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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/07/2020 TO: 23/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	2025 On 06-August-20			Bond Future	137.42	137.4475	137.4237	137.4475	6,043.00
23/07/2020	2025 On 05-November-20			Bond Future	138.88	138.9028	138.8779	138.9028	0.00
23/07/2020	2025 On 04-February-21			Bond Future	138.98	139.0017	138.9759	139.0017	0.00
23/07/2020	2025 On 06-May-21			Bond Future	140.61	140.6368	140.6105	140.6368	0.00
23/07/2020	2025 On 05-August-21			Bond Future	140.65	140.6737	140.6472	140.6737	0.00
23/07/2020	2029 On 06-August-20			Bond Future	97.82	97.8318	97.8164	97.8318	4,982.00
23/07/2020	2029 On 05-November-20			Bond Future	97.73	97.7447	97.7286	97.7447	1,206.00
23/07/2020	2029 On 04-February-21			Bond Future	98.86	98.8740	98.8573	98.8740	0.00
23/07/2020	2029 On 06-May-21			Bond Future	98.88	98.8996	98.8824	98.8996	0.00
23/07/2020	2029 On 05-August-21			Bond Future	99.98	99.9995	99.9823	99.9995	0.00
23/07/2020	2030 On 06-August-20			Bond Future	9.13	92.6617	93.2126	92.6617	106,712.00
23/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	970	1	1	1	0.00
23/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	7203	7	7	7	0.00
23/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	861	1	1	1	450.00
23/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	449	0	0	0	800.00
23/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	37	0	0	0	800.00
23/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	1027	1	1	1	0.00
23/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11598	11	12	11	0.00
23/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	5062	5	5	5	470.00
23/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8787	8	9	8	470.00
23/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	2162	2	2	2	0.00
23/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4795	4	5	4	0.00
23/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	9047	8	9	8	0.00
23/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	5329	5	5	5	0.00
23/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3745	3	4	3	450.00
23/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	998	1	1	1	0.00
23/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12687	12	13	12	0.00
23/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	6188	6	6	6	622.00
23/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9669	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
23/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	83	0	0	0	423.00
23/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1311	1	1	1	423.00
23/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	3919	4	4	4	0.00
23/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
23/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	1	0	0	0	0.00
23/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	877	1	1	1	2,500.00
23/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
23/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1159	2	1	2	0.00
23/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	436	1	0	1	800.00
23/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	17	0	0	0	0.00
23/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	44	0	0	0	0.00
23/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1128	1	1	1	0.00
23/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	127	0	0	0	0.00
23/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	35	0	0	0	0.00
23/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	55	0	0	0	5,850.00
23/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	6	0	0	0	0.00
23/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2057	3	2	3	0.00
23/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	4757	5	5	5	0.00
23/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	1	0	0	0	0.00
23/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1320	2	1	2	0.00
23/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1190	2	1	2	0.00
23/07/2020	2030 On 05-November-20			Bond Future	9.31	93.6200	94.1761	93.6200	6,950.00
23/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5589	5	6	5	0.00
23/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	2106	2	2	2	3,000.00
23/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	4233	4	4	4	0.00
23/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1167	1	1	1	1,000.00
23/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2562	2	3	2	1,000.00
23/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1845	2	2	2	3,000.00
23/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3505	3	4	3	0.00
23/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	862	1	1	1	3,000.00
23/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3536	3	4	3	0.00
23/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5859	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	4366	4	4	4	0.00
23/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	2128	2	2	2	14,160.00
23/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	5105	5	5	5	0.00
23/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	3070	3	3	3	3,000.00
23/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7521	7	8	7	0.00
23/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1196	1	1	1	14,160.00
23/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1463	1	1	1	15,414.00
23/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2537	2	3	2	15,414.00
23/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	7105	7	7	7	0.00
23/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3566	3	4	3	0.00
23/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3075	3	3	3	0.00
23/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4201	5	4	5	0.00
23/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	4805	5	5	5	0.00
23/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1150	1	1	1	3,000.00
23/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6146	7	6	7	0.00
23/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2455	3	2	3	2,500.00
23/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1262	1	1	1	15,414.00
23/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3129	3	3	3	0.00
23/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5306	6	5	6	0.00
23/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3561	4	4	4	0.00
23/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	6934	7	7	7	0.00
23/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2023	2	2	2	14,160.00
23/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1681	2	2	2	1,000.00
23/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3102	3	3	3	0.00
23/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1793	2	2	2	5,000.00
23/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8243	9	8	9	0.00
23/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4167	5	4	5	0.00
23/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2547	3	3	3	3,000.00
23/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7031	7	7	7	0.00
23/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	4842	5	5	5	0.00
23/07/2020	2030 On 04-February-21			Bond Future	9.51	90.6744	91.2363	90.6744	0.00
23/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1776	2	2	2	1,000.00
23/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3382	3	3	3	0.00

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23/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	3258	3	3	3	1,000.00
23/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1761	2	2	2	800.00
23/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3357	3	3	3	0.00
23/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3332	3	3	3	0.00
23/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2660	2	3	2	800.00
23/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6470	6	6	6	0.00
23/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2691	3	3	3	1,800.00
