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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2020 TO: 27/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	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
27/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	2025 On 06-August-20			Bond Future	137.43	137.3999	137.4307	137.3999	7,846.00
27/07/2020	2025 On 05-November-20			Bond Future	138.86	138.8530	138.8588	138.8530	2,695.00
27/07/2020	2025 On 04-February-21			Bond Future	138.91	138.9500	138.9145	138.9500	0.00
27/07/2020	2025 On 06-May-21			Bond Future	140.52	140.5841	140.5152	140.5841	0.00
27/07/2020	2025 On 05-August-21			Bond Future	140.52	140.6208	140.5196	140.6208	0.00
27/07/2020	2029 On 06-August-20			Bond Future	97.71	97.7254	97.7075	97.7254	3,891.00
27/07/2020	2029 On 05-November-20			Bond Future	97.60	97.6360	97.6000	97.6360	2,297.00
27/07/2020	2029 On 04-February-21			Bond Future	98.70	98.7633	98.6976	98.7633	0.00
27/07/2020	2029 On 06-May-21			Bond Future	98.70	98.7872	98.6975	98.7872	0.00
27/07/2020	2029 On 05-August-21			Bond Future	99.77	99.8861	99.7733	99.8861	0.00
27/07/2020	2030 On 06-August-20			Bond Future	9.17	92.7473	92.9666	92.7473	101,257.00
27/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	694	1	1	1	0.00
27/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6953	7	7	7	0.00
27/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	598	1	1	1	450.00
27/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	260	0	0	0	800.00
27/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	9	0	0	0	800.00
27/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	746	1	1	1	0.00
27/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	11352	11	11	11	0.00
27/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4793	5	5	5	470.00
27/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8540	8	9	8	470.00
27/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1842	2	2	2	0.00
27/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4522	4	5	4	0.00
27/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8801	9	9	9	0.00
27/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	5064	5	5	5	0.00
27/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3452	3	3	3	450.00
27/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	720	1	1	1	0.00
27/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	12441	12	12	12	0.00
27/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5931	6	6	6	622.00
27/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	9423	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	28	0	0	0	423.00
27/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1009	1	1	1	423.00
27/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4110	4	4	4	0.00
27/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
27/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	820	1	1	1	2,500.00
27/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
27/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1126	1	1	1	0.00
27/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	362	1	0	1	800.00
27/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	6	0	0	0	0.00
27/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	21	0	0	0	0.00
27/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1093	1	1	1	0.00
27/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	80	0	0	0	0.00
27/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	16	0	0	0	0.00
27/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	28	0	0	0	5,850.00
27/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	2	0	0	0	0.00
27/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2115	2	2	2	0.00
27/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	4976	5	5	5	0.00
27/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1304	2	1	2	0.00
27/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1161	1	1	1	0.00
27/07/2020	2030 On 05-November-20			Bond Future	9.36	93.7053	93.9098	93.7053	8,965.00
27/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	5348	5	5	5	0.00
27/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1945	2	2	2	3,000.00
27/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	4012	4	4	4	0.00
27/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1053	1	1	1	1,000.00
27/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2385	2	2	2	1,000.00
27/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1696	2	2	2	3,000.00
27/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3301	3	3	3	0.00
27/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	769	1	1	1	3,000.00
27/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3330	3	3	3	0.00
27/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5615	6	6	6	0.00

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27/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	4143	4	4	4	0.00
27/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1967	2	2	2	14,160.00
27/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4870	5	5	5	0.00
27/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2877	3	3	3	3,000.00
27/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7263	7	7	7	0.00
27/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1080	1	1	1	14,160.00
27/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1332	1	1	1	15,414.00
27/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2360	2	2	2	15,414.00
27/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6849	7	7	7	0.00
27/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3360	3	3	3	0.00
27/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3135	3	3	3	0.00
27/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4291	4	4	4	0.00
27/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	4910	5	5	5	0.00
27/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1158	1	1	1	3,000.00
27/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6282	6	6	6	0.00
27/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2498	3	2	3	2,500.00
27/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1273	1	1	1	15,414.00
27/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3191	3	3	3	0.00
27/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5423	6	5	6	0.00
27/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3634	4	4	4	0.00
27/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7085	7	7	7	0.00
27/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2055	2	2	2	14,160.00
27/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1703	2	2	2	1,000.00
27/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3163	3	3	3	0.00
27/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1818	2	2	2	5,000.00
27/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8416	9	8	9	0.00
27/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4256	4	4	4	0.00
27/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2593	3	3	3	3,000.00
27/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7183	7	7	7	0.00
27/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	4948	5	5	5	0.00
27/07/2020	2030 On 04-February-21			Bond Future	9.56	90.7598	90.9386	90.7598	0.00
27/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1656	2	2	2	1,000.00
27/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3206	3	3	3	0.00

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27/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	3086	3	3	3	1,000.00
27/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1641	2	2	2	800.00
27/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3182	3	3	3	0.00
27/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3158	3	3	3	0.00
27/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2506	2	3	2	800.00
27/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6233	6	6	6	0.00
27/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2752	3	3	3	1,800.00
27/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6514	7	7	7	0.00
