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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/07/2020 TO: 29/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	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
29/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	2025 On 06-August-20			Bond Future	137.43	137.4641	137.4340	137.4641	5,044.00
29/07/2020	2025 On 05-November-20			Bond Future	138.84	138.8742	138.8414	138.8742	2,802.00
29/07/2020	2025 On 04-February-21			Bond Future	138.90	138.9399	138.9049	138.9399	0.00
29/07/2020	2025 On 06-May-21			Bond Future	140.52	140.5611	140.5246	140.5611	0.00
29/07/2020	2025 On 05-August-21			Bond Future	140.53	140.5698	140.5334	140.5698	0.00
29/07/2020	2029 On 06-August-20			Bond Future	97.70	97.6914	97.6959	97.6914	2,405.00
29/07/2020	2029 On 05-November-20			Bond Future	97.57	97.5708	97.5737	97.5708	5,012.00
29/07/2020	2029 On 04-February-21			Bond Future	98.68	98.6751	98.6766	98.6751	0.00
29/07/2020	2029 On 06-May-21			Bond Future	98.69	98.6889	98.6898	98.6889	0.00
29/07/2020	2029 On 05-August-21			Bond Future	99.77	99.7673	99.7686	99.7673	0.00
29/07/2020	2030 On 06-August-20			Bond Future	9.25	92.7405	92.4828	92.7405	81,353.00
29/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	423	1	0	1	0.00
29/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	350	0	0	0	450.00
29/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6469	7	6	7	0.00
29/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	2	0	0	0	800.00
29/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	122	0	0	0	800.00
29/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	462	1	0	1	0.00
29/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	10868	11	11	11	0.00
29/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4306	5	4	5	470.00
29/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	8056	8	8	8	470.00
29/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1412	2	1	2	0.00
29/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4035	4	4	4	0.00
29/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8317	9	8	9	0.00
29/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4577	5	5	5	0.00
29/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2969	3	3	3	450.00
29/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	442	1	0	1	0.00
29/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11957	12	12	12	0.00
29/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5446	6	5	6	622.00
29/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8939	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
29/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	7	0	0	0	423.00
29/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	674	1	1	1	423.00
29/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4572	4	5	4	0.00
29/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
29/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	969	1	1	1	2,500.00
29/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
29/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1332	1	1	1	0.00
29/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	416	0	0	0	800.00
29/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	4	0	0	0	0.00
29/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	18	0	0	0	0.00
29/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1293	1	1	1	0.00
29/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	81	0	0	0	0.00
29/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	13	0	0	0	0.00
29/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	25	0	0	0	5,850.00
29/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	1	0	0	0	0.00
29/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2460	2	2	2	0.00
29/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1539	1	2	1	0.00
29/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5452	5	5	5	0.00
29/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1373	1	1	1	0.00
29/07/2020	2030 On 05-November-20			Bond Future	9.45	93.6690	93.4071	93.6690	82,469.00
29/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4980	5	5	5	0.00
29/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1736	2	2	2	3,000.00
29/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3692	4	4	4	0.00
29/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	916	1	1	1	1,000.00
29/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2146	2	2	2	1,000.00
29/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1504	2	2	2	3,000.00
29/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3012	3	3	3	0.00
29/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	660	1	1	1	3,000.00
29/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3040	3	3	3	0.00
29/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5239	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	3817	4	4	4	0.00
29/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1756	2	2	2	14,160.00
29/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4517	5	5	5	0.00
29/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2610	3	3	3	3,000.00
29/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6849	7	7	7	0.00
29/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	940	1	1	1	14,160.00
29/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1170	1	1	1	15,414.00
29/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2123	2	2	2	15,414.00
29/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6443	7	6	7	0.00
29/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3068	3	3	3	0.00
29/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3346	3	3	3	0.00
29/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4557	4	5	4	0.00
29/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5201	5	5	5	0.00
29/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1247	1	1	1	3,000.00
29/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6622	6	7	6	0.00
29/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2675	3	3	3	2,500.00
29/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1370	1	1	1	15,414.00
29/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3405	3	3	3	0.00
29/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5734	6	6	6	0.00
29/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	3870	4	4	4	0.00
29/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7447	7	7	7	0.00
29/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2205	2	2	2	14,160.00
29/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1830	2	2	2	1,000.00
29/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3375	3	3	3	0.00
29/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	1953	2	2	2	5,000.00
29/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	8810	9	9	9	0.00
29/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4520	4	5	4	0.00
29/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2775	3	3	3	3,000.00
29/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7548	7	8	7	0.00
29/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5241	5	5	5	0.00
29/07/2020	2030 On 04-February-21			Bond Future	9.65	90.7018	90.4358	90.7018	0.00
29/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1504	2	2	2	1,000.00
29/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2968	3	3	3	0.00

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29/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2854	3	3	3	1,000.00
29/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1490	2	1	2	800.00
29/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2945	3	3	3	0.00
29/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2922	3	3	3	0.00
29/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2303	2	2	2	800.00
29/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5890	6	6	6	0.00
29/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	2911	3	3	3	1,800.00