23/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6370	7	6	7	0.00
23/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5452	6	5	6	0.00
23/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8478	9	8	9	0.00
23/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5320	6	5	6	0.00
23/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5353	6	5	6	0.00
23/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5287	6	5	6	0.00
23/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8432	9	8	9	0.00
23/07/2020	2030 On 06-May-21			Bond Future	9.71	91.7206	92.2888	91.7206	0.00
23/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7773	7	8	7	0.00
23/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	3050	3	3	3	0.00
23/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	11169	11	11	11	0.00
23/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1180	1	1	1	700.00
23/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	5084	5	5	5	0.00
23/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5444	5	5	5	0.00
23/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	11205	11	11	11	0.00
23/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	11242	11	11	11	0.00
23/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	3212	3	3	3	0.00
23/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	5906	6	6	6	700.00
23/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1193	1	1	1	0.00
23/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11268	12	11	12	0.00
23/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	3943	4	4	4	700.00
23/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6139	6	6	6	0.00
23/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1212	1	1	1	0.00
23/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1202	1	1	1	0.00
23/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3667	4	4	4	0.00
23/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2399	3	2	3	0.00

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23/07/2020	2030 On 05-August-21			Bond Future	9.94	88.7132	89.2877	88.7132	0.00
23/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	2404	2	2	2	0.00
23/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	2455	2	2	2	0.00
23/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	2505	2	3	2	0.00
23/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 06-August-20			Bond Future	10.05	90.1457	90.8117	90.1457	106,623.00
23/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	830	1	1	1	0.00
23/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	140	0	0	0	0.00
23/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	3	0	0	0	800.00
23/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	62	0	0	0	800.00
23/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	147	0	0	0	0.00
23/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	154	0	0	0	0.00
23/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	3852	4	4	4	0.00
23/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	3969	5	4	5	0.00
23/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8309	9	8	9	0.00
23/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	4950	6	5	6	0.00
23/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	3910	5	4	5	0.00
23/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1705	2	2	2	800.00
23/07/2020	2032 On 05-November-20			Bond Future	10.26	86.9337	87.6062	86.9337	758.00
23/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2394	2	2	2	0.00
23/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	6300	6	6	6	0.00
23/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6656	6	7	6	0.00
23/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1193	1	1	1	3,000.00
23/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	2053	2	2	2	3,000.00
23/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1714	2	2	2	1,000.00
23/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2418	2	2	2	0.00
23/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	976	1	1	1	1,000.00
23/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2370	2	2	2	0.00
23/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5495	6	5	6	0.00
23/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8483	9	8	9	0.00

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23/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9416	10	9	10	0.00
23/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	1898	2	2	2	1,000.00
23/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5417	6	5	6	0.00
23/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	6824	7	7	7	0.00
23/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6067	7	6	7	0.00
23/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5456	6	5	6	0.00
23/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2045	2	2	2	3,000.00
23/07/2020	2032 On 04-February-21			Bond Future	10.47	87.9179	88.5975	87.9179	0.00
23/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1387	1	1	1	800.00
23/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2692	2	3	2	0.00
23/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	2111	2	2	2	800.00
23/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2732	3	3	3	0.00
23/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5954	6	6	6	0.00
23/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2712	2	3	2	0.00
23/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	7847	8	8	8	0.00
23/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	7804	8	8	8	0.00
23/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9364	10	9	10	0.00
23/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	3920	4	4	4	800.00
23/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	7891	8	8	8	0.00
23/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	11977	13	12	13	0.00
23/07/2020	2032 On 06-May-21			Bond Future	10.68	84.7857	85.4730	84.7857	0.00
23/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	4105	4	4	4	736.00
23/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9880	9	10	9	0.00
23/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	11496	11	11	11	0.00
23/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9914	9	10	9	0.00
23/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9846	9	10	9	0.00
23/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2312	3	2	3	0.00
23/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2281	2	2	2	0.00
23/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2296	2	2	2	0.00
23/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1671	2	2	2	736.00
23/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6127	7	6	7	0.00
23/07/2020	2032 On 05-August-21			Bond Future	10.92	85.7074	86.4023	85.7074	0.00
23/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	2352	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
23/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	2299	2	2	2	0.00
23/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	2404	2	2	2	0.00
23/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2033 On 06-August-20			Bond Future	92.42	92.4332	92.4195	92.4332	12,378.00
23/07/2020	2033 On 05-November-20			Bond Future	92.20	92.2150	92.2006	92.2150	0.00
23/07/2020	2033 On 04-February-21			Bond Future	93.27	93.2803	93.2653	93.2803	0.00
23/07/2020	2033 On 06-May-21			Bond Future	93.15	93.1635	93.1482	93.1635	0.00
23/07/2020	2033 On 05-August-21			Bond Future	94.18	94.1997	94.1843	94.1997	0.00
23/07/2020	2037 On 06-August-20			Bond Future	10.97	80.3042	81.6344	80.3042	112,247.00
23/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	16	0	0	0	0.00
23/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	15	0	0	0	0.00
23/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	17	0	0	0	0.00
23/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	7686	9	8	9	0.00
23/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	7613	9	8	9	0.00
