3	1,650.00
16/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6503	7	7	7	0.00
16/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4465	4	4	4	0.00
16/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6829	7	7	7	793.00
16/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4799	5	5	5	793.00
16/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8735	9	9	9	0.00
16/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4053	4	4	4	0.00
16/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3328	3	3	3	1,650.00
16/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	6093	6	6	6	1,650.00
16/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11448	11	11	11	0.00
16/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4073	4	4	4	0.00
16/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4034	4	4	4	0.00
16/07/2020	R035 On 05-August-21			Bond Future	11.98	83.3981	83.3804	83.3981	0.00
16/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R035 On 05-August-21	5.31	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
16/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	54827	55	55	55	0.00
16/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	54710	55	55	55	0.00
16/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54944	55	55	55	0.00
16/07/2020	R186 On 06-August-20			Bond Future	7.57	115.7925	116.0229	115.7925	72,971.00
16/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4274	4	4	4	0.00
16/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	693	1	1	1	2,500.00
16/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7413	7	7	7	900.00
16/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2539	2	3	2	900.00
16/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3691	3	4	3	0.00
16/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4324	4	4	4	0.00
16/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4225	4	4	4	0.00
16/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	63	0	0	0	0.00
16/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	1368	2	1	2	2,500.00
16/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	259	0	0	0	15,177.00
16/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	99	0	0	0	0.00
16/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	58	0	0	0	0.00
16/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	60	0	0	0	0.00
16/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	2	0	0	0	0.00
16/07/2020	R186 On 05-November-20			Bond Future	7.75	117.0037	117.2358	117.0037	181.00
16/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1083	1	1	1	1,200.00
16/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5572	5	6	5	0.00
16/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1997	0	2	0	80.00
16/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5534	5	6	5	0.00
16/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3303	3	3	3	1,200.00
16/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5496	5	5	5	0.00
16/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	530	0	1	0	80.00
16/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2845	3	3	3	3,500.00
16/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4403	4	4	4	3,500.00
16/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7957	8	8	8	0.00
16/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1403	1	1	1	0.00
16/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	3313	0	3	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
16/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	7266	0	7	0	0.00
16/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2389	3	2	3	0.00
16/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	465	1	0	1	3,500.00
16/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	994	1	1	1	0.00
16/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1005	1	1	1	0.00
16/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2026	2	2	2	0.00
16/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	983	1	1	1	0.00
16/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5070	5	5	5	0.00
16/07/2020	R186 On 04-February-21			Bond Future	7.93	113.0756	113.3100	113.0756	0.00
16/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3879	4	4	4	0.00
16/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3907	4	4	4	0.00
16/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3935	4	4	4	0.00
16/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2752	3	3	3	0.00
16/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2731	3	3	3	0.00
16/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2773	3	3	3	0.00
16/07/2020	R186 On 06-May-21			Bond Future	8.11	114.4149	114.6517	114.4149	0.00
16/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12122	12	12	12	0.00
16/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12085	12	12	12	0.00
16/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12048	12	12	12	0.00
16/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	361	0	0	0	0.00
16/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	365	0	0	0	0.00
16/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	357	0	0	0	0.00
16/07/2020	R186 On 05-August-21			Bond Future	8.34	110.3976	110.6372	110.3976	0.00
16/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1215	1	1	1	0.00
16/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1260	1	1	1	0.00
16/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1304	1	1	1	0.00
16/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R197 On 06-August-20			Bond Future	305.77	306.2127	305.7739	306.2127	2,591.00
16/07/2020	R197 On 05-November-20			Bond Future	309.05	309.4907	309.0457	309.4907	1,400.00
16/07/2020	R197 On 04-February-21			Bond Future	304.85	305.3036	304.8519	305.3036	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
16/07/2020	R197 On 06-May-21			Bond Future	308.53	308.9892	308.5314	308.9892	0.00
16/07/2020	R197 On 05-August-21			Bond Future	304.03	304.4893	304.0268	304.4893	0.00
16/07/2020	R202 On 06-August-20			Bond Future	204.78	204.8141	204.7841	204.8141	6,136.00
16/07/2020	R202 On 05-November-20			Bond Future	206.98	207.0066	206.9753	207.0066	1,904.00
16/07/2020	R202 On 04-February-21			Bond Future	205.25	205.2861	205.2534	205.2861	0.00
16/07/2020	R202 On 06-May-21			Bond Future	207.73	207.7639	207.7305	207.7639	0.00
16/07/2020	R202 On 05-August-21			Bond Future	205.83	205.8676	205.8339	205.8676	0.00
16/07/2020	R208 On 06-August-20			Bond Future	3.40	104.5533	104.5517	104.5533	22,723.00
16/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1358	1	1	1	0.00
16/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1364	1	1	1	0.00