29/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	6814	7	7	7	0.00
29/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	5848	6	6	6	0.00
29/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9008	9	9	9	0.00
29/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5709	6	6	6	0.00
29/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5743	6	6	6	0.00
29/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5674	6	6	6	0.00
29/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	8960	9	9	9	0.00
29/07/2020	2030 On 06-May-21			Bond Future	9.86	91.7400	91.4702	91.7400	0.00
29/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7164	7	7	7	0.00
29/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2680	3	3	3	0.00
29/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10466	11	10	11	0.00
29/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	991	1	1	1	700.00
29/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4586	5	5	5	0.00
29/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4928	5	5	5	0.00
29/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10502	11	11	11	0.00
29/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10538	11	11	11	0.00
29/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2830	3	3	3	0.00
29/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6343	6	6	6	700.00
29/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1307	1	1	1	0.00
29/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	11897	12	12	12	0.00
29/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4265	4	4	4	700.00
29/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6588	6	7	6	0.00
29/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1328	1	1	1	0.00
29/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1318	1	1	1	0.00
29/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	3970	4	4	4	0.00
29/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2608	3	3	3	0.00

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29/07/2020	2030 On 05-August-21			Bond Future	10.10	88.7150	88.4427	88.7150	0.00
29/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1559	2	2	2	0.00
29/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1610	2	2	2	0.00
29/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1660	2	2	2	0.00
29/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2032 On 06-August-20			Bond Future	10.17	90.4179	90.0620	90.4179	64,550.00
29/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	324	0	0	0	0.00
29/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	17	0	0	0	0.00
29/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	19	0	0	0	0.00
29/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
29/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	4	0	0	0	800.00
29/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	20	0	0	0	0.00
29/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4468	4	4	4	0.00
29/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4596	4	5	4	0.00
29/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9056	9	9	9	0.00
29/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5642	5	6	5	0.00
29/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4532	4	5	4	0.00
29/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	1949	2	2	2	800.00
29/07/2020	2032 On 05-November-20			Bond Future	10.39	87.1794	86.8184	87.1794	95,693.00
29/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2000	2	2	2	0.00
29/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5663	6	6	6	0.00
29/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6007	6	6	6	0.00
29/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	943	1	1	1	3,000.00
29/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1694	2	2	2	3,000.00
29/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1394	2	1	2	1,000.00
29/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2022	2	2	2	0.00
29/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	759	1	1	1	1,000.00
29/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1979	2	2	2	0.00
29/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	5891	6	6	6	0.00
29/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9021	9	9	9	0.00

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29/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	9987	10	10	10	0.00
29/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2037	2	2	2	1,000.00
29/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	5808	6	6	6	0.00
29/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7292	7	7	7	0.00
29/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6496	6	6	6	0.00
29/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	5850	6	6	6	0.00
29/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2196	2	2	2	3,000.00
29/07/2020	2032 On 04-February-21			Bond Future	10.61	88.1458	87.7796	88.1458	0.00
29/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1167	1	1	1	800.00
29/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2343	2	2	2	0.00
29/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1815	2	2	2	800.00
29/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2379	3	2	3	0.00
29/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5405	6	5	6	0.00
29/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2361	2	2	2	0.00
29/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8314	8	8	8	0.00
29/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8269	8	8	8	0.00
29/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	9885	10	10	10	0.00
29/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4189	4	4	4	800.00
29/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8359	8	8	8	0.00
29/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12575	12	13	12	0.00
29/07/2020	2032 On 06-May-21			Bond Future	10.83	85.0082	84.6371	85.0082	0.00
29/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3675	4	4	4	736.00
29/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9218	9	9	9	0.00
29/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10793	11	11	11	0.00
29/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9251	10	9	10	0.00
29/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9185	9	9	9	0.00
29/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2487	2	2	2	0.00
29/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2454	2	2	2	0.00
29/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2471	2	2	2	0.00
29/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1804	2	2	2	736.00
29/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6534	6	7	6	0.00
29/07/2020	2032 On 05-August-21			Bond Future	11.08	85.9159	85.5411	85.9159	0.00
29/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1490	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1438	2	1	2	0.00
29/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1543	2	2	2	0.00
29/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2033 On 06-August-20			Bond Future	92.43	92.3755	92.4313	92.3755	5,840.00
29/07/2020	2033 On 05-November-20			Bond Future	92.18	92.1265	92.1812	92.1265	8,226.00
29/07/2020	2033 On 04-February-21			Bond Future	93.22	93.1690	93.2231	93.1690	0.00
29/07/2020	2033 On 06-May-21			Bond Future	93.10	93.0421	93.0961	93.0421	0.00
29/07/2020	2033 On 05-August-21			Bond Future	94.11	94.0588	94.1138	94.0588	0.00
29/07/2020	2037 On 06-August-20			Bond Future	11.14	81.1605	80.5677	81.1605	49,820.00
29/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	8738	8	9	8	0.00
29/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8664	8	9	8	0.00
29/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	8590	8	9	8	0.00
29/07/2020	2037 On 05-November-20			Bond Future	11.36	81.9731	81.3729	81.9731	102,010.00
29/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1353	2	1	2	0.00
29/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1324	1	1	1	0.00