23/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	7540	9	8	9	0.00
23/07/2020	2037 On 05-November-20			Bond Future	11.18	81.1347	82.4782	81.1347	276.00
23/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1747	1	2	1	0.00
23/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1712	1	2	1	0.00
23/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1729	1	2	1	0.00
23/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8427	9	8	9	0.00
23/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8321	9	8	9	0.00
23/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8374	9	8	9	0.00
23/07/2020	2037 On 04-February-21			Bond Future	11.39	77.7976	79.1559	77.7976	0.00
23/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	7367	7	7	7	300.00
23/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1661	1	2	1	72.00
23/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	13808	13	14	13	0.00
23/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3940	3	4	3	0.00
23/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2826	2	3	2	0.00
23/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2672	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	7128	6	7	6	0.00
23/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2691	2	3	2	0.00
23/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	3089	3	3	3	240.00
23/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2710	2	3	2	0.00
23/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	9866	11	10	11	0.00
23/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4114	5	4	5	240.00
23/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	8941	10	9	10	0.00
23/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	9967	11	10	11	0.00
23/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1331	2	1	2	300.00
23/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7336	8	7	8	72.00
23/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	9568	10	10	10	72.00
23/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	9917	11	10	11	0.00
23/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	13439	15	13	15	0.00
23/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	3953	4	4	4	0.00
23/07/2020	2037 On 06-May-21			Bond Future	11.61	78.6955	80.0694	78.6955	0.00
23/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	8348	7	8	7	0.00
23/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	8382	8	8	8	0.00
23/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	8417	8	8	8	0.00
23/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	3760	4	4	4	0.00
23/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	3741	4	4	4	0.00
23/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	3779	4	4	4	0.00
23/07/2020	2037 On 05-August-21			Bond Future	11.86	75.2959	76.6847	75.2959	0.00
23/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	2240	1	2	1	0.00
23/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	2294	1	2	1	0.00
23/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	2349	1	2	1	0.00
23/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2038 On 06-August-20			Bond Future	102.84	102.7142	102.8381	102.7142	10,802.00
23/07/2020	2038 On 05-November-20			Bond Future	103.93	103.8018	103.9263	103.8018	1,685.00
23/07/2020	2038 On 04-February-21			Bond Future	103.43	103.3069	103.4324	103.3069	0.00
23/07/2020	2038 On 06-May-21			Bond Future	104.65	104.5224	104.6491	104.5224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2038 On 05-August-21			Bond Future	104.09	103.9664	104.0948	103.9664	0.00
23/07/2020	2040 On 06-August-20			Bond Future	11.20	81.6409	82.9979	81.6409	56,612.00
23/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	11	0	0	0	0.00
23/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	12	0	0	0	0.00
23/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	12	0	0	0	0.00
23/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	544	0	1	0	0.00
23/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1687	1	2	1	0.00
23/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
23/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	15	0	0	0	800.00
23/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	441	0	0	0	0.00
23/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	8248	10	8	10	0.00
23/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	12299	14	12	14	0.00
23/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	3284	4	3	4	800.00
23/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	8559	10	9	10	0.00
23/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	2962	4	3	4	12,496.00
23/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1283	2	1	2	517.00
23/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	8638	10	9	10	0.00
23/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	8481	10	8	10	0.00
23/07/2020	2040 On 05-November-20			Bond Future	11.41	82.4852	83.8558	82.4852	0.00
23/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	827	1	1	1	2,000.00
23/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1486	1	1	1	2,000.00
23/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	612	0	1	0	2,000.00
23/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1148	1	1	1	2,380.00
23/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1601	1	2	1	0.00
23/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	3166	3	3	3	2,380.00
23/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5451	5	5	5	0.00
23/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1618	1	2	1	0.00
23/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4748	4	5	4	0.00
23/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1636	1	2	1	0.00
23/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4151	5	4	5	2,000.00
23/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	9363	10	9	10	0.00
23/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	9304	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	14846	16	15	16	0.00
23/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	11292	12	11	12	0.00
23/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3575	4	4	4	2,000.00
23/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	5914	7	6	7	0.00
23/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	9840	11	10	11	0.00
23/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	13145	14	13	14	0.00
23/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	9422	10	9	10	0.00
23/07/2020	2040 On 04-February-21			Bond Future	11.62	78.9131	80.2988	78.9131	0.00
23/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	2016	2	2	2	800.00
23/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	6130	5	6	5	0.00
23/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2614	2	3	2	0.00
23/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1224	1	1	1	500.00
23/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1317	1	1	1	800.00
23/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2633	2	3	2	0.00
23/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2302	2	2	2	500.00
23/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5580	5	6	5	0.00
23/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2595	2	3	2	0.00
23/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11019	12	11	12	0.00
23/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	5915	7	6	7	500.00
23/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	11933	13	12	13	0.00
23/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	16870	18	17	18	0.00
23/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16292	17	16	17	0.00
23/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	12957	14	13	14	0.00
23/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	10908	12	11	12	0.00
23/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	10963	12	11	12	0.00
23/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5388	6	5	6	800.00
23/07/2020	2040 On 06-May-21			Bond Future	11.84	79.8239	81.2255	79.8239	0.00