27/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5577	6	6	6	0.00
27/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	8656	9	9	9	0.00
27/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5443	6	5	6	0.00
27/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5476	6	5	6	0.00
27/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5409	6	5	6	0.00
27/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8610	9	9	9	0.00
27/07/2020	2030 On 06-May-21			Bond Future	9.77	91.8067	91.9660	91.8067	0.00
27/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7519	7	8	7	0.00
27/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2889	3	3	3	0.00
27/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10881	11	11	11	0.00
27/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1094	1	1	1	700.00
27/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4872	5	5	5	0.00
27/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	5225	5	5	5	0.00
27/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10918	11	11	11	0.00
27/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10954	11	11	11	0.00
27/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	3046	3	3	3	0.00
27/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6063	6	6	6	700.00
27/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1227	1	1	1	0.00
27/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11505	12	12	12	0.00
27/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4055	4	4	4	700.00
27/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6301	6	6	6	0.00
27/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1247	1	1	1	0.00
27/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1237	1	1	1	0.00
27/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3771	4	4	4	0.00
27/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2467	3	2	3	0.00

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27/07/2020	2030 On 05-August-21			Bond Future	10.01	88.8005	88.9410	88.8005	0.00
27/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	2057	2	2	2	0.00
27/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	2108	2	2	2	0.00
27/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	2158	2	2	2	0.00
27/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2032 On 06-August-20			Bond Future	10.07	90.3605	90.6830	90.3605	77,407.00
27/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	604	1	1	1	0.00
27/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	63	0	0	0	0.00
27/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	66	0	0	0	0.00
27/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
27/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	22	0	0	0	800.00
27/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	71	0	0	0	0.00
27/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	3897	4	4	4	0.00
27/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4020	4	4	4	0.00
27/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	8435	9	8	9	0.00
27/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5038	5	5	5	0.00
27/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	3959	4	4	4	0.00
27/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1607	2	2	2	800.00
27/07/2020	2032 On 05-November-20			Bond Future	10.28	87.1497	87.4591	87.1497	30,612.00
27/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2270	2	2	2	0.00
27/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	6132	6	6	6	0.00
27/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6486	6	6	6	0.00
27/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1106	1	1	1	3,000.00
27/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1937	2	2	2	3,000.00
27/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1608	2	2	2	1,000.00
27/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2293	2	2	2	0.00
27/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	898	1	1	1	1,000.00
27/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2246	2	2	2	0.00
27/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5518	6	6	6	0.00
27/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	8543	9	9	9	0.00

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27/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9486	10	9	10	0.00
27/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	1876	2	2	2	1,000.00
27/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5439	6	5	6	0.00
27/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	6865	7	7	7	0.00
27/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6098	6	6	6	0.00
27/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5479	6	5	6	0.00
27/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2024	2	2	2	3,000.00
27/07/2020	2032 On 04-February-21			Bond Future	10.50	88.1355	88.4221	88.1355	0.00
27/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1314	1	1	1	800.00
27/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2585	3	3	3	0.00
27/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	2017	2	2	2	800.00
27/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2624	3	3	3	0.00
27/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5802	6	6	6	0.00
27/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2604	3	3	3	0.00
27/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	7915	8	8	8	0.00
27/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	7871	8	8	8	0.00
27/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9445	10	9	10	0.00
27/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	3943	4	4	4	800.00
27/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	7958	8	8	8	0.00
27/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12080	12	12	12	0.00
27/07/2020	2032 On 06-May-21			Bond Future	10.72	85.0055	85.2748	85.0055	0.00
27/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3978	4	4	4	736.00
27/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9702	10	10	10	0.00
27/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	11310	11	11	11	0.00
27/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9736	10	10	10	0.00
27/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9667	9	10	9	0.00
27/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2332	2	2	2	0.00
27/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2301	2	2	2	0.00
27/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2316	2	2	2	0.00
27/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1684	2	2	2	736.00
27/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6199	6	6	6	0.00
27/07/2020	2032 On 05-August-21			Bond Future	10.96	85.9298	86.1831	85.9298	0.00
27/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	2132	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
27/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	2079	2	2	2	0.00
27/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	2185	2	2	2	0.00
27/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2033 On 06-August-20			Bond Future	92.49	92.5039	92.4877	92.5039	6,608.00
27/07/2020	2033 On 05-November-20			Bond Future	92.25	92.2852	92.2521	92.2852	8,226.00
27/07/2020	2033 On 04-February-21			Bond Future	93.29	93.3506	93.2895	93.3506	0.00
27/07/2020	2033 On 06-May-21			Bond Future	93.15	93.2343	93.1506	93.2343	0.00
27/07/2020	2033 On 05-August-21			Bond Future	94.17	94.2715	94.1659	94.2715	0.00
27/07/2020	2037 On 06-August-20			Bond Future	10.97	81.1970	81.6302	81.1970	107,760.00
27/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	4	0	0	0	0.00
27/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	4	0	0	0	0.00
27/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	4	0	0	0	0.00
27/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	7678	8	8	8	0.00
27/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	7605	8	8	8	0.00
27/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	7531	8	8	8	0.00
27/07/2020	2037 On 05-November-20			Bond Future	11.18	82.0358	82.4584	82.0358	4,717.00
27/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1674	2	2	2	0.00
