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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/08/2020 TO: 17/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	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
17/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	2025 On 05-November-20			Bond Future	140.37	140.0802	140.3741	140.0802	3,967.00
17/08/2020	2025 On 04-February-21			Bond Future	140.39	140.0914	140.3877	140.0914	0.00
17/08/2020	2025 On 06-May-21			Bond Future	141.92	141.6254	141.9247	141.6254	0.00
17/08/2020	2025 On 05-August-21			Bond Future	142.01	141.7033	142.0059	141.7033	0.00
17/08/2020	2029 On 05-November-20			Bond Future	98.73	98.7448	98.7258	98.7448	5,004.00
17/08/2020	2029 On 04-February-21			Bond Future	99.79	99.8067	99.7871	99.8067	0.00
17/08/2020	2029 On 06-May-21			Bond Future	99.75	99.7704	99.7504	99.7704	0.00
17/08/2020	2029 On 05-August-21			Bond Future	100.87	100.8938	100.8735	100.8938	0.00
17/08/2020	2030 On 05-November-20			Bond Future	9.44	94.0765	93.4333	94.0765	101,028.00
17/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4696	5	5	5	0.00
17/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1467	2	1	2	3,000.00
17/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3390	4	3	4	0.00
17/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	714	1	1	1	1,000.00
17/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1859	2	2	2	1,000.00
17/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2710	3	3	3	0.00
17/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1251	1	1	1	3,000.00
17/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2738	3	3	3	0.00
17/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4960	5	5	5	0.00
17/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	490	1	0	1	3,000.00
17/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2766	3	3	3	0.00
17/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3516	4	4	4	0.00
17/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	735	1	1	1	14,160.00
17/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1486	2	1	2	14,160.00
17/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4225	5	4	5	0.00
17/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2312	3	2	3	3,000.00
17/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6605	7	7	7	0.00
17/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1837	2	2	2	15,414.00
17/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6190	7	6	7	0.00
17/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	943	1	1	1	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4244	4	4	4	0.00
17/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	977	1	1	1	3,000.00
17/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6369	6	6	6	0.00
17/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4906	5	5	5	0.00
17/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2348	2	2	2	2,500.00
17/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3017	3	3	3	0.00
17/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5454	5	5	5	0.00
17/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3545	3	4	3	0.00
17/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1090	1	1	1	8,000.00
17/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3076	3	3	3	0.00
17/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7216	7	7	7	0.00
17/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1886	2	2	2	14,160.00
17/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1525	1	2	1	1,000.00
17/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3046	3	3	3	0.00
17/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1643	1	2	1	5,000.00
17/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8613	8	9	8	0.00
17/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4207	4	4	4	0.00
17/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2446	2	2	2	3,000.00
17/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7319	7	7	7	0.00
17/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4947	5	5	5	0.00
17/08/2020	2030 On 04-February-21			Bond Future	9.65	91.0609	90.4106	91.0609	0.00
17/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	1115	1	1	1	1,600.00
17/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1323	2	1	2	1,000.00
17/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2737	3	3	3	0.00
17/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2625	3	3	3	1,000.00
17/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1310	2	1	2	800.00
17/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2715	3	3	3	0.00
17/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2806	3	3	3	1,600.00
17/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2692	3	3	3	0.00
17/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2090	2	2	2	800.00
17/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5643	6	6	6	0.00
17/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2690	2	3	2	1,800.00
17/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6626	6	7	6	0.00

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17/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5644	5	6	5	0.00
17/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8853	8	9	8	0.00
17/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5503	5	6	5	0.00
17/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5538	5	6	5	0.00
17/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	5365	5	5	5	0.00
17/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9647	9	10	9	0.00
17/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5468	5	5	5	0.00
17/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8805	8	9	8	0.00
17/08/2020	2030 On 06-May-21			Bond Future	9.88	92.0372	91.3797	92.0372	0.00
17/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7170	8	7	8	0.00
17/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2738	3	3	3	0.00
17/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10447	11	10	11	0.00
17/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1042	1	1	1	700.00
17/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4952	5	5	5	0.00
17/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4614	5	5	5	0.00
17/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10482	11	10	11	0.00
17/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2886	3	3	3	0.00
17/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10518	11	11	11	0.00
17/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1378	1	1	1	0.00
17/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6489	6	6	6	700.00