23/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7931	7	8	7	0.00
23/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7965	7	8	7	0.00
23/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7896	7	8	7	0.00
23/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4472	5	4	5	0.00
23/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4449	5	4	5	0.00
23/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4426	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2040 On 05-August-21			Bond Future	12.09	76.1862	77.6031	76.1862	0.00
23/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	2189	1	2	1	0.00
23/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	2303	1	2	1	0.00
23/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	2246	1	2	1	0.00
23/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 06-August-20			Bond Future	11.36	77.6558	79.0248	77.6558	60,554.00
23/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	1	0	0	0	0.00
23/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
23/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
23/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	140.00
23/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	2	0	0	0	0.00
23/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	3	0	0	0	602.00
23/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	1	0	0	0	0.00
23/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	409	0	0	0	0.00
23/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	699	0	1	0	0.00
23/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	18734	20	19	20	0.00
23/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	12864	14	13	14	0.00
23/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	11008	12	11	12	0.00
23/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	3359	5	3	5	140.00
23/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	11091	12	11	12	0.00
23/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2528	4	3	4	602.00
23/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	10186	12	10	12	0.00
23/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	11174	13	11	13	0.00
23/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	15499	17	15	17	0.00
23/07/2020	2044 On 05-November-20			Bond Future	11.57	78.4589	79.8416	78.4589	0.00
23/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	682	1	1	1	1,815.00
23/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	928	1	1	1	0.00
23/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3824	3	4	3	0.00
23/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1439	1	1	1	0.00
23/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3980	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	939	1	1	1	568.00
23/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1471	1	1	1	0.00
23/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	1022	1	1	1	525.00
23/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	399	0	0	0	525.00
23/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	3201	3	3	3	0.00
23/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	188	0	0	0	1,815.00
23/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	998	1	1	1	1,815.00
23/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1455	1	1	1	0.00
23/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2897	2	3	2	0.00
23/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	370	0	0	0	568.00
23/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	9975	11	10	11	0.00
23/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12052	13	12	13	0.00
23/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	5826	7	6	7	1,815.00
23/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	4861	6	5	6	1,815.00
23/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	21575	23	22	23	0.00
23/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10037	11	10	11	0.00
23/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12189	13	12	13	0.00
23/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17400	19	17	19	0.00
23/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	17822	19	18	19	0.00
23/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	12608	14	13	14	0.00
23/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14362	16	14	16	0.00
23/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6280	7	6	7	525.00
23/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10098	11	10	11	0.00
23/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5035	6	5	6	568.00
23/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	12537	14	13	14	0.00
23/07/2020	2044 On 04-February-21			Bond Future	11.78	74.9664	76.3644	74.9664	0.00
23/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2250	2	2	2	0.00
23/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2285	2	2	2	0.00
23/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	2148	2	2	2	0.00
23/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1257	1	1	1	405.00
23/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2267	2	2	2	0.00
23/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1755	1	2	1	0.00
23/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	3201	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
23/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12101	13	12	13	0.00
23/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12522	14	13	14	405.00
23/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	16764	18	17	18	0.00
23/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9474	10	9	10	405.00
23/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12160	13	12	13	0.00
23/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14108	15	14	15	0.00
23/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12041	13	12	13	0.00
23/07/2020	2044 On 06-May-21			Bond Future	12.00	75.8317	77.2457	75.8317	0.00
23/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7400	7	7	7	0.00
23/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7367	7	7	7	0.00
23/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7334	7	7	7	0.00
23/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	4754	5	5	5	0.00
23/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	4778	5	5	5	0.00
23/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	4730	5	5	5	0.00
23/07/2020	2044 On 05-August-21			Bond Future	12.24	72.2757	73.7051	72.2757	0.00
23/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	2045	1	2	1	0.00
23/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	2100	1	2	1	0.00
23/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	1989	1	2	1	0.00
23/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
23/07/2020	2046 On 06-August-20			Bond Future	92.16	92.1741	92.1608	92.1741	12,382.00
23/07/2020	2046 On 05-November-20			Bond Future	91.37	91.3856	91.3716	91.3856	3,975.00
23/07/2020	2046 On 04-February-21			Bond Future	92.43	92.4416	92.4270	92.4416	0.00
23/07/2020	2046 On 06-May-21			Bond Future	91.73	91.7418	91.7269	91.7418	0.00
23/07/2020	2046 On 05-August-21			Bond Future	92.75	92.7618	92.7470	92.7618	0.00
23/07/2020	2050 On 06-August-20			Bond Future	92.21	92.1365	92.2068	92.1365	14,575.00
23/07/2020	2050 On 05-November-20			Bond Future	93.18	93.1120	93.1826	93.1120	2,590.00
23/07/2020	2050 On 04-February-21			Bond Future	92.37	92.3002	92.3712	92.3002	0.00
23/07/2020	2050 On 06-May-21			Bond Future	93.46	93.3862	93.4579	93.3862	0.00
23/07/2020	2050 On 05-August-21			Bond Future	92.57	92.5003	92.5729	92.5003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	AL37 On 06-August-20			Index Future	738.03	739.3420	738.0300	739.3420	0.00
23/07/2020	AL37 On 05-November-20			Index Future	745.74	747.0680	745.7370	747.0680	0.00
23/07/2020	AL37 On 04-February-21			Index Future	754.17	755.5150	754.1660	755.5150	0.00
23/07/2020	AL37 On 06-May-21			Index Future	762.86	764.2210	762.8550	764.2210	0.00