27/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1640	2	2	2	0.00
27/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1657	2	2	2	0.00
27/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	8375	9	8	9	0.00
27/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	8268	9	8	9	0.00
27/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	8321	9	8	9	0.00
27/07/2020	2037 On 04-February-21			Bond Future	11.40	78.7082	79.1110	78.7082	0.00
27/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1609	2	2	2	72.00
27/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	7284	7	7	7	300.00
27/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2607	3	3	3	0.00
27/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	13734	13	14	13	0.00
27/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3866	4	4	4	0.00
27/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2760	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
27/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	7046	7	7	7	0.00
27/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2626	3	3	3	0.00
27/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	3021	3	3	3	240.00
27/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2645	3	3	3	0.00
27/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	9846	10	10	10	0.00
27/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4076	4	4	4	240.00
27/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	8918	9	9	9	0.00
27/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	9948	10	10	10	0.00
27/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1301	1	1	1	300.00
27/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7307	8	7	8	72.00
27/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	9547	10	10	10	72.00
27/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	9897	10	10	10	0.00
27/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	13432	14	13	14	0.00
27/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	3915	4	4	4	0.00
27/07/2020	2037 On 06-May-21			Bond Future	11.62	79.6163	80.0050	79.6163	0.00
27/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	8267	8	8	8	0.00
27/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	8302	8	8	8	0.00
27/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	8336	8	8	8	0.00
27/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	3743	4	4	4	0.00
27/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	3724	4	4	4	0.00
27/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	3762	4	4	4	0.00
27/07/2020	2037 On 05-August-21			Bond Future	11.87	76.2268	76.6020	76.2268	0.00
27/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	2157	2	2	2	0.00
27/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	2211	2	2	2	0.00
27/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	2266	2	2	2	0.00
27/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2038 On 06-August-20			Bond Future	102.81	102.8231	102.8056	102.8231	10,802.00
27/07/2020	2038 On 05-November-20			Bond Future	103.87	103.9107	103.8739	103.9107	6,806.00
27/07/2020	2038 On 04-February-21			Bond Future	103.35	103.4161	103.3481	103.4161	0.00
27/07/2020	2038 On 06-May-21			Bond Future	104.54	104.6326	104.5392	104.6326	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
27/07/2020	2038 On 05-August-21			Bond Future	103.96	104.0781	103.9602	104.0781	0.00
27/07/2020	2040 On 06-August-20			Bond Future	11.16	82.6753	83.2659	82.6753	56,612.00
27/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	3	0	0	0	0.00
27/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	3	0	0	0	0.00
27/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	4	0	0	0	0.00
27/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	435	0	0	0	0.00
27/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1614	1	2	1	0.00
27/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
27/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	5	0	0	0	800.00
27/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	338	0	0	0	0.00
27/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	7969	9	8	9	0.00
27/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	12030	13	12	13	0.00
27/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	2914	4	3	4	800.00
27/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	8283	9	8	9	0.00
27/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	2585	3	3	3	12,496.00
27/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	943	1	1	1	517.00
27/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	8362	9	8	9	0.00
27/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	8204	9	8	9	0.00
27/07/2020	2040 On 05-November-20			Bond Future	11.37	83.5294	84.1107	83.5294	379.00
27/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	818	1	1	1	2,000.00
27/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1484	1	1	1	2,000.00
27/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	601	1	1	1	2,000.00
27/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1142	1	1	1	2,380.00
27/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1601	2	2	2	0.00
27/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	3193	3	3	3	2,380.00
27/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5519	5	6	5	0.00
27/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1619	2	2	2	0.00
27/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4804	5	5	5	0.00
27/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1636	2	2	2	0.00
27/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	3951	4	4	4	2,000.00
27/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	9108	10	9	10	0.00
27/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	9050	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
27/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	14580	15	15	15	0.00
27/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	11031	12	11	12	0.00
27/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3388	4	3	4	2,000.00
27/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	5687	6	6	6	0.00
27/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	9583	10	10	10	0.00
27/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	12881	13	13	13	0.00
27/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	9167	10	9	10	0.00
27/07/2020	2040 On 04-February-21			Bond Future	11.59	79.9683	80.5312	79.9683	0.00
27/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	2030	2	2	2	800.00
27/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	6201	6	6	6	0.00
27/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2636	2	3	2	0.00
27/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1228	1	1	1	500.00
27/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1322	1	1	1	800.00
27/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2656	3	3	3	0.00
27/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2617	2	3	2	0.00
27/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2320	2	2	2	500.00
27/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5644	5	6	5	0.00
27/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	5747	6	6	6	500.00
27/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	11718	12	12	12	0.00
27/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	10809	11	11	11	0.00
27/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	16641	17	17	17	0.00
27/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16064	17	16	17	0.00
27/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	12738	13	13	13	0.00
27/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	10698	11	11	11	0.00
27/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	10753	11	11	11	0.00
27/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5227	6	5	6	800.00
27/07/2020	2040 On 06-May-21			Bond Future	11.81	80.8910	81.4413	80.8910	0.00
27/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	8026	8	8	8	0.00
27/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	8060	8	8	8	0.00
27/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7991	8	8	8	0.00