29/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1339	2	1	2	0.00
29/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9145	9	9	9	0.00
29/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9033	9	9	9	0.00
29/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9089	9	9	9	0.00
29/07/2020	2037 On 04-February-21			Bond Future	11.58	78.6263	78.0182	78.6263	0.00
29/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6583	7	7	7	300.00
29/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1355	1	1	1	72.00
29/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2242	2	2	2	0.00
29/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12801	13	13	13	0.00
29/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3384	4	3	4	0.00
29/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2379	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
29/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6357	7	6	7	0.00
29/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2259	2	2	2	0.00
29/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2614	3	3	3	240.00
29/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2275	2	2	2	0.00
29/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10570	10	11	10	0.00
29/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4480	4	4	4	240.00
29/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9604	9	10	9	0.00
29/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10675	10	11	10	0.00
29/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1462	1	1	1	300.00
29/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	7918	8	8	8	72.00
29/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10258	10	10	10	72.00
29/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10622	10	11	10	0.00
29/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14271	14	14	14	0.00
29/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4306	4	4	4	0.00
29/07/2020	2037 On 06-May-21			Bond Future	11.81	79.5265	78.9110	79.5265	0.00
29/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7543	8	8	8	0.00
29/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7576	8	8	8	0.00
29/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7610	8	8	8	0.00
29/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4112	4	4	4	0.00
29/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4091	4	4	4	0.00
29/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4132	4	4	4	0.00
29/07/2020	2037 On 05-August-21			Bond Future	12.07	76.1205	75.4987	76.1205	0.00
29/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	1054	2	1	2	0.00
29/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	1108	2	1	2	0.00
29/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	1163	2	1	2	0.00
29/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2038 On 06-August-20			Bond Future	102.80	102.7899	102.7981	102.7899	10,802.00
29/07/2020	2038 On 05-November-20			Bond Future	103.85	103.8444	103.8508	103.8444	6,806.00
29/07/2020	2038 On 04-February-21			Bond Future	103.33	103.3255	103.3307	103.3255	0.00
29/07/2020	2038 On 06-May-21			Bond Future	104.54	104.5315	104.5359	104.5315	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
29/07/2020	2038 On 05-August-21			Bond Future	103.96	103.9553	103.9602	103.9553	0.00
29/07/2020	2040 On 06-August-20			Bond Future	11.37	82.6372	81.8833	82.6372	22,382.00
29/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	123	0	0	0	0.00
29/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	789	1	1	1	0.00
29/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
29/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
29/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	86	0	0	0	0.00
29/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	9347	9	9	9	0.00
29/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	13413	13	13	13	0.00
29/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	4044	3	4	3	800.00
29/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	9662	9	10	9	0.00
29/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	3655	3	4	3	12,496.00
29/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1500	1	2	1	517.00
29/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	9741	9	10	9	0.00
29/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	9584	9	10	9	0.00
29/07/2020	2040 On 05-November-20			Bond Future	11.59	83.4646	82.7017	83.4646	46,873.00
29/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	597	1	1	1	2,000.00
29/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1130	1	1	1	2,000.00
29/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	430	1	0	1	2,000.00
29/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	854	1	1	1	2,380.00
29/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1226	1	1	1	0.00
29/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2578	3	3	3	2,380.00
29/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4662	5	5	5	0.00
29/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1240	1	1	1	0.00
29/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4012	4	4	4	0.00
29/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1255	1	1	1	0.00
29/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4569	4	5	4	2,000.00
29/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	10139	10	10	10	0.00
29/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10077	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	15818	15	16	15	0.00
29/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	12152	12	12	12	0.00
29/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	3940	4	4	4	2,000.00
29/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6481	6	6	6	0.00
29/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10638	10	11	10	0.00
29/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	14069	13	14	13	0.00
29/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	10201	10	10	10	0.00
29/07/2020	2040 On 04-February-21			Bond Future	11.81	79.8839	79.1114	79.8839	0.00
29/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2184	2	2	2	0.00
29/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1659	2	2	2	800.00
29/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5401	6	5	6	0.00
29/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	979	1	1	1	500.00
29/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1058	1	1	1	800.00
29/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2201	2	2	2	0.00
29/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2168	2	2	2	0.00
29/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1909	2	2	2	500.00
29/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4887	5	5	5	0.00
29/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6410	6	6	6	500.00
29/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12727	12	13	12	0.00
29/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11779	11	12	11	0.00
29/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	17812	17	18	17	0.00
29/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	17219	17	17	17	0.00
29/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	13788	13	14	13	0.00
29/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11664	11	12	11	0.00
29/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5847	6	6	6	800.00
29/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11721	11	12	11	0.00
29/07/2020	2040 On 06-May-21			Bond Future	12.04	80.7987	80.0168	80.7987	0.00
29/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7128	8	7	8	0.00
29/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7161	8	7	8	0.00
29/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7096	8	7	8	0.00
29/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4880	5	5	5	0.00
29/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4855	5	5	5	0.00