23/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
23/07/2020	AL7T On 06-August-20			Index Future	813.68	808.6860	813.6790	808.6860	0.00
23/07/2020	AL7T On 05-November-20			Index Future	822.18	817.1370	822.1770	817.1370	0.00
23/07/2020	AL7T On 04-February-21			Index Future	831.47	826.3770	831.4700	826.3770	0.00
23/07/2020	AL7T On 06-May-21			Index Future	841.05	835.8990	841.0490	835.8990	0.00
23/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
23/07/2020	ALBI On 06-August-20			Index Future	711.10	705.2760	711.0950	705.2760	214.00
23/07/2020	ALBI On 05-November-20			Index Future	718.52	712.6450	718.5220	712.6450	6.00
23/07/2020	ALBI On 04-February-21			Index Future	726.64	720.7040	726.6430	720.7040	0.00
23/07/2020	ALBI On 06-May-21			Index Future	735.02	729.0080	735.0150	729.0080	0.00
23/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
23/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2020	ES33 On 06-August-20			Bond Future	11.67	74.3736	75.3855	74.3736	350.00
23/07/2020	ES33 On 05-November-20			Bond Future	11.93	71.3690	72.3908	71.3690	0.00
23/07/2020	ES33 On 04-February-21			Bond Future	12.19	72.1768	73.2099	72.1768	0.00
23/07/2020	ES33 On 06-May-21			Bond Future	12.46	69.2326	70.2774	69.2326	0.00
23/07/2020	ES33 On 05-August-21			Bond Future	12.76	69.9852	71.0416	69.9852	0.00
23/07/2020	ES42 On 06-August-20			Bond Future	12.19	73.4085	74.5699	73.4085	4,919.00
23/07/2020	ES42 On 05-November-20			Bond Future	12.44	69.9099	71.0829	69.9099	0.00
23/07/2020	ES42 On 04-February-21			Bond Future	12.69	70.7021	71.8880	70.7021	0.00
23/07/2020	ES42 On 06-May-21			Bond Future	12.95	67.2591	68.4585	67.2591	0.00
23/07/2020	ES42 On 05-August-21			Bond Future	13.24	67.9896	69.2023	67.9896	0.00
23/07/2020	GOVI On 06-August-20			GOVI	702.40	696.8560	702.4040	696.8560	1,024.00
23/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	257260	31	26	31	0.00
23/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	257160	31	26	31	0.00
23/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	257360	31	26	31	0.00
23/07/2020	GOVI On 05-November-20			GOVI	709.74	704.1380	709.7390	704.1380	1.00
23/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	281110	34	28	34	0.00
23/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	280910	34	28	34	0.00
23/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	281010	34	28	34	0.00
23/07/2020	GOVI On 04-February-21			GOVI	717.76	712.1000	717.7620	712.1000	0.00
23/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	331780	39	33	39	0.00
23/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	331880	39	33	39	0.00
23/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	331980	39	33	39	0.00
23/07/2020	GOVI On 06-May-21			GOVI	726.03	720.3050	726.0310	720.3050	0.00
23/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	473610	42	47	42	0.00
23/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	473410	42	47	42	0.00
23/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	473510	42	47	42	0.00
23/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
23/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
23/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2020	IGOV On 06-August-20			Index Future	248.75	248.7110	248.7530	248.7110	1,210.00
23/07/2020	IGOV On 05-November-20			Index Future	251.41	251.3720	251.4120	251.3720	48.00
23/07/2020	IGOV On 04-February-21			Index Future	254.32	254.2750	254.3150	254.2750	0.00
23/07/2020	IGOV On 06-May-21			Index Future	257.31	257.2660	257.3060	257.2660	0.00
23/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
23/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0300	94.0400	94.0300	0.00
23/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.2600	92.3000	92.2600	0.00
23/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.4300	90.4900	90.4300	0.00
23/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.48	89.4000	89.4800	89.4000	0.00
23/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.77	90.6700	90.7700	90.6700	51.00
23/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.22	90.1100	90.2200	90.1100	0.00
23/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.36	90.2200	90.3600	90.2200	0.00
23/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.50	93.3500	93.5000	93.3500	0.00
23/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.97	93.8200	93.9700	93.8200	0.00
23/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.32	86.1800	86.3200	86.1800	0.00
23/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.82	91.6900	91.8200	91.6900	0.00
23/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/07/2020	IS10 On 17-December-25			Interest Rate Swap	79.61	79.5400	79.6100	79.5400	0.00
23/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.17	76.1300	76.1700	76.1300	0.00
23/07/2020	IS10 On 15-June-26			Interest Rate Swap	74.61	74.6200	74.6100	74.6200	0.00
23/07/2020	IS10 On 21-September-26			Interest Rate Swap	76.68	76.7300	76.6800	76.7300	0.00
23/07/2020	IS10 On 21-December-26			Interest Rate Swap	80.76	80.8600	80.7600	80.8600	0.00
23/07/2020	IS10 On 15-March-27			Interest Rate Swap	79.33	79.4800	79.3300	79.4800	0.00
23/07/2020	IS10 On 21-June-27			Interest Rate Swap	81.46	81.6500	81.4600	81.6500	0.00
23/07/2020	IS10 On 20-September-27			Interest Rate Swap	87.31	87.5200	87.3100	87.5200	0.00
23/07/2020	IS10 On 20-December-27			Interest Rate Swap	87.74	87.9400	87.7400	87.9400	0.00
23/07/2020	IS10 On 22-March-28			Interest Rate Swap	80.78	80.9600	80.7800	80.9600	0.00
23/07/2020	IS10 On 20-June-28			Interest Rate Swap	88.64	88.8300	88.6400	88.8300	0.00
23/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.70	96.3450	96.3050	96.3450	0.00
23/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.70	96.3550	96.3050	96.3550	0.00
23/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.60	96.4950	96.4050	96.4950	0.00
23/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.60	96.4950	96.4050	96.4950	0.00
23/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.60	96.4950	96.4050	96.4950	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.59	96.5050	96.4150	96.5050	0.00
23/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.63	96.4800	96.3700	96.4800	0.00
23/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.3700	96.2500	96.3700	0.00
23/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.3350	96.1850	96.3350	0.00
23/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.1100	95.9900	96.1100	0.00
23/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.11	96.0150	95.8950	96.0150	0.00
23/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.37	95.7050	95.6350	95.7050	0.00
23/07/2020	R023 On 06-August-20			Bond Future	4.97	110.4392	110.0643	110.4392	25,078.00
23/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5471	6	5	6	0.00
23/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5494	6	5	6	0.00
23/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5517	6	6	6	0.00
23/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20			Bond Future	5.06	107.6751	107.2956	107.6751	13,220.00
23/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5189	6	5	6	0.00
23/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5210	6	5	6	0.00
23/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5168	6	5	6	0.00
23/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 04-February-21			Bond Future	5.13	108.8933	108.5090	108.8933	0.00
23/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2483	3	2	3	0.00
23/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2517	3	3	3	0.00
23/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2500	3	2	3	0.00
23/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	147	0	0	0	0.00
23/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	149	0	0	0	0.00
23/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	144	0	0	0	0.00