27/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4351	5	4	5	0.00
27/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4328	5	4	5	0.00
27/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4306	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
27/07/2020	2040 On 05-August-21			Bond Future	12.06	77.2651	77.8032	77.2651	0.00
27/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	2389	2	2	2	0.00
27/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	2503	2	3	2	0.00
27/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	2446	2	2	2	0.00
27/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20			Bond Future	11.32	78.7066	79.2888	78.7066	58,064.00
27/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
27/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	1	0	0	0	474.00
27/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	309	0	0	0	0.00
27/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	587	1	1	1	0.00
27/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	18470	19	18	19	0.00
27/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	12599	13	13	13	0.00
27/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	10743	11	11	11	0.00
27/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	2995	4	3	4	0.00
27/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	10826	11	11	11	0.00
27/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	2152	3	2	3	474.00
27/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	9920	11	10	11	0.00
27/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	10909	11	11	11	0.00
27/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	15235	16	15	16	0.00
27/07/2020	2044 On 05-November-20			Bond Future	11.53	79.5196	80.0933	79.5196	3,157.00
27/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	672	1	1	1	1,815.00
27/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	918	1	1	1	0.00
27/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3862	4	4	4	0.00
27/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1436	1	1	1	0.00
27/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	4021	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
27/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	930	1	1	1	300.00
27/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1468	1	1	1	0.00
27/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	1014	1	1	1	525.00
27/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	389	0	0	0	525.00
27/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	3228	3	3	3	0.00
27/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	179	0	0	0	1,815.00
27/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	989	1	1	1	1,815.00
27/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1452	1	1	1	0.00
27/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2920	3	3	3	0.00
27/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	360	0	0	0	300.00
27/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	9721	10	10	10	0.00
27/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	11791	12	12	12	0.00
27/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	5602	6	6	6	1,815.00
27/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	4650	5	5	5	1,815.00
27/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	21315	22	21	22	0.00
27/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	9782	10	10	10	0.00
27/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	11929	12	12	12	0.00
27/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17137	18	17	18	0.00
27/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	17560	18	18	18	0.00
27/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	12346	13	12	13	0.00
27/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14100	15	14	15	0.00
27/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6051	6	6	6	525.00
27/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	9843	10	10	10	0.00
27/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	4822	5	5	5	300.00
27/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	12276	13	12	13	0.00
27/07/2020	2044 On 04-February-21			Bond Future	11.74	76.0384	76.5948	76.0384	0.00
27/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2267	2	2	2	0.00
27/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2302	2	2	2	0.00
27/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	2163	2	2	2	0.00
27/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1261	1	1	1	265.00
27/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2284	2	2	2	0.00
27/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1765	2	2	2	0.00
27/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	3232	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
27/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	11887	12	12	12	0.00
27/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12307	13	12	13	265.00
27/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	16537	17	17	17	0.00
27/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9274	10	9	10	265.00
27/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	11947	12	12	12	0.00
27/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	13888	14	14	14	0.00
27/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	11828	12	12	12	0.00
27/07/2020	2044 On 06-May-21			Bond Future	11.96	76.9158	77.4604	76.9158	0.00
27/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7490	7	7	7	0.00
27/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7457	7	7	7	0.00
27/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7424	7	7	7	0.00
27/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	4629	5	5	5	0.00
27/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	4653	5	5	5	0.00
27/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	4606	5	5	5	0.00
27/07/2020	2044 On 05-August-21			Bond Future	12.21	73.3718	73.9050	73.3718	0.00
27/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	2245	2	2	2	0.00
27/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	2300	2	2	2	0.00
27/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	2189	2	2	2	0.00
27/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
27/07/2020	2046 On 06-August-20			Bond Future	91.83	92.1475	91.8268	92.1475	7,555.00
27/07/2020	2046 On 05-November-20			Bond Future	91.02	91.3576	91.0167	91.3576	11,620.00
27/07/2020	2046 On 04-February-21			Bond Future	92.04	92.4125	92.0404	92.4125	0.00
27/07/2020	2046 On 06-May-21			Bond Future	91.31	91.7119	91.3140	91.7119	0.00
27/07/2020	2046 On 05-August-21			Bond Future	92.31	92.7320	92.3090	92.7320	0.00
27/07/2020	2050 On 06-August-20			Bond Future	92.43	92.2772	92.4292	92.2772	10,365.00
27/07/2020	2050 On 05-November-20			Bond Future	93.39	93.2531	93.3896	93.2531	12,492.00
27/07/2020	2050 On 04-February-21			Bond Future	92.55	92.4423	92.5526	92.4423	0.00
27/07/2020	2050 On 06-May-21			Bond Future	93.62	93.5295	93.6193	93.5295	0.00
27/07/2020	2050 On 05-August-21			Bond Future	92.72	92.6455	92.7155	92.6455	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
27/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	AL37 On 06-August-20			Index Future	737.78	736.3790	737.7840	736.3790	0.00
27/07/2020	AL37 On 05-November-20			Index Future	745.34	744.0650	745.3380	744.0650	0.00
27/07/2020	AL37 On 04-February-21			Index Future	753.53	752.4720	753.5310	752.4720	0.00
27/07/2020	AL37 On 06-May-21			Index Future	762.03	761.1400	762.0300	761.1400	0.00
27/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
27/07/2020	AL7T On 06-August-20			Index Future	812.55	810.0080	812.5500	810.0080	0.00
27/07/2020	AL7T On 05-November-20			Index Future	820.87	818.4620	820.8690	818.4620	0.00
27/07/2020	AL7T On 04-February-21			Index Future	829.89	827.7100	829.8930	827.7100	0.00
27/07/2020	AL7T On 06-May-21			Index Future	839.25	837.2440	839.2530	837.2440	0.00
27/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
27/07/2020	ALBI On 06-August-20			Index Future	711.79	708.6540	711.7930	708.6540	209.00