29/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4830	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	2040 On 05-August-21			Bond Future	12.30	77.1559	76.3660	77.1559	0.00
29/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	952	2	1	2	0.00
29/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	1065	2	1	2	0.00
29/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	1009	2	1	2	0.00
29/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20			Bond Future	11.52	78.7683	77.9909	78.7683	49,042.00
29/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
29/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
29/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	81	0	0	0	0.00
29/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	199	0	0	0	0.00
29/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	19768	19	20	19	0.00
29/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	13897	13	14	13	0.00
29/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12041	11	12	11	0.00
29/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	4065	3	4	3	0.00
29/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12124	11	12	11	0.00
29/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	3062	2	3	2	474.00
29/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	11217	10	11	10	0.00
29/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	12207	11	12	11	0.00
29/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	16533	16	17	16	0.00
29/07/2020	2044 On 05-November-20			Bond Future	11.73	79.5569	78.7703	79.5569	24,880.00
29/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	493	1	0	1	1,815.00
29/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	688	1	1	1	0.00
29/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3203	4	3	4	0.00
29/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1108	1	1	1	0.00
29/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3345	4	3	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
29/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	697	1	1	1	300.00
29/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1135	1	1	1	0.00
29/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	764	1	1	1	525.00
29/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	276	0	0	0	525.00
29/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2640	3	3	3	0.00
29/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	121	0	0	0	1,815.00
29/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	745	1	1	1	1,815.00
29/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1121	1	1	1	0.00
29/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2368	3	2	3	0.00
29/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	254	0	0	0	300.00
29/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10710	10	11	10	0.00
29/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12865	12	13	12	0.00
29/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	6336	6	6	6	1,815.00
29/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5297	5	5	5	1,815.00
29/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	22580	22	23	22	0.00
29/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10774	10	11	10	0.00
29/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	13007	12	13	12	0.00
29/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	18347	18	18	18	0.00
29/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	18777	18	19	18	0.00
29/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	13439	13	13	13	0.00
29/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	15244	15	15	15	0.00
29/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6823	6	7	6	525.00
29/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10838	10	11	10	0.00
29/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5485	5	5	5	300.00
29/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	13367	13	13	13	0.00
29/07/2020	2044 On 04-February-21			Bond Future	11.96	76.0582	75.2617	76.0582	0.00
29/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1884	2	2	2	0.00
29/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1915	2	2	2	0.00
29/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1794	2	2	2	0.00
29/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1019	1	1	1	265.00
29/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1899	2	2	2	0.00
29/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1449	2	1	2	0.00
29/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2734	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
29/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12836	12	13	12	0.00
29/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13271	13	13	13	265.00
29/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17628	17	18	17	0.00
29/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10110	10	10	10	265.00
29/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12897	12	13	12	0.00
29/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14905	14	15	14	0.00
29/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12774	12	13	12	0.00
29/07/2020	2044 On 06-May-21			Bond Future	12.18	76.9292	76.1231	76.9292	0.00
29/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6670	7	7	7	0.00
29/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6639	7	7	7	0.00
29/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6608	7	7	7	0.00
29/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5149	5	5	5	0.00
29/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5175	5	5	5	0.00
29/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5123	5	5	5	0.00
29/07/2020	2044 On 05-August-21			Bond Future	12.44	73.3702	72.5558	73.3702	0.00
29/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	895	2	1	2	0.00
29/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	951	2	1	2	0.00
29/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	840	2	1	2	0.00
29/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
29/07/2020	2046 On 06-August-20			Bond Future	91.82	91.8129	91.8208	91.8129	7,555.00
29/07/2020	2046 On 05-November-20			Bond Future	91.00	90.9906	90.9969	90.9906	11,620.00
29/07/2020	2046 On 04-February-21			Bond Future	92.03	92.0205	92.0257	92.0205	0.00
29/07/2020	2046 On 06-May-21			Bond Future	91.31	91.3070	91.3116	91.3070	0.00
29/07/2020	2046 On 05-August-21			Bond Future	92.31	92.3045	92.3094	92.3045	0.00
29/07/2020	2050 On 06-August-20			Bond Future	92.42	92.1636	92.4227	92.1636	10,340.00
29/07/2020	2050 On 05-November-20			Bond Future	93.37	93.1090	93.3691	93.1090	13,263.00
29/07/2020	2050 On 04-February-21			Bond Future	92.54	92.2755	92.5372	92.2755	0.00
29/07/2020	2050 On 06-May-21			Bond Future	93.62	93.3524	93.6165	93.3524	0.00
29/07/2020	2050 On 05-August-21			Bond Future	92.72	92.4482	92.7156	92.4482	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
29/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	AL37 On 06-August-20			Index Future	734.67	736.9930	734.6670	736.9930	0.00
29/07/2020	AL37 On 05-November-20			Index Future	742.09	744.4400	742.0870	744.4400	0.00
29/07/2020	AL37 On 04-February-21			Index Future	750.29	752.6750	750.2920	752.6750	0.00
29/07/2020	AL37 On 06-May-21			Index Future	758.86	761.2710	758.8590	761.2710	0.00
29/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
29/07/2020	AL7T On 06-August-20			Index Future	807.52	810.3860	807.5160	810.3860	0.00
29/07/2020	AL7T On 05-November-20			Index Future	815.67	818.5750	815.6710	818.5750	0.00
29/07/2020	AL7T On 04-February-21			Index Future	824.69	827.6300	824.6900	827.6300	0.00
29/07/2020	AL7T On 06-May-21			Index Future	834.11	837.0820	834.1070	837.0820	0.00
29/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
29/07/2020	ALBI On 06-August-20			Index Future	705.35	709.2080	705.3480	709.2080	51.00
29/07/2020	ALBI On 05-November-20			Index Future	712.47	716.3740	712.4720	716.3740	164.00
29/07/2020	ALBI On 04-February-21			Index Future	720.35	724.2990	720.3500	724.2990	0.00