16/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1352	1	1	1	0.00
16/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R208 On 05-November-20			Bond Future	2.84	102.2560	102.2539	102.2560	0.00
16/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	757	1	1	1	0.00
16/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	753	1	1	1	0.00
16/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	749	1	1	1	0.00
16/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 06-August-20			Bond Future	10.92	67.6112	67.5959	67.6112	59,872.00
16/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41829	42	42	42	0.00
16/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41937	42	42	42	0.00
16/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41720	42	42	42	0.00
16/07/2020	R209 On 05-November-20			Bond Future	11.12	65.1786	65.1629	65.1786	0.00
16/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1440	1	1	1	0.00
16/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1469	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
16/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1454	1	1	1	0.00
16/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7776	8	8	8	0.00
16/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7730	8	8	8	0.00
16/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7823	8	8	8	0.00
16/07/2020	R209 On 04-February-21			Bond Future	11.32	65.9339	65.9176	65.9339	0.00
16/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2195	2	2	2	0.00
16/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2211	2	2	2	0.00
16/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2180	2	2	2	0.00
16/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8972	9	9	9	0.00
16/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8928	9	9	9	0.00
16/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8884	9	9	9	0.00
16/07/2020	R209 On 06-May-21			Bond Future	11.52	63.5732	63.5566	63.5732	460.00
16/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2283	2	2	2	1,000.00
16/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4310	4	4	4	0.00
16/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6922	7	7	7	0.00
16/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6981	7	7	7	0.00
16/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7011	7	7	7	0.00
16/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6952	7	7	7	0.00
16/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3551	4	4	4	0.00
16/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3518	4	4	4	0.00
16/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3501	4	4	4	1,000.00
16/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3534	4	4	4	0.00
16/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5707	6	6	6	1,000.00
16/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	9199	9	9	9	0.00
16/07/2020	R209 On 05-August-21			Bond Future	11.75	64.2760	64.2592	64.2760	0.00
16/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	257	0	0	0	0.00
16/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	208	0	0	0	0.00
16/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	306	0	0	0	0.00
16/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R210 On 06-August-20			Bond Future	182.10	182.1286	182.0996	182.1286	1,929.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2020	R210 On 05-November-20			Bond Future	181.37	181.4035	181.3732	181.4035	644.00
16/07/2020	R210 On 04-February-21			Bond Future	183.52	183.5473	183.5157	183.5473	0.00
16/07/2020	R210 On 06-May-21			Bond Future	183.02	183.0526	183.0203	183.0526	0.00
16/07/2020	R210 On 05-August-21			Bond Future	185.09	185.1217	185.0892	185.1217	0.00
16/07/2020	R212 On 06-August-20			Bond Future	165.46	165.4974	165.4570	165.4974	7,008.00
16/07/2020	R212 On 05-November-20			Bond Future	167.23	167.2691	167.2274	167.2691	1,526.00
16/07/2020	R212 On 04-February-21			Bond Future	166.91	166.9510	166.9079	166.9510	0.00
16/07/2020	R212 On 06-May-21			Bond Future	168.92	168.9662	168.9221	168.9662	0.00
16/07/2020	R212 On 05-August-21			Bond Future	168.50	168.5490	168.5047	168.5490	0.00
16/07/2020	R213 On 06-August-20			Bond Future	9.86	84.6228	84.6355	84.6228	16,139.00
16/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	260	0	0	0	0.00
16/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	279	0	0	0	0.00
16/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	270	0	0	0	0.00
16/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3514	4	4	4	0.00
16/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3464	3	3	3	0.00
16/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3563	4	4	4	0.00
16/07/2020	R213 On 05-November-20			Bond Future	10.06	81.9794	81.9918	81.9794	0.00
16/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2300	2	2	2	0.00
16/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2322	2	2	2	0.00
16/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2344	2	2	2	0.00
16/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4871	5	5	5	0.00
16/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4942	5	5	5	0.00
16/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4906	5	5	5	0.00
16/07/2020	R213 On 04-February-21			Bond Future	10.27	82.9286	82.9408	82.9286	0.00
16/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2461	2	2	2	0.00
16/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2442	2	2	2	0.00
16/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2423	2	2	2	0.00
16/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7234	7	7	7	0.00
16/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7273	7	7	7	0.00
16/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7196	7	7	7	0.00
16/07/2020	R213 On 06-May-21			Bond Future	10.47	80.3784	80.3905	80.3784	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
16/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9009	9	9	9	0.00
16/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9040	9	9	9	0.00
16/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8977	9	9	9	0.00
16/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2058	2	2	2	0.00
16/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2044	2	2	2	0.00
16/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2030	2	2	2	0.00
16/07/2020	R213 On 05-August-21			Bond Future	10.70	81.2673	81.2797	81.2673	0.00
16/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	772	1	1	1	0.00
16/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	723	1	1	1	0.00
16/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	673	1	1	1	0.00
16/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