27/07/2020	ALBI On 05-November-20			Index Future	719.08	716.0500	719.0800	716.0500	155.00
27/07/2020	ALBI On 04-February-21			Index Future	726.99	724.1410	726.9850	724.1410	0.00
27/07/2020	ALBI On 06-May-21			Index Future	735.18	732.4820	735.1840	732.4820	0.00
27/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
27/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	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
27/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	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
27/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2020	ES33 On 06-August-20			Bond Future	11.65	75.0838	75.4933	75.0838	0.00
27/07/2020	ES33 On 05-November-20			Bond Future	11.91	72.0856	72.4857	72.0856	350.00
27/07/2020	ES33 On 04-February-21			Bond Future	12.18	72.9009	73.2838	72.9009	0.00
27/07/2020	ES33 On 06-May-21			Bond Future	12.45	69.9647	70.3353	69.9647	0.00
27/07/2020	ES33 On 05-August-21			Bond Future	12.75	70.7256	71.0844	70.7256	0.00
27/07/2020	ES42 On 06-August-20			Bond Future	12.05	74.8772	75.3909	74.8772	0.00
27/07/2020	ES42 On 05-November-20			Bond Future	12.29	71.3929	71.8981	71.3929	4,919.00
27/07/2020	ES42 On 04-February-21			Bond Future	12.54	72.2012	72.6903	72.2012	0.00
27/07/2020	ES42 On 06-May-21			Bond Future	12.80	68.7752	69.2530	68.7752	0.00
27/07/2020	ES42 On 05-August-21			Bond Future	13.08	69.5224	69.9899	69.5224	0.00
27/07/2020	GOVI On 06-August-20			GOVI	702.94	699.9290	702.9370	699.9290	701.00
27/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	251930	28	25	28	0.00
27/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	251830	28	25	28	0.00
27/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	252030	28	25	28	0.00
27/07/2020	GOVI On 05-November-20			GOVI	710.13	707.2340	710.1330	707.2340	318.00
27/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
27/07/2020	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
27/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	277170	31	28	31	0.00
27/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	276970	31	28	31	0.00
27/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	277070	31	28	31	0.00
27/07/2020	GOVI On 04-February-21			GOVI	717.94	715.2250	717.9400	715.2250	0.00
27/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	330000	36	33	36	0.00
27/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	330100	36	33	36	0.00
27/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	330200	36	33	36	0.00
27/07/2020	GOVI On 06-May-21			GOVI	726.04	723.4640	726.0370	723.4640	0.00
27/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	473670	45	47	45	0.00
27/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	473470	45	47	45	0.00
27/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	473570	45	47	45	0.00
27/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
27/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
27/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
27/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2020	IGOV On 06-August-20			Index Future	248.65	248.7910	248.6500	248.7910	1,210.00
27/07/2020	IGOV On 05-November-20			Index Future	251.26	251.4490	251.2570	251.4490	48.00
27/07/2020	IGOV On 04-February-21			Index Future	254.08	254.3520	254.0810	254.3520	0.00
27/07/2020	IGOV On 06-May-21			Index Future	257.01	257.3420	257.0070	257.3420	0.00
27/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
27/07/2020	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
27/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0500	94.0400	94.0500	0.00
27/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.3100	92.3000	92.3100	0.00
27/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.5100	90.4900	90.5100	0.00
27/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.49	89.5200	89.4900	89.5200	0.00
27/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.78	90.8200	90.7800	90.8200	51.00
27/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.24	90.2800	90.2400	90.2800	0.00
27/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.39	90.4500	90.3900	90.4500	0.00
27/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.56	93.6200	93.5600	93.6200	0.00
27/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.06	94.1100	94.0600	94.1100	0.00
27/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.45	86.4800	86.4500	86.4800	0.00
27/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.98	91.9900	91.9800	91.9900	0.00
27/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/07/2020	IS10 On 17-December-25			Interest Rate Swap	79.94	79.8500	79.9400	79.8500	0.00
27/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.51	76.4000	76.5100	76.4000	0.00
27/07/2020	IS10 On 15-June-26			Interest Rate Swap	74.97	74.8400	74.9700	74.8400	0.00
27/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.04	76.9100	77.0400	76.9100	0.00
27/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.14	81.0000	81.1400	81.0000	0.00
27/07/2020	IS10 On 15-March-27			Interest Rate Swap	79.73	79.6000	79.7300	79.6000	0.00
27/07/2020	IS10 On 21-June-27			Interest Rate Swap	81.88	81.7300	81.8800	81.7300	0.00
27/07/2020	IS10 On 20-September-27			Interest Rate Swap	87.72	87.5700	87.7200	87.5700	0.00
27/07/2020	IS10 On 20-December-27			Interest Rate Swap	88.15	87.9700	88.1500	87.9700	0.00
27/07/2020	IS10 On 22-March-28			Interest Rate Swap	81.20	80.9900	81.2000	80.9900	0.00
27/07/2020	IS10 On 20-June-28			Interest Rate Swap	89.05	88.8200	89.0500	88.8200	0.00
27/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
27/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.69	96.3050	96.3150	96.3050	0.00
27/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.63	96.3650	96.3750	96.3650	0.00
27/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.62	96.3750	96.3850	96.3750	0.00
27/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.61	96.3650	96.3950	96.3650	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.60	96.3750	96.4050	96.3750	0.00
27/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3200	96.3500	96.3200	0.00
27/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.79	96.1800	96.2100	96.1800	0.00
27/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.84	96.1350	96.1650	96.1350	0.00
27/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9200	95.9300	95.9200	0.00
27/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8350	95.8650	95.8350	0.00
27/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.43	95.5750	95.5750	95.5750	0.00
27/07/2020	R023 On 06-August-20			Bond Future	4.95	110.0421	110.1047	110.0421	22,991.00
27/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5511	5	6	5	0.00
27/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5534	5	6	5	0.00
27/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5557	5	6	5	0.00
27/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-November-20			Bond Future	5.05	107.2725	107.3160	107.2725	13,255.00
27/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5210	5	5	5	0.00
27/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5230	5	5	5	0.00
27/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5189	5	5	5	0.00
27/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 04-February-21			Bond Future	5.13	108.4852	108.4970	108.4852	0.00
27/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2468	2	2	2	0.00
27/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2501	2	3	2	0.00
27/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2485	2	2	2	0.00
27/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	144	0	0	0	0.00
27/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	146	0	0	0	0.00
27/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	141	0	0	0	0.00
27/07/2020	R023 On 06-May-21			Bond Future	5.22	105.8258	105.8128	105.8258	0.00
27/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4030	4	4	4	0.00