17/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12039	12	12	12	0.00
17/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4383	4	4	4	700.00
17/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1399	1	1	1	0.00
17/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6736	6	7	6	0.00
17/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1388	1	1	1	0.00
17/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4084	4	4	4	0.00
17/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2705	3	3	3	0.00
17/08/2020	2030 On 05-August-21			Bond Future	10.12	89.0471	88.3822	89.0471	0.00
17/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5828	6	6	6	0.00
17/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5857	6	6	6	0.00
17/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5885	6	6	6	0.00
17/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4285	4	4	4	0.00
17/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4329	4	4	4	0.00

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17/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4308	4	4	4	0.00
17/08/2020	2032 On 05-November-20			Bond Future	10.40	87.3857	86.7513	87.3857	115,007.00
17/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1659	2	2	2	0.00
17/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5274	6	5	6	0.00
17/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5621	6	6	6	0.00
17/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1679	2	2	2	0.00
17/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	703	1	1	1	3,000.00
17/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1376	2	1	2	3,000.00
17/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1102	1	1	1	1,000.00
17/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	547	1	1	1	1,000.00
17/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1639	2	2	2	0.00
17/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5619	5	6	5	0.00
17/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8848	8	9	8	0.00
17/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9842	9	10	9	0.00
17/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1719	2	2	2	1,000.00
17/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7068	7	7	7	0.00
17/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5533	5	6	5	0.00
17/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6245	6	6	6	0.00
17/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5576	5	6	5	0.00
17/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1874	2	2	2	3,000.00
17/08/2020	2032 On 04-February-21			Bond Future	10.63	88.3047	87.6632	88.3047	60.00
17/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	978	1	1	1	800.00
17/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2080	2	2	2	0.00
17/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2115	2	2	2	0.00
17/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1578	2	2	2	800.00
17/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5072	5	5	5	0.00
17/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2098	2	2	2	0.00
17/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8167	8	8	8	0.00
17/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8121	8	8	8	0.00
17/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9765	9	10	9	0.00
17/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3972	4	4	4	800.00
17/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8213	8	8	8	0.00

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17/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12502	12	13	12	0.00
17/08/2020	2032 On 06-May-21			Bond Future	10.86	85.1062	84.4576	85.1062	0.00
17/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3689	4	4	4	736.00
17/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9159	10	9	10	0.00
17/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10715	11	11	11	0.00
17/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9192	10	9	10	0.00
17/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9126	10	9	10	0.00
17/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2607	2	3	2	0.00
17/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2574	2	3	2	0.00
17/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2591	2	3	2	0.00
17/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1906	2	2	2	736.00
17/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6727	6	7	6	0.00
17/08/2020	2032 On 05-August-21			Bond Future	11.11	86.0453	85.3895	86.0453	0.00
17/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6391	7	6	7	0.00
17/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6362	7	6	7	0.00
17/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6420	7	6	7	0.00
17/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	5076	5	5	5	0.00
17/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	5052	5	5	5	0.00
17/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	5028	5	5	5	0.00
17/08/2020	2033 On 05-November-20			Bond Future	93.70	93.7153	93.6982	93.7153	9,716.00
17/08/2020	2033 On 04-February-21			Bond Future	94.71	94.7230	94.7052	94.7230	0.00
17/08/2020	2033 On 06-May-21			Bond Future	94.54	94.5553	94.5373	94.5553	0.00
17/08/2020	2033 On 05-August-21			Bond Future	95.60	95.6200	95.6016	95.6200	0.00
17/08/2020	2037 On 05-November-20			Bond Future	11.40	81.8016	81.1155	81.8016	139,017.00
17/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1004	1	1	1	0.00
17/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	978	1	1	1	0.00
17/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	991	1	1	1	0.00
17/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9057	9	9	9	0.00
17/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8940	8	9	8	0.00
17/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8998	9	9	9	0.00
17/08/2020	2037 On 04-February-21			Bond Future	11.63	78.4068	77.7131	78.4068	0.00

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17/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6103	7	6	7	300.00
17/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1103	1	1	1	72.00
17/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1912	2	2	2	0.00
17/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12340	13	12	13	0.00
17/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2989	3	3	3	0.00
17/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2040	2	2	2	0.00
17/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1928	2	2	2	0.00
17/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5880	6	6	6	0.00
17/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2260	3	2	3	240.00
17/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1943	2	2	2	0.00