23/07/2020	R023 On 06-May-21			Bond Future	5.20	106.2390	105.8502	106.2390	0.00
23/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4068	4	4	4	0.00
23/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4100	4	4	4	0.00
23/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4084	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
23/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	31	0	0	0	0.00
23/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	30	0	0	0	0.00
23/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	32	0	0	0	0.00
23/07/2020	R023 On 05-August-21			Bond Future	5.34	107.3948	107.0019	107.3948	0.00
23/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	57	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	72	0	0	0	0.00
23/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	42	0	0	0	0.00
23/07/2020	R035 On 06-August-20			Bond Future	10.73	89.2940	90.4851	89.2940	106,963.00
23/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	69	0	0	0	0.00
23/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
23/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
23/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	18	0	0	0	500.00
23/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	72	0	0	0	0.00
23/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	629	0	1	0	0.00
23/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
23/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	65	0	0	0	0.00
23/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	14506	16	15	16	0.00
23/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	5528	7	6	7	0.00
23/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	5664	7	6	7	0.00
23/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	12485	14	12	14	0.00
23/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	5596	7	6	7	0.00
23/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2467	3	2	3	500.00
23/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	7364	9	7	9	0.00
23/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	11771	13	12	13	0.00
23/07/2020	R035 On 05-November-20			Bond Future	10.94	85.7442	86.9470	85.7442	5,700.00
23/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2433	2	2	2	0.00
23/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2457	2	2	2	0.00
23/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2408	2	2	2	0.00
23/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6493	7	6	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
23/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6449	7	6	7	0.00
23/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6406	7	6	7	0.00
23/07/2020	R035 On 04-February-21			Bond Future	11.16	86.7143	87.9304	86.7143	0.00
23/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2600	2	3	2	0.00
23/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2755	2	3	2	0.00
23/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2581	2	3	2	0.00
23/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	5349	5	5	5	0.00
23/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2562	2	3	2	0.00
23/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	9868	11	10	11	0.00
23/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5478	6	5	6	650.00
23/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	9918	11	10	11	0.00
23/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9418	10	9	10	650.00
23/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	9817	11	10	11	0.00
23/07/2020	R035 On 06-May-21			Bond Future	11.38	83.2372	84.4670	83.2372	0.00
23/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8932	8	9	8	0.00
23/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	9006	8	9	8	0.00
23/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	10512	10	11	10	0.00
23/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	6196	6	6	6	0.00
23/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2820	2	3	2	793.00
23/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	4045	4	4	4	1,650.00
23/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7748	7	8	7	0.00
23/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5485	5	5	5	0.00
23/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8969	8	9	8	0.00
23/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	5850	6	6	6	793.00
23/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4045	5	4	5	793.00
23/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	7571	8	8	8	0.00
23/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3396	4	3	4	0.00
23/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	2771	3	3	3	1,650.00
23/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5191	6	5	6	1,650.00
23/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10091	11	10	11	0.00
23/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3413	4	3	4	0.00
23/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3379	4	3	4	0.00
23/07/2020	R035 On 05-August-21			Bond Future	11.63	84.1423	85.3856	84.1423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	52822	54	53	54	0.00
23/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	52705	54	53	54	0.00
23/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	52938	54	53	54	0.00
23/07/2020	R186 On 06-August-20			Bond Future	7.46	116.8540	116.6442	116.8540	73,029.00
23/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4845	5	5	5	0.00
23/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	781	1	1	1	2,500.00
23/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	8032	8	8	8	900.00
23/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2980	3	3	3	900.00
23/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4232	4	4	4	0.00
23/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4896	5	5	5	0.00
23/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4794	5	5	5	0.00
23/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	10	0	0	0	0.00
23/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	834	1	1	1	2,500.00
23/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	78	0	0	0	15,177.00
23/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	19	0	0	0	0.00
23/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	9	0	0	0	0.00
23/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	9	0	0	0	0.00
23/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-November-20			Bond Future	7.63	118.0625	117.8498	118.0625	15,750.00
23/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1139	1	1	1	1,200.00
23/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5973	6	6	6	0.00
23/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2143	2	2	2	80.00
23/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5933	6	6	6	0.00
23/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3555	4	4	4	1,200.00
23/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5893	6	6	6	0.00
23/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	536	1	1	1	80.00
23/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	3060	3	3	3	3,500.00
23/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4738	5	5	5	3,500.00
23/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8423	9	8	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
23/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1125	1	1	1	0.00
23/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	1990	2	2	2	0.00
23/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	317	0	0	0	3,500.00
23/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	778	1	1	1	0.00
23/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2845	3	3	3	0.00
23/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6659	6	7	6	0.00
23/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	788	1	1	1	0.00
23/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1663	2	2	2	0.00
23/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	769	1	1	1	0.00
23/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4512	4	5	4	0.00