27/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4062	4	4	4	0.00
27/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4046	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
27/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	31	0	0	0	0.00
27/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	30	0	0	0	0.00
27/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	32	0	0	0	0.00
27/07/2020	R023 On 05-August-21			Bond Future	5.38	106.9774	106.9405	106.9774	0.00
27/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	118	0	0	0	0.00
27/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	133	0	0	0	0.00
27/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	103	0	0	0	0.00
27/07/2020	R035 On 06-August-20			Bond Future	10.71	90.1067	90.5803	90.1067	63,716.00
27/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	30	0	0	0	0.00
27/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
27/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
27/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	5	0	0	0	500.00
27/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	32	0	0	0	0.00
27/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	479	0	0	0	0.00
27/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	28	0	0	0	0.00
27/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
27/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	14410	15	14	15	0.00
27/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	5392	6	5	6	0.00
27/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	5532	6	6	6	0.00
27/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	5462	6	5	6	0.00
27/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2221	3	2	3	500.00
27/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	12389	13	12	13	0.00
27/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	7256	8	7	8	0.00
27/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	11676	12	12	12	0.00
27/07/2020	R035 On 05-November-20			Bond Future	10.93	86.5641	87.0266	86.5641	50,287.00
27/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2388	2	2	2	0.00
27/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2413	2	2	2	0.00
27/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2364	2	2	2	0.00
27/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	6369	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
27/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	6326	7	6	7	0.00
27/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6282	7	6	7	0.00
27/07/2020	R035 On 04-February-21			Bond Future	11.15	87.5428	87.9844	87.5428	0.00
27/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2569	2	3	2	0.00
27/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2724	3	3	3	0.00
27/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2550	2	3	2	0.00
27/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	5322	5	5	5	0.00
27/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2531	2	3	2	0.00
27/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	9783	10	10	10	0.00
27/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5397	6	5	6	650.00
27/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	9833	10	10	10	0.00
27/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	9333	10	9	10	650.00
27/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	9732	10	10	10	0.00
27/07/2020	R035 On 06-May-21			Bond Future	11.38	84.0748	84.5015	84.0748	0.00
27/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8919	9	9	9	0.00
27/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8993	9	9	9	0.00
27/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	10502	10	11	10	0.00
27/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	6176	6	6	6	0.00
27/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2796	3	3	3	793.00
27/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8956	9	9	9	0.00
27/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	4022	4	4	4	1,650.00
27/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7731	7	8	7	0.00
27/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	5463	5	5	5	0.00
27/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	5794	6	6	6	793.00
27/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	3994	4	4	4	793.00
27/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	7514	8	8	8	0.00
27/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3348	4	3	4	0.00
27/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	2726	3	3	3	1,650.00
27/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5136	5	5	5	1,650.00
27/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10033	10	10	10	0.00
27/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3365	4	3	4	0.00
27/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3331	3	3	3	0.00
27/07/2020	R035 On 05-August-21			Bond Future	11.62	84.9893	85.4016	84.9893	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
27/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	52806	53	53	53	0.00
27/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	52689	53	53	53	0.00
27/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	52922	53	53	53	0.00
27/07/2020	R186 On 06-August-20			Bond Future	7.47	116.3802	116.5804	116.3802	68,565.00
27/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4774	5	5	5	0.00
27/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	625	1	1	1	2,500.00
27/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7968	8	8	8	900.00
27/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2878	3	3	3	900.00
27/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	4156	4	4	4	0.00
27/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4826	5	5	5	0.00
27/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4723	5	5	5	0.00
27/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	3	0	0	0	0.00
27/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	742	1	1	1	2,500.00
27/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	40	0	0	0	15,177.00
27/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	7	0	0	0	0.00
27/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	2	0	0	0	0.00
27/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	3	0	0	0	0.00
27/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R186 On 05-November-20			Bond Future	7.65	117.5824	117.7631	117.5824	36,595.00
27/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1073	1	1	1	1,200.00
27/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5868	6	6	6	0.00
27/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	2056	2	2	2	80.00
27/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5828	6	6	6	0.00
27/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3455	3	3	3	1,200.00
27/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5788	6	6	6	0.00
27/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	493	0	0	0	80.00
27/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2963	3	3	3	3,500.00
27/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4634	5	5	5	3,500.00
27/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	8323	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
27/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1107	1	1	1	0.00
27/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	1980	2	2	2	0.00
27/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	303	0	0	0	3,500.00
27/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	760	1	1	1	0.00
27/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	2845	3	3	3	0.00
27/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	6703	7	7	7	0.00
27/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	770	1	1	1	0.00
27/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1650	2	2	2	0.00
27/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	751	1	1	1	0.00
27/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4533	5	5	5	0.00
27/07/2020	R186 On 04-February-21			Bond Future	7.83	113.6297	113.7779	113.6297	0.00