17/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10543	10	11	10	0.00
17/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4308	4	4	4	240.00
17/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9555	9	10	9	0.00
17/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1305	1	1	1	300.00
17/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7828	7	8	7	72.00
17/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10224	10	10	10	72.00
17/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10650	10	11	10	0.00
17/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10596	10	11	10	0.00
17/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14324	14	14	14	0.00
17/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4131	4	4	4	0.00
17/08/2020	2037 On 06-May-21			Bond Future	11.87	79.2476	78.5463	79.2476	0.00
17/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7395	8	7	8	0.00
17/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7427	8	7	8	0.00
17/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7460	8	7	8	0.00
17/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4328	4	4	4	0.00
17/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4307	4	4	4	0.00
17/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4349	4	4	4	0.00
17/08/2020	2037 On 05-August-21			Bond Future	12.13	75.8663	75.1572	75.8663	0.00
17/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6718	7	7	7	0.00
17/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6747	7	7	7	0.00
17/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6776	7	7	7	0.00
17/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	6006	6	6	6	0.00
17/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5955	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
17/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5980	6	6	6	0.00
17/08/2020	2038 On 05-November-20			Bond Future	105.33	104.8526	105.3298	104.8526	11,074.00
17/08/2020	2038 On 04-February-21			Bond Future	104.78	104.2982	104.7801	104.2982	0.00
17/08/2020	2038 On 06-May-21			Bond Future	105.93	105.4405	105.9274	105.4405	0.00
17/08/2020	2038 On 05-August-21			Bond Future	105.41	104.9214	105.4138	104.9214	0.00
17/08/2020	2040 On 05-November-20			Bond Future	11.61	83.0845	82.5345	83.0845	69,212.00
17/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	392	0	0	0	2,000.00
17/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	908	1	1	1	0.00
17/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	826	1	1	1	2,000.00
17/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	266	0	0	0	2,000.00
17/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	595	1	1	1	2,380.00
17/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	920	1	1	1	0.00
17/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2133	2	2	2	2,380.00
17/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4151	5	4	5	0.00
17/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	932	1	1	1	0.00
17/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3511	4	4	4	0.00
17/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4235	4	4	4	2,000.00
17/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9986	10	10	10	0.00
17/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15821	15	16	15	0.00
17/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12061	12	12	12	0.00
17/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9922	10	10	10	0.00
17/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3596	3	4	3	2,000.00
17/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6203	6	6	6	0.00
17/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10501	10	11	10	0.00
17/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10050	10	10	10	0.00
17/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14031	14	14	14	0.00
17/08/2020	2040 On 04-February-21			Bond Future	11.85	79.4530	78.8967	79.4530	0.00
17/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1397	2	1	2	800.00
17/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4987	5	5	5	0.00
17/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1884	2	2	2	0.00
17/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	786	1	1	1	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
17/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	855	1	1	1	800.00
17/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1900	2	2	2	0.00
17/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1628	2	2	2	500.00
17/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4484	5	4	5	0.00
17/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1868	2	2	2	0.00
17/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11694	11	12	11	0.00
17/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6221	6	6	6	500.00
17/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12661	12	13	12	0.00
17/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17834	17	18	17	0.00
17/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17232	17	17	17	0.00
17/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13741	13	14	13	0.00
17/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11577	11	12	11	0.00
17/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11636	11	12	11	0.00
17/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5648	5	6	5	800.00
17/08/2020	2040 On 06-May-21			Bond Future	12.09	80.3051	79.7427	80.3051	0.00
17/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	7046	7	7	7	0.00
17/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7077	7	7	7	0.00
17/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	7013	7	7	7	0.00
17/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5072	5	5	5	0.00
17/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5046	5	5	5	0.00
17/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5021	5	5	5	0.00
17/08/2020	2040 On 05-August-21			Bond Future	12.35	76.6851	76.1165	76.6851	0.00
17/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6979	7	7	7	0.00
17/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	7038	7	7	7	0.00
17/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	7009	7	7	7	0.00
17/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6222	6	6	6	0.00
17/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6250	6	6	6	0.00
17/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6277	6	6	6	0.00
17/08/2020	2044 On 05-November-20			Bond Future	11.70	79.5770	78.9963	79.5770	49,380.00
17/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	865	1	1	1	0.00
17/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	498	1	0	1	0.00