29/07/2020	ALBI On 06-May-21			Index Future	728.58	732.5710	728.5750	732.5710	0.00
29/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
29/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	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
29/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	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
29/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2020	ES33 On 06-August-20			Bond Future	11.81	75.1118	74.6870	75.1118	0.00
29/07/2020	ES33 On 05-November-20			Bond Future	12.07	72.0906	71.6602	72.0906	350.00
29/07/2020	ES33 On 04-February-21			Bond Future	12.35	72.8896	72.4534	72.8896	0.00
29/07/2020	ES33 On 06-May-21			Bond Future	12.62	69.9471	69.5054	69.9471	0.00
29/07/2020	ES33 On 05-August-21			Bond Future	12.93	70.6939	70.2478	70.6939	0.00
29/07/2020	ES42 On 06-August-20			Bond Future	12.23	74.9653	74.3469	74.9653	0.00
29/07/2020	ES42 On 05-November-20			Bond Future	12.48	71.4584	70.8324	71.4584	4,919.00
29/07/2020	ES42 On 04-February-21			Bond Future	12.74	72.2512	71.6173	72.2512	0.00
29/07/2020	ES42 On 06-May-21			Bond Future	13.01	68.8194	68.1778	68.8194	0.00
29/07/2020	ES42 On 05-August-21			Bond Future	13.30	69.5536	68.9053	69.5536	0.00
29/07/2020	GOVI On 06-August-20			GOVI	696.67	700.4340	696.6690	700.4340	54.00
29/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	314610	28	31	28	0.00
29/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	314510	28	31	28	0.00
29/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	314710	28	31	28	0.00
29/07/2020	GOVI On 05-November-20			GOVI	703.71	707.5120	703.7050	707.5120	983.00
29/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
29/07/2020	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
29/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	341450	30	34	30	0.00
29/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	341250	30	34	30	0.00
29/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	341350	30	34	30	0.00
29/07/2020	GOVI On 04-February-21			GOVI	711.49	715.3390	711.4860	715.3390	0.00
29/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	394540	36	39	36	0.00
29/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	394640	36	39	36	0.00
29/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	394740	36	39	36	0.00
29/07/2020	GOVI On 06-May-21			GOVI	719.61	723.5080	719.6100	723.5080	0.00
29/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	409400	45	41	45	0.00
29/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	409200	45	41	45	0.00
29/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	409300	45	41	45	0.00
29/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
29/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
29/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
29/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2020	IGOV On 06-August-20			Index Future	248.56	248.4860	248.5560	248.4860	88.00
29/07/2020	IGOV On 05-November-20			Index Future	251.13	251.0590	251.1280	251.0590	1,174.00
29/07/2020	IGOV On 04-February-21			Index Future	253.97	253.8970	253.9660	253.8970	0.00
29/07/2020	IGOV On 06-May-21			Index Future	256.93	256.8570	256.9260	256.8570	0.00
29/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
29/07/2020	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
29/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
29/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.28	92.2900	92.2800	92.2900	0.00
29/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.46	90.4700	90.4600	90.4700	0.00
29/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4700	89.4600	89.4700	0.00
29/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.74	90.7600	90.7400	90.7600	51.00
29/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.19	90.2100	90.1900	90.2100	0.00
29/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3600	90.3400	90.3600	0.00
29/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.51	93.5300	93.5100	93.5300	0.00
29/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.03	94.0500	94.0300	94.0500	0.00
29/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.44	86.4600	86.4400	86.4600	0.00
29/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.99	92.0100	91.9900	92.0100	0.00
29/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.38	80.2800	80.3800	80.2800	0.00
29/07/2020	IS10 On 16-March-26			Interest Rate Swap	76.98	76.8600	76.9800	76.8600	0.00
29/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.46	75.3200	75.4600	75.3200	0.00
29/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.57	77.4000	77.5700	77.4000	0.00
29/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.69	81.5100	81.6900	81.5100	0.00
29/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.33	80.1300	80.3300	80.1300	0.00
29/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.51	82.2900	82.5100	82.2900	0.00
29/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.39	88.1500	88.3900	88.1500	0.00
29/07/2020	IS10 On 20-December-27			Interest Rate Swap	88.85	88.5900	88.8500	88.5900	0.00
29/07/2020	IS10 On 22-March-28			Interest Rate Swap	81.94	81.6500	81.9400	81.6500	0.00
29/07/2020	IS10 On 20-June-28			Interest Rate Swap	89.81	89.5100	89.8100	89.5100	0.00
29/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.68	96.3050	96.3250	96.3050	0.00
29/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.64	96.3250	96.3650	96.3250	0.00
29/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.56	96.4250	96.4450	96.4250	0.00
29/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.55	96.4250	96.4550	96.4250	0.00
29/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.54	96.4350	96.4650	96.4350	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
29/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.53	96.4350	96.4750	96.4350	0.00
29/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.4000	96.4400	96.4000	0.00
29/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2700	96.2600	96.2700	0.00
29/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2050	96.2250	96.2050	0.00
29/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9700	95.9700	95.9700	0.00
29/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.8750	95.8850	95.8750	0.00
29/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.47	95.6150	95.5350	95.6150	0.00
29/07/2020	R023 On 06-August-20			Bond Future	4.86	110.2069	110.3283	110.2069	18,784.00
29/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5735	6	6	6	0.00
29/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5758	6	6	6	0.00
29/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5781	6	6	6	0.00
29/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 05-November-20			Bond Future	4.95	107.4049	107.5256	107.4049	22,203.00
29/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5419	5	5	5	0.00
29/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5440	5	5	5	0.00
29/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5398	5	5	5	0.00
29/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 04-February-21			Bond Future	5.03	108.5946	108.7151	108.5946	0.00
29/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2657	3	3	3	0.00
29/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2691	3	3	3	0.00
29/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2674	3	3	3	0.00
29/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	115	0	0	0	0.00
29/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	117	0	0	0	0.00
29/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	113	0	0	0	0.00
29/07/2020	R023 On 06-May-21			Bond Future	5.08	105.9271	106.0482	105.9271	0.00
29/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4258	4	4	4	0.00
29/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4290	4	4	4	0.00