16/07/2020	R214 On 06-August-20			Bond Future	11.22	65.3825	65.3114	65.3825	19,898.00
16/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	28	0	0	0	0.00
16/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	29	0	0	0	0.00
16/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	31	0	0	0	0.00
16/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7405	7	7	7	0.00
16/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7533	7	8	7	0.00
16/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7469	7	7	7	0.00
16/07/2020	R214 On 05-November-20			Bond Future	11.41	62.7899	62.7177	62.7899	100.00
16/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1439	1	1	1	0.00
16/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1453	1	1	1	0.00
16/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1425	1	1	1	0.00
16/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8248	8	8	8	0.00
16/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8199	8	8	8	0.00
16/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8150	8	8	8	0.00
16/07/2020	R214 On 04-February-21			Bond Future	11.61	63.5170	63.4437	63.5170	0.00
16/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2132	2	2	2	0.00
16/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2163	2	2	2	0.00
16/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2148	2	2	2	0.00
16/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9511	9	10	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
16/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9464	9	9	9	0.00
16/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9558	10	10	10	0.00
16/07/2020	R214 On 06-May-21			Bond Future	11.81	60.9894	60.9151	60.9894	0.00
16/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6347	6	6	6	0.00
16/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6319	6	6	6	0.00
16/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6290	6	6	6	0.00
16/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4122	4	4	4	0.00
16/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4141	4	4	4	0.00
16/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4103	4	4	4	0.00
16/07/2020	R214 On 05-August-21			Bond Future	12.03	61.6637	61.5887	61.6637	0.00
16/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	61	0	0	0	0.00
16/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	12	0	0	0	0.00
16/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	110	0	0	0	0.00
16/07/2020	R248 On 06-August-20			Bond Future	11.65	80.1474	80.0979	80.1474	112,720.00
16/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	10	0	0	0	0.00
16/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2477	3	2	3	0.00
16/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	539	1	1	1	0.00
16/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	197	0	0	0	640.00
16/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
16/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	11	0	0	0	0.00
16/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2287	2	2	2	470.00
16/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	6700	7	7	7	814.00
16/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	24	0	0	0	640.00
16/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
16/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	11	0	0	0	0.00
16/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4221	4	4	4	814.00
16/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	463	1	0	1	470.00
16/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4188	4	4	4	0.00
16/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10611	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	545	1	1	1	0.00
16/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10530	10	11	10	0.00
16/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1354	1	1	1	0.00
16/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	184	0	0	0	0.00
16/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1230	1	1	1	0.00
16/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	21287	21	21	21	0.00
16/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18861	19	19	19	0.00
16/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5713	6	6	6	0.00
16/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3915	4	4	4	0.00
16/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10692	11	11	11	0.00
16/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9342	9	9	9	0.00
16/07/2020	R248 On 05-November-20			Bond Future	11.87	76.5751	76.5247	76.5751	250.00
16/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2144	2	2	2	950.00
16/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	678	1	1	1	950.00
16/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	714	1	1	1	0.00
16/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	705	1	1	1	0.00
16/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	696	1	1	1	0.00
16/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13991	14	14	14	0.00
16/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14066	14	14	14	0.00
16/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13917	14	14	14	0.00
16/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14215	14	14	14	0.00
16/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7952	8	8	8	0.00
16/07/2020	R248 On 04-February-21			Bond Future	12.09	77.4620	77.4106	77.4620	0.00
16/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1859	2	2	2	0.00
16/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1874	2	2	2	0.00
16/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1889	2	2	2	0.00
16/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12918	13	13	13	0.00
16/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13042	13	13	13	0.00
16/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12980	13	13	13	0.00
16/07/2020	R248 On 06-May-21			Bond Future	12.31	73.9643	73.9121	73.9643	0.00
16/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	5992	6	6	6	0.00
16/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6051	6	6	6	0.00
16/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6022	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5815	6	6	6	0.00
16/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5786	6	6	6	0.00
16/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5843	6	6	6	0.00
16/07/2020	R248 On 05-August-21			Bond Future	12.56	74.7819	74.7292	74.7819	0.00
16/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
16/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	243	0	0	0	0.00
16/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	356	0	0	0	0.00
16/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	300	0	0	0	0.00