27/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	4016	4	4	4	0.00
27/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	4045	4	4	4	0.00
27/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	4074	4	4	4	0.00
27/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2422	3	2	3	0.00
27/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2403	2	2	2	0.00
27/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2442	3	2	3	0.00
27/07/2020	R186 On 06-May-21			Bond Future	8.02	114.9400	115.0630	114.9400	0.00
27/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	12446	12	12	12	0.00
27/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	12409	12	12	12	0.00
27/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	12371	12	12	12	0.00
27/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	273	0	0	0	0.00
27/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	276	0	0	0	0.00
27/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	270	0	0	0	0.00
27/07/2020	R186 On 05-August-21			Bond Future	8.26	110.9083	111.0075	110.9083	0.00
27/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1586	1	2	1	0.00
27/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1630	2	2	2	0.00
27/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1674	2	2	2	0.00
27/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R197 On 06-August-20			Bond Future	305.07	305.1339	305.0654	305.1339	1,641.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2020	R197 On 05-November-20			Bond Future	308.24	308.3608	308.2354	308.3608	2,350.00
27/07/2020	R197 On 04-February-21			Bond Future	303.86	304.0779	303.8603	304.0779	0.00
27/07/2020	R197 On 06-May-21			Bond Future	307.36	307.6546	307.3625	307.6546	0.00
27/07/2020	R197 On 05-August-21			Bond Future	302.72	303.0853	302.7223	303.0853	0.00
27/07/2020	R202 On 06-August-20			Bond Future	205.77	205.8014	205.7658	205.8014	3,530.00
27/07/2020	R202 On 05-November-20			Bond Future	207.90	207.9778	207.9040	207.9778	7,968.00
27/07/2020	R202 On 04-February-21			Bond Future	206.08	206.2130	206.0769	206.2130	0.00
27/07/2020	R202 On 06-May-21			Bond Future	208.45	208.6383	208.4518	208.6383	0.00
27/07/2020	R202 On 05-August-21			Bond Future	206.48	206.7147	206.4801	206.7147	0.00
27/07/2020	R208 On 06-August-20			Bond Future	3.43	104.5361	104.5320	104.5361	22,492.00
27/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1339	1	1	1	0.00
27/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1345	1	1	1	0.00
27/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1332	1	1	1	0.00
27/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R208 On 05-November-20			Bond Future	2.97	102.2252	102.2020	102.2252	4,518.00
27/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	705	1	1	1	0.00
27/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	701	1	1	1	0.00
27/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	697	1	1	1	0.00
27/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R209 On 06-August-20			Bond Future	10.57	69.1144	69.5517	69.1144	54,387.00
27/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	39873	40	40	40	0.00
27/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	39981	40	40	40	0.00
27/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	39765	40	40	40	0.00
27/07/2020	R209 On 05-November-20			Bond Future	10.76	66.6887	67.1180	66.6887	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1922	2	2	2	0.00
27/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1958	2	2	2	0.00
27/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1940	2	2	2	0.00
27/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6307	7	6	7	0.00
27/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6264	7	6	7	0.00
27/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6350	7	6	7	0.00
27/07/2020	R209 On 04-February-21			Bond Future	10.95	67.4431	67.8570	67.4431	0.00
27/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2809	3	3	3	0.00
27/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2828	3	3	3	0.00
27/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2790	3	3	3	0.00
27/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	7643	8	8	8	0.00
27/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	7602	8	8	8	0.00
27/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	7561	8	8	8	0.00
27/07/2020	R209 On 06-May-21			Bond Future	11.15	65.0796	65.4826	65.0796	460.00
27/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2956	3	3	3	1,000.00
27/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	5315	5	5	5	0.00
27/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	8203	8	8	8	0.00
27/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	8267	8	8	8	0.00
27/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	8299	8	8	8	0.00
27/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	8235	8	8	8	0.00
27/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	2906	3	3	3	0.00
27/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	2877	3	3	3	0.00
27/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	2863	3	3	3	1,000.00
27/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	2891	3	3	3	0.00
27/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	4786	5	5	5	1,000.00
27/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	7946	8	8	8	0.00
27/07/2020	R209 On 05-August-21			Bond Future	11.36	65.7873	66.1800	65.7873	0.00
27/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	2178	2	2	2	0.00
27/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	2129	2	2	2	0.00
27/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	2227	2	2	2	0.00
27/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
27/07/2020	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
27/07/2020	R210 On 06-August-20			Bond Future	182.20	182.2904	182.1954	182.2904	1,331.00
27/07/2020	R210 On 05-November-20			Bond Future	181.41	181.5435	181.4140	181.5435	1,243.00
27/07/2020	R210 On 04-February-21			Bond Future	183.45	183.6397	183.4544	183.6397	0.00
27/07/2020	R210 On 06-May-21			Bond Future	182.86	183.0897	182.8591	183.0897	0.00
27/07/2020	R210 On 05-August-21			Bond Future	184.85	185.1263	184.8521	185.1263	0.00
27/07/2020	R212 On 06-August-20			Bond Future	165.52	165.5599	165.5201	165.5599	6,998.00
27/07/2020	R212 On 05-November-20			Bond Future	167.24	167.3108	167.2401	167.3108	1,686.00
27/07/2020	R212 On 04-February-21			Bond Future	166.83	166.9479	166.8265	166.9479	0.00
27/07/2020	R212 On 06-May-21			Bond Future	168.75	168.9114	168.7490	168.9114	0.00
27/07/2020	R212 On 05-August-21			Bond Future	168.26	168.4631	168.2611	168.4631	0.00
27/07/2020	R213 On 06-August-20			Bond Future	9.61	85.7684	86.0398	85.7684	8,974.00
27/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	265	0	0	0	0.00
27/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	291	0	0	0	0.00
27/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	278	0	0	0	0.00
27/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2118	2	2	2	0.00
27/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2071	2	2	2	0.00
27/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2165	2	2	2	0.00
27/07/2020	R213 On 05-November-20			Bond Future	9.81	83.1260	83.3849	83.1260	7,397.00
27/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2762	3	3	3	0.00
27/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2787	3	3	3	0.00
27/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2813	3	3	3	0.00
27/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	3947	4	4	4	0.00
27/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4010	4	4	4	0.00
27/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	3979	4	4	4	0.00
27/07/2020	R213 On 04-February-21			Bond Future	10.01	84.0658	84.3026	84.0658	0.00
27/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2871	3	3	3	0.00
27/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2850	3	3	3	0.00
27/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2828	3	3	3	0.00
27/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6281	6	6	6	0.00