29/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4274	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
29/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	23	0	0	0	0.00
29/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	23	0	0	0	0.00
29/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	24	0	0	0	0.00
29/07/2020	R023 On 05-August-21			Bond Future	5.22	107.0589	107.1817	107.0589	0.00
29/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	138	0	0	0	0.00
29/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	123	0	0	0	0.00
29/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	108	0	0	0	0.00
29/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R035 On 06-August-20			Bond Future	10.88	90.0701	89.5012	90.0701	24,588.00
29/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	4	0	0	0	0.00
29/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
29/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
29/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
29/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	4	0	0	0	0.00
29/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	173	0	0	0	0.00
29/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	3	0	0	0	0.00
29/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
29/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	15490	15	15	15	0.00
29/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	6444	6	6	6	0.00
29/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6586	6	7	6	0.00
29/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	6515	6	7	6	0.00
29/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	2995	3	3	3	500.00
29/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	13468	13	13	13	0.00
29/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	8330	8	8	8	0.00
29/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12755	12	13	12	0.00
29/07/2020	R035 On 05-November-20			Bond Future	11.10	86.4996	85.9234	86.4996	90,495.00
29/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1967	2	2	2	0.00
29/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1988	2	2	2	0.00
29/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1945	2	2	2	0.00
29/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7054	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
29/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7007	7	7	7	0.00
29/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	6961	7	7	7	0.00
29/07/2020	R035 On 04-February-21			Bond Future	11.33	87.4579	86.8740	87.4579	0.00
29/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2201	2	2	2	0.00
29/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2341	3	2	3	0.00
29/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2184	2	2	2	0.00
29/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4726	5	5	5	0.00
29/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2167	2	2	2	0.00
29/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10527	10	11	10	0.00
29/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	5912	6	6	6	650.00
29/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10580	10	11	10	0.00
29/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10060	10	10	10	650.00
29/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10475	10	10	10	0.00
29/07/2020	R035 On 06-May-21			Bond Future	11.56	83.9816	83.3904	83.9816	0.00
29/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8156	9	8	9	0.00
29/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8227	9	8	9	0.00
29/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9682	10	10	10	0.00
29/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5548	6	6	6	0.00
29/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2423	3	2	3	793.00
29/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3539	4	4	4	1,650.00
29/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7021	7	7	7	0.00
29/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4879	5	5	5	0.00
29/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8192	9	8	9	0.00
29/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8142	8	8	8	0.00
29/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6321	6	6	6	793.00
29/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4394	4	4	4	793.00
29/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3695	4	4	4	0.00
29/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3017	3	3	3	1,650.00
29/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5620	5	6	5	1,650.00
29/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10771	10	11	10	0.00
29/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3714	4	4	4	0.00
29/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3677	3	4	3	0.00
29/07/2020	R035 On 05-August-21			Bond Future	11.82	84.8785	84.2813	84.8785	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
29/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	53926	53	54	53	0.00
29/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	53809	53	54	53	0.00
29/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54043	53	54	53	0.00
29/07/2020	R186 On 06-August-20			Bond Future	7.56	116.4532	116.1044	116.4532	38,201.00
29/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4298	5	4	5	0.00
29/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	358	1	0	1	2,500.00
29/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7492	8	7	8	900.00
29/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2408	3	2	3	900.00
29/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3679	4	4	4	0.00
29/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4349	5	4	5	0.00
29/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4246	5	4	5	0.00
29/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	2	0	0	0	0.00
29/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	951	1	1	1	2,500.00
29/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	46	0	0	0	15,177.00
29/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	6	0	0	0	0.00
29/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	2	0	0	0	0.00
29/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	2	0	0	0	0.00
29/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R186 On 05-November-20			Bond Future	7.75	117.6191	117.2648	117.6191	77,179.00
29/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	915	1	1	1	1,200.00
29/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5456	6	5	6	0.00
29/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1812	2	2	2	80.00
29/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5417	6	5	6	0.00
29/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5378	6	5	6	0.00
29/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3127	3	3	3	1,200.00
29/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	405	0	0	0	80.00
29/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2661	3	3	3	3,500.00
29/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4258	5	4	5	3,500.00
29/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7864	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
29/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1230	1	1	1	0.00
29/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2176	2	2	2	0.00
29/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	343	0	0	0	3,500.00
29/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	848	1	1	1	0.00
29/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	3099	3	3	3	0.00
29/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	7113	7	7	7	0.00
29/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	859	1	1	1	0.00
29/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1820	2	2	2	0.00
29/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	838	1	1	1	0.00
29/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	4873	5	5	5	0.00
29/07/2020	R186 On 04-February-21			Bond Future	7.93	113.6408	113.2809	113.6408	0.00