23/07/2020	R186 On 04-February-21			Bond Future	7.81	114.1162	113.9006	114.1162	0.00
23/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	4121	4	4	4	0.00
23/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	4150	4	4	4	0.00
23/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4180	4	4	4	0.00
23/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2405	2	2	2	0.00
23/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2386	2	2	2	0.00
23/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2424	2	2	2	0.00
23/07/2020	R186 On 06-May-21			Bond Future	7.99	115.4325	115.2143	115.4325	0.00
23/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12596	13	13	13	0.00
23/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12558	13	13	13	0.00
23/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12520	13	13	13	0.00
23/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	271	0	0	0	0.00
23/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	274	0	0	0	0.00
23/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	268	0	0	0	0.00
23/07/2020	R186 On 05-August-21			Bond Future	8.22	111.4060	111.1855	111.4060	0.00
23/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1764	2	2	2	0.00
23/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1808	2	2	2	0.00
23/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1852	2	2	2	0.00
23/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R197 On 06-August-20			Bond Future	305.24	305.3017	305.2411	305.3017	2,591.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R197 On 05-November-20			Bond Future	308.47	308.5342	308.4712	308.5342	1,400.00
23/07/2020	R197 On 04-February-21			Bond Future	304.19	304.2559	304.1908	304.2559	0.00
23/07/2020	R197 On 06-May-21			Bond Future	307.77	307.8358	307.7693	307.8358	0.00
23/07/2020	R197 On 05-August-21			Bond Future	303.20	303.2676	303.2009	303.2676	0.00
23/07/2020	R202 On 06-August-20			Bond Future	205.83	205.8616	205.8315	205.8616	6,136.00
23/07/2020	R202 On 05-November-20			Bond Future	208.01	208.0412	208.0095	208.0412	1,904.00
23/07/2020	R202 On 04-February-21			Bond Future	206.25	206.2788	206.2459	206.2788	0.00
23/07/2020	R202 On 06-May-21			Bond Future	208.67	208.7057	208.6719	208.7057	0.00
23/07/2020	R202 On 05-August-21			Bond Future	206.75	206.7822	206.7485	206.7822	0.00
23/07/2020	R208 On 06-August-20			Bond Future	3.52	104.4742	104.4731	104.4742	22,492.00
23/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1280	1	1	1	0.00
23/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1286	1	1	1	0.00
23/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1273	1	1	1	0.00
23/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20			Bond Future	3.07	102.1640	102.1622	102.1640	0.00
23/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	665	1	1	1	0.00
23/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	661	1	1	1	0.00
23/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	658	1	1	1	0.00
23/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20			Bond Future	10.59	68.3590	69.4435	68.3590	59,872.00
23/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	39981	41	40	41	0.00
23/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40090	41	40	41	0.00
23/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	39873	41	40	41	0.00
23/07/2020	R209 On 05-November-20			Bond Future	10.78	65.9264	67.0217	65.9264	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1955	2	2	2	0.00
23/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1990	2	2	2	0.00
23/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1972	2	2	2	0.00
23/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6435	7	6	7	0.00
23/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6393	7	6	7	0.00
23/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6478	7	6	7	0.00
23/07/2020	R209 On 04-February-21			Bond Future	10.97	66.6727	67.7801	66.6727	0.00
23/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2826	2	3	2	0.00
23/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2845	2	3	2	0.00
23/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2807	2	3	2	0.00
23/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	7737	8	8	8	0.00
23/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7696	8	8	8	0.00
23/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7655	8	8	8	0.00
23/07/2020	R209 On 06-May-21			Bond Future	11.16	64.3006	65.4206	64.3006	460.00
23/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2965	3	3	3	1,000.00
23/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	5316	5	5	5	0.00
23/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	8193	7	8	7	0.00
23/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	8257	8	8	8	0.00
23/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	8289	8	8	8	0.00
23/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	8225	7	8	7	0.00
23/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	2958	3	3	3	0.00
23/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	2929	3	3	3	0.00
23/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	2915	3	3	3	1,000.00
23/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	2943	3	3	3	0.00
23/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	4849	5	5	5	1,000.00
23/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8017	9	8	9	0.00
23/07/2020	R209 On 05-August-21			Bond Future	11.37	64.9997	66.1320	64.9997	0.00
23/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	2130	1	2	1	0.00
23/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	2081	1	2	1	0.00
23/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	2179	1	2	1	0.00
23/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R210 On 06-August-20			Bond Future	181.89	181.7960	181.8898	181.7960	1,929.00
23/07/2020	R210 On 05-November-20			Bond Future	181.14	181.0460	181.1398	181.0460	644.00
23/07/2020	R210 On 04-February-21			Bond Future	183.23	183.1380	183.2320	183.1380	0.00
23/07/2020	R210 On 06-May-21			Bond Future	182.68	182.5827	182.6777	182.5827	0.00
23/07/2020	R210 On 05-August-21			Bond Future	184.71	184.6132	184.7093	184.6132	0.00
23/07/2020	R212 On 06-August-20			Bond Future	165.60	165.5333	165.5954	165.5333	7,008.00
23/07/2020	R212 On 05-November-20			Bond Future	167.35	167.2860	167.3477	167.2860	1,526.00
23/07/2020	R212 On 04-February-21			Bond Future	166.99	166.9242	166.9859	166.9242	0.00
23/07/2020	R212 On 06-May-21			Bond Future	168.95	168.8879	168.9501	168.8879	0.00
23/07/2020	R212 On 05-August-21			Bond Future	168.50	168.4390	168.5021	168.4390	0.00
23/07/2020	R213 On 06-August-20			Bond Future	9.61	85.5117	86.0749	85.5117	16,142.00
23/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	401	0	0	0	0.00
23/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	432	0	0	0	0.00
23/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	416	0	0	0	0.00
23/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2220	3	2	3	0.00
23/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2177	3	2	3	0.00
23/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2265	3	2	3	0.00
23/07/2020	R213 On 05-November-20			Bond Future	9.80	82.8678	83.4364	82.8678	0.00
23/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2851	3	3	3	0.00
23/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2876	3	3	3	0.00
23/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2902	3	3	3	0.00
23/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	3985	4	4	4	0.00
23/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4048	4	4	4	0.00
23/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4016	4	4	4	0.00
23/07/2020	R213 On 04-February-21			Bond Future	10.00	83.8054	84.3800	83.8054	0.00
23/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2945	3	3	3	0.00
23/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2924	3	3	3	0.00