27/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6317	6	6	6	0.00
27/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6245	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
27/07/2020	R213 On 06-May-21			Bond Future	10.22	81.5035	81.7237	81.5035	0.00
27/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9968	10	10	10	0.00
27/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	10002	10	10	10	0.00
27/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9935	10	10	10	0.00
27/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1683	2	2	2	0.00
27/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1671	2	2	2	0.00
27/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1659	2	2	2	0.00
27/07/2020	R213 On 05-August-21			Bond Future	10.45	82.3902	82.5945	82.3902	0.00
27/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	2087	2	2	2	0.00
27/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	2037	2	2	2	0.00
27/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1988	2	2	2	0.00
27/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R214 On 06-August-20			Bond Future	10.84	66.9584	67.4609	66.9584	16,490.00
27/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	20	0	0	0	0.00
27/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	22	0	0	0	0.00
27/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	23	0	0	0	0.00
27/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	5248	6	5	6	0.00
27/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	5376	6	5	6	0.00
27/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	5312	6	5	6	0.00
27/07/2020	R214 On 05-November-20			Bond Future	11.02	64.3738	64.8695	64.3738	10,760.00
27/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1986	2	2	2	0.00
27/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	2005	2	2	2	0.00
27/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1968	2	2	2	0.00
27/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	6639	7	7	7	0.00
27/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	6594	7	7	7	0.00
27/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	6549	7	7	7	0.00
27/07/2020	R214 On 04-February-21			Bond Future	11.21	65.1016	65.5835	65.1016	0.00
27/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2807	3	3	3	0.00
27/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2845	3	3	3	0.00
27/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2826	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
27/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8049	8	8	8	0.00
27/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8006	8	8	8	0.00
27/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8092	8	8	8	0.00
27/07/2020	R214 On 06-May-21			Bond Future	11.40	62.5730	63.0455	62.5730	0.00
27/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	7645	7	8	7	0.00
27/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	7614	7	8	7	0.00
27/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	7583	7	8	7	0.00
27/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3287	3	3	3	0.00
27/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3304	3	3	3	0.00
27/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3270	3	3	3	0.00
27/07/2020	R214 On 05-August-21			Bond Future	11.61	63.2536	63.7171	63.2536	0.00
27/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	2019	2	2	2	0.00
27/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	2068	2	2	2	0.00
27/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	2117	2	2	2	0.00
27/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R248 On 06-August-20			Bond Future	11.26	82.0500	82.6791	82.0500	48,805.00
27/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	4	0	0	0	0.00
27/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	4004	4	4	4	0.00
27/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	871	1	1	1	0.00
27/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	270	0	0	0	640.00
27/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
27/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	5	0	0	0	0.00
27/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3728	3	4	3	470.00
27/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	9101	8	9	8	814.00
27/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	16	0	0	0	640.00
27/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
27/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	5	0	0	0	0.00
27/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	735	1	1	1	470.00
27/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	6290	6	6	6	814.00
27/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	1879	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
27/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8024	9	8	9	0.00
27/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	33	0	0	0	0.00
27/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	7943	9	8	9	0.00
27/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	213	0	0	0	0.00
27/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	3	0	0	0	0.00
27/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	175	0	0	0	0.00
27/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	18706	19	19	19	0.00
27/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	16280	17	16	17	0.00
27/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	3204	4	3	4	0.00
27/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	1665	2	2	2	0.00
27/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8105	9	8	9	0.00
27/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	6752	7	7	7	0.00
27/07/2020	R248 On 05-November-20			Bond Future	11.47	78.4873	79.1081	78.4873	74,421.00
27/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2900	3	3	3	950.00
27/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	1008	1	1	1	950.00
27/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	1059	1	1	1	0.00
27/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	1046	1	1	1	0.00
27/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	1033	1	1	1	0.00
27/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	11749	12	12	12	0.00
27/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	11819	12	12	12	0.00
27/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	11679	12	12	12	0.00
27/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	11961	13	12	13	0.00
27/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6125	7	6	7	0.00
27/07/2020	R248 On 04-February-21			Bond Future	11.68	79.3747	79.9789	79.3747	0.00
27/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2535	2	3	2	0.00
27/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2554	2	3	2	0.00
27/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2574	2	3	2	0.00
27/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11034	11	11	11	0.00
27/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11149	12	11	12	0.00
27/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11091	12	11	12	0.00
27/07/2020	R248 On 06-May-21			Bond Future	11.89	75.8757	76.4686	75.8757	0.00
27/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7409	7	7	7	0.00
27/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7476	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
27/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7442	7	7	7	0.00
27/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	4678	5	5	5	0.00
27/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	4654	5	5	5	0.00
27/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	4703	5	5	5	0.00
27/07/2020	R248 On 05-August-21			Bond Future	12.12	76.7009	77.2831	76.7009	0.00
27/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	2254	2	2	2	0.00
27/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	2311	2	2	2	0.00
27/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	2198	2	2	2	0.00
27/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
27/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00