29/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3711	4	4	4	0.00
29/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3739	4	4	4	0.00
29/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3767	4	4	4	0.00
29/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2613	2	3	2	0.00
29/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2593	2	3	2	0.00
29/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2634	2	3	2	0.00
29/07/2020	R186 On 06-May-21			Bond Future	8.13	114.9411	114.5762	114.9411	0.00
29/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11990	12	12	12	0.00
29/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11952	12	12	12	0.00
29/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11915	12	12	12	0.00
29/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	304	0	0	0	0.00
29/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	307	0	0	0	0.00
29/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	300	0	0	0	0.00
29/07/2020	R186 On 05-August-21			Bond Future	8.36	110.8873	110.5190	110.8873	0.00
29/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	1097	1	1	1	0.00
29/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1141	2	1	2	0.00
29/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1186	2	1	2	0.00
29/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R197 On 06-August-20			Bond Future	305.03	305.0026	305.0255	305.0026	1,592.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	R197 On 05-November-20			Bond Future	308.15	308.1314	308.1493	308.1314	2,399.00
29/07/2020	R197 On 04-February-21			Bond Future	303.79	303.7771	303.7909	303.7771	0.00
29/07/2020	R197 On 06-May-21			Bond Future	307.33	307.3226	307.3343	307.3226	0.00
29/07/2020	R197 On 05-August-21			Bond Future	302.70	302.6902	302.7033	302.6902	0.00
29/07/2020	R202 On 06-August-20			Bond Future	205.54	205.7342	205.5396	205.7342	3,530.00
29/07/2020	R202 On 05-November-20			Bond Future	207.64	207.8447	207.6445	207.8447	7,972.00
29/07/2020	R202 On 04-February-21			Bond Future	205.83	206.0318	205.8265	206.0318	0.00
29/07/2020	R202 On 06-May-21			Bond Future	208.23	208.4361	208.2269	208.4361	0.00
29/07/2020	R202 On 05-August-21			Bond Future	206.26	206.4698	206.2591	206.4698	0.00
29/07/2020	R208 On 06-August-20			Bond Future	3.50	104.4865	104.4839	104.4865	15,169.00
29/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1290	1	1	1	0.00
29/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1297	1	1	1	0.00
29/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1284	1	1	1	0.00
29/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R208 On 05-November-20			Bond Future	3.14	102.1423	102.1379	102.1423	7,489.00
29/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	641	1	1	1	0.00
29/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	637	1	1	1	0.00
29/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	633	1	1	1	0.00
29/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R209 On 06-August-20			Bond Future	10.73	69.1365	68.6668	69.1365	49,267.00
29/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	40758	40	41	40	0.00
29/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	40866	40	41	40	0.00
29/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40650	40	41	40	0.00
29/07/2020	R209 On 05-November-20			Bond Future	10.93	66.6895	66.2140	66.6895	11,753.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1598	2	2	2	0.00
29/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1630	2	2	2	0.00
29/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1614	2	2	2	0.00
29/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	6885	7	7	7	0.00
29/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	6840	7	7	7	0.00
29/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	6930	7	7	7	0.00
29/07/2020	R209 On 04-February-21			Bond Future	11.12	67.4288	66.9470	67.4288	0.00
29/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2455	3	2	3	0.00
29/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2473	3	2	3	0.00
29/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2438	3	2	3	0.00
29/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8201	8	8	8	0.00
29/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8159	8	8	8	0.00
29/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8116	8	8	8	0.00
29/07/2020	R209 On 06-May-21			Bond Future	11.32	65.0592	64.5714	65.0592	460.00
29/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2604	3	3	3	1,000.00
29/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4804	5	5	5	0.00
29/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7562	8	8	8	0.00
29/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7624	8	8	8	0.00
29/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7655	8	8	8	0.00
29/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7593	8	8	8	0.00
29/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3176	3	3	3	0.00
29/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3146	3	3	3	0.00
29/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3130	3	3	3	1,000.00
29/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3161	3	3	3	0.00
29/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5186	5	5	5	1,000.00
29/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8506	8	9	8	0.00
29/07/2020	R209 On 05-August-21			Bond Future	11.55	65.7539	65.2611	65.7539	0.00
29/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	1259	2	1	2	0.00
29/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	1210	2	1	2	0.00
29/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	1308	2	1	2	0.00
29/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
29/07/2020	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
29/07/2020	R210 On 06-August-20			Bond Future	182.17	181.7975	182.1727	181.7975	1,331.00
29/07/2020	R210 On 05-November-20			Bond Future	181.36	180.9880	181.3638	180.9880	1,243.00
29/07/2020	R210 On 04-February-21			Bond Future	183.41	183.0367	183.4141	183.0367	0.00
29/07/2020	R210 On 06-May-21			Bond Future	182.84	182.4629	182.8435	182.4629	0.00
29/07/2020	R210 On 05-August-21			Bond Future	184.84	184.4564	184.8420	184.4564	0.00
29/07/2020	R212 On 06-August-20			Bond Future	165.58	165.4835	165.5828	165.4835	6,046.00
29/07/2020	R212 On 05-November-20			Bond Future	167.28	167.1810	167.2785	167.1810	6,667.00
29/07/2020	R212 On 04-February-21			Bond Future	166.87	166.7786	166.8749	166.7786	0.00
29/07/2020	R212 On 06-May-21			Bond Future	168.82	168.7248	168.8210	168.7248	0.00
29/07/2020	R212 On 05-August-21			Bond Future	168.34	168.2412	168.3392	168.2412	0.00
29/07/2020	R213 On 06-August-20			Bond Future	9.71	85.7619	85.4837	85.7619	5,216.00
29/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	116	0	0	0	0.00
29/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	131	0	0	0	0.00
29/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	124	0	0	0	0.00
29/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2519	2	3	2	0.00
29/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2468	2	2	2	0.00
29/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2572	2	3	2	0.00
29/07/2020	R213 On 05-November-20			Bond Future	9.91	83.0932	82.8106	83.0932	15,478.00
29/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2473	3	2	3	0.00
29/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2496	3	2	3	0.00
29/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2520	3	3	3	0.00
29/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4229	4	4	4	0.00
29/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4296	4	4	4	0.00
29/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4262	4	4	4	0.00
29/07/2020	R213 On 04-February-21			Bond Future	10.12	84.0136	83.7267	84.0136	0.00
29/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2624	3	3	3	0.00
29/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2604	3	3	3	0.00