23/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2902	3	3	3	0.00
23/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6277	7	6	7	0.00
23/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6313	7	6	7	0.00
23/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6242	7	6	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
23/07/2020	R213 On 06-May-21			Bond Future	10.20	81.2404	81.8214	81.2404	0.00
23/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	10071	10	10	10	0.00
23/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	10104	10	10	10	0.00
23/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	10037	10	10	10	0.00
23/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1688	2	2	2	0.00
23/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1676	2	2	2	0.00
23/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1663	2	2	2	0.00
23/07/2020	R213 On 05-August-21			Bond Future	10.42	82.1241	82.7116	82.1241	0.00
23/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	2204	2	2	2	0.00
23/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	2155	2	2	2	0.00
23/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	2105	2	2	2	0.00
23/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 06-August-20			Bond Future	10.88	66.0799	67.2351	66.0799	20,627.00
23/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	45	0	0	0	0.00
23/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	47	0	0	0	0.00
23/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	50	0	0	0	0.00
23/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	5500	7	5	7	0.00
23/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	5627	7	6	7	0.00
23/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	5563	7	6	7	0.00
23/07/2020	R214 On 05-November-20			Bond Future	11.06	63.4870	64.6538	63.4870	3,100.00
23/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1980	2	2	2	0.00
23/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1998	2	2	2	0.00
23/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1962	2	2	2	0.00
23/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	6848	8	7	8	0.00
23/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	6803	8	7	8	0.00
23/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	6758	8	7	8	0.00
23/07/2020	R214 On 04-February-21			Bond Future	11.25	64.2054	65.3851	64.2054	0.00
23/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2781	2	3	2	0.00
23/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2818	2	3	2	0.00
23/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2799	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8221	9	8	9	0.00
23/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8178	9	8	9	0.00
23/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8265	9	8	9	0.00
23/07/2020	R214 On 06-May-21			Bond Future	11.44	61.6667	62.8599	61.6667	0.00
23/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7555	7	8	7	0.00
23/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7525	7	8	7	0.00
23/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	7494	7	7	7	0.00
23/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3383	4	3	4	0.00
23/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3400	4	3	4	0.00
23/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3366	4	3	4	0.00
23/07/2020	R214 On 05-August-21			Bond Future	11.64	62.3373	63.5436	62.3373	0.00
23/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	1845	1	2	1	0.00
23/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	1943	1	2	1	0.00
23/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	1894	1	2	1	0.00
23/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 06-August-20			Bond Future	11.31	80.9782	82.3752	80.9782	112,674.00
23/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	14	0	0	0	0.00
23/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	3873	3	4	3	0.00
23/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	966	1	1	1	0.00
23/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	359	0	0	0	640.00
23/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
23/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	16	0	0	0	0.00
23/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3616	3	4	3	470.00
23/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	8812	7	9	7	814.00
23/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	37	0	0	0	640.00
23/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
23/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	15	0	0	0	0.00
23/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	6052	5	6	5	814.00
23/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	835	0	1	0	470.00
23/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2282	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8338	10	8	10	0.00
23/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	98	0	0	0	0.00
23/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	8257	10	8	10	0.00
23/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	405	1	0	1	0.00
23/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	18	0	0	0	0.00
23/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	349	1	0	1	0.00
23/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	19009	20	19	20	0.00
23/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	16583	18	17	18	0.00
23/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	3597	5	4	5	0.00
23/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2064	3	2	3	0.00
23/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8418	10	8	10	0.00
23/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	7077	8	7	8	0.00
23/07/2020	R248 On 05-November-20			Bond Future	11.51	77.4054	78.8163	77.4054	250.00
23/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2863	2	3	2	950.00
23/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	1009	1	1	1	950.00
23/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	1060	1	1	1	0.00
23/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	1047	1	1	1	0.00
23/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	1034	1	1	1	0.00
23/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12042	13	12	13	0.00
23/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12112	13	12	13	0.00
23/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	11971	13	12	13	0.00
23/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12254	13	12	13	0.00
23/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6379	7	6	7	0.00
23/07/2020	R248 On 04-February-21			Bond Future	11.72	78.2813	79.7079	78.2813	0.00
23/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2502	2	3	2	0.00
23/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2521	2	3	2	0.00
23/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2540	2	3	2	0.00
23/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11271	12	11	12	0.00
23/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11388	12	11	12	0.00
23/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11330	12	11	12	0.00
23/07/2020	R248 On 06-May-21			Bond Future	11.93	74.7700	76.2128	74.7700	0.00
23/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7294	6	7	6	0.00
23/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7361	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7328	6	7	6	0.00
23/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	4820	5	5	5	0.00
23/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	4795	5	5	5	0.00
23/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	4845	5	5	5	0.00
23/07/2020	R248 On 05-August-21			Bond Future	12.16	75.5828	77.0416	75.5828	0.00
23/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	2013	1	2	1	0.00
23/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	2069	1	2	1	0.00
23/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	1956	0	2	0	0.00
23/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
23/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00