29/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2583	3	3	3	0.00
29/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6610	6	7	6	0.00
29/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6648	6	7	6	0.00
29/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6573	6	7	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
29/07/2020	R213 On 06-May-21			Bond Future	10.32	81.4435	81.1527	81.4435	0.00
29/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9512	10	10	10	0.00
29/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9545	10	10	10	0.00
29/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9479	10	9	10	0.00
29/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1799	2	2	2	0.00
29/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1786	2	2	2	0.00
29/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1773	2	2	2	0.00
29/07/2020	R213 On 05-August-21			Bond Future	10.56	82.3135	82.0200	82.3135	0.00
29/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1513	2	2	2	0.00
29/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1463	2	1	2	0.00
29/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1413	2	1	2	0.00
29/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R214 On 06-August-20			Bond Future	11.02	67.0379	66.4177	67.0379	14,316.00
29/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	2	0	0	0	0.00
29/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	2	0	0	0	0.00
29/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	3	0	0	0	0.00
29/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	6270	6	6	6	0.00
29/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	6401	6	6	6	0.00
29/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	6336	6	6	6	0.00
29/07/2020	R214 On 05-November-20			Bond Future	11.21	64.4336	63.8060	64.4336	11,168.00
29/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1611	2	2	2	0.00
29/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1627	2	2	2	0.00
29/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1595	2	2	2	0.00
29/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7330	7	7	7	0.00
29/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	7282	7	7	7	0.00
29/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	7235	7	7	7	0.00
29/07/2020	R214 On 04-February-21			Bond Future	11.41	65.1474	64.5120	65.1474	0.00
29/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2404	3	2	3	0.00
29/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2438	3	2	3	0.00
29/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2421	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
29/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8716	8	9	8	0.00
29/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8671	8	9	8	0.00
29/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8761	8	9	8	0.00
29/07/2020	R214 On 06-May-21			Bond Future	11.61	62.6139	61.9707	62.6139	0.00
29/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6921	7	7	7	0.00
29/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6892	7	7	7	0.00
29/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6863	7	7	7	0.00
29/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3640	3	4	3	0.00
29/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3658	3	4	3	0.00
29/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3622	3	4	3	0.00
29/07/2020	R214 On 05-August-21			Bond Future	11.82	63.2826	62.6328	63.2826	0.00
29/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	934	2	1	2	0.00
29/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	1032	2	1	2	0.00
29/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	983	2	1	2	0.00
29/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 06-August-20			Bond Future	11.46	82.1467	81.3530	82.1467	27,395.00
29/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2791	4	3	4	0.00
29/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	342	1	0	1	0.00
29/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	66	0	0	0	640.00
29/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
29/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2539	3	3	3	470.00
29/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7775	9	8	9	814.00
29/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	1	0	0	0	640.00
29/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
29/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	269	1	0	1	470.00
29/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4982	6	5	6	814.00
29/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2739	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
29/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	9345	9	9	9	0.00
29/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	50	0	0	0	0.00
29/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	9264	8	9	8	0.00
29/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	350	0	0	0	0.00
29/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	4	0	0	0	0.00
29/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	288	0	0	0	0.00
29/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20032	19	20	19	0.00
29/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	17606	17	18	17	0.00
29/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	4326	4	4	4	0.00
29/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2462	2	2	2	0.00
29/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	9427	9	9	9	0.00
29/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8064	7	8	7	0.00
29/07/2020	R248 On 05-November-20			Bond Future	11.68	78.5598	77.7567	78.5598	90,626.00
29/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2342	3	2	3	950.00
29/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	756	1	1	1	950.00
29/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	797	1	1	1	0.00
29/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	787	1	1	1	0.00
29/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	776	1	1	1	0.00
29/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12841	12	13	12	0.00
29/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12914	12	13	12	0.00
29/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	12768	12	13	12	0.00
29/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	13061	12	13	12	0.00
29/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6918	6	7	6	0.00
29/07/2020	R248 On 04-February-21			Bond Future	11.90	79.4302	78.6170	79.4302	0.00
29/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2113	2	2	2	0.00
29/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2130	2	2	2	0.00
29/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2147	2	2	2	0.00
29/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11969	11	12	11	0.00
29/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12089	12	12	12	0.00
29/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12029	11	12	11	0.00
29/07/2020	R248 On 06-May-21			Bond Future	12.11	75.9252	75.1022	75.9252	0.00
29/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6578	7	7	7	0.00
29/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6641	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
29/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6609	7	7	7	0.00
29/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5212	5	5	5	0.00
29/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5185	5	5	5	0.00
29/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5238	5	5	5	0.00
29/07/2020	R248 On 05-August-21			Bond Future	12.36	76.7359	75.9044	76.7359	0.00
29/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	876	2	1	2	0.00
29/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	932	2	1	2	0.00
29/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	819	2	1	2	0.00
29/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
29/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00