17/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2935	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
17/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	338	0	0	0	1,815.00
17/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	889	1	1	1	0.00
17/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	506	1	1	1	300.00
17/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3077	3	3	3	0.00
17/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	877	1	1	1	0.00
17/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	171	0	0	0	525.00
17/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2377	3	2	3	0.00
17/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	65	0	0	0	1,815.00
17/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	563	1	1	1	525.00
17/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	546	1	1	1	1,815.00
17/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	155	0	0	0	300.00
17/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2108	2	2	2	0.00
17/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12438	12	12	12	0.00
17/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5847	6	6	6	1,815.00
17/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4803	5	5	5	1,815.00
17/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22298	22	22	22	0.00
17/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10238	10	10	10	0.00
17/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18016	17	18	17	0.00
17/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12583	12	13	12	0.00
17/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10303	10	10	10	0.00
17/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14863	14	15	14	0.00
17/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18452	18	18	18	0.00
17/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13023	13	13	13	0.00
17/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6337	6	6	6	525.00
17/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12949	12	13	12	0.00
17/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4992	5	5	5	300.00
17/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10369	10	10	10	0.00
17/08/2020	2044 On 04-February-21			Bond Future	11.93	76.0336	75.4465	76.0336	0.00
17/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1681	2	2	2	0.00
17/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1711	2	2	2	0.00
17/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	864	1	1	1	265.00
17/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1696	2	2	2	0.00
17/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1595	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
17/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1266	1	1	1	0.00
17/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2511	3	3	3	0.00
17/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12448	12	12	12	0.00
17/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12887	12	13	12	265.00
17/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17289	17	17	17	0.00
17/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9701	9	10	9	265.00
17/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12510	12	13	12	0.00
17/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14537	14	15	14	0.00
17/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12386	12	12	12	0.00
17/08/2020	2044 On 06-May-21			Bond Future	12.16	76.8491	76.2556	76.8491	0.00
17/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6880	7	7	7	0.00
17/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6848	7	7	7	0.00
17/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6817	7	7	7	0.00
17/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5226	5	5	5	0.00
17/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5251	5	5	5	0.00
17/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5200	5	5	5	0.00
17/08/2020	2044 On 05-August-21			Bond Future	12.41	73.3162	72.7160	73.3162	0.00
17/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	7173	8	7	8	0.00
17/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	7203	8	7	8	0.00
17/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	7144	8	7	8	0.00
17/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6144	6	6	6	0.00
17/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	6118	6	6	6	0.00
17/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	6092	6	6	6	0.00
17/08/2020	2046 On 05-November-20			Bond Future	92.03	92.3553	92.0270	92.3553	15,660.00
17/08/2020	2046 On 04-February-21			Bond Future	93.02	93.3485	93.0162	93.3485	0.00
17/08/2020	2046 On 06-May-21			Bond Future	92.26	92.5967	92.2606	92.5967	0.00
17/08/2020	2046 On 05-August-21			Bond Future	93.30	93.6395	93.2996	93.6395	0.00
17/08/2020	2050 On 05-November-20			Bond Future	94.87	93.6888	94.8746	93.6888	14,181.00
17/08/2020	2050 On 04-February-21			Bond Future	94.02	92.8229	94.0210	92.8229	0.00
17/08/2020	2050 On 06-May-21			Bond Future	95.05	93.8393	95.0504	93.8393	0.00
17/08/2020	2050 On 05-August-21			Bond Future	94.21	92.9855	94.2102	92.9855	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
17/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	AL37 On 05-November-20			Index Future	746.44	749.8550	746.4420	749.8550	0.00
17/08/2020	AL37 On 04-February-21			Index Future	754.27	757.7330	754.2740	757.7330	0.00
17/08/2020	AL37 On 06-May-21			Index Future	762.35	765.8460	762.3460	765.8460	0.00
17/08/2020	AL37 On 05-August-21			Index Future	770.66	774.1990	770.6580	774.1990	0.00
17/08/2020	AL7T On 05-November-20			Index Future	815.92	821.2860	815.9200	821.2860	0.00
17/08/2020	AL7T On 04-February-21			Index Future	824.48	829.9150	824.4810	829.9150	0.00
17/08/2020	AL7T On 06-May-21			Index Future	833.30	838.8010	833.3040	838.8010	0.00
17/08/2020	AL7T On 05-August-21			Index Future	842.39	847.9500	842.3900	847.9500	0.00
17/08/2020	ALBI On 05-November-20			Index Future	713.77	717.8900	713.7710	717.8900	209.00
17/08/2020	ALBI On 04-February-21			Index Future	721.26	725.4330	721.2610	725.4330	0.00
17/08/2020	ALBI On 06-May-21			Index Future	728.98	733.2000	728.9790	733.2000	0.00
17/08/2020	ALBI On 05-August-21			Index Future	736.93	741.1970	736.9280	741.1970	0.00
17/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C040 On 06-October-15			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
17/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2020	ES33 On 05-November-20			Bond Future	12.05	72.2929	71.7563	72.2929	350.00
17/08/2020	ES33 On 04-February-21			Bond Future	12.34	73.0530	72.5103	73.0530	0.00
17/08/2020	ES33 On 06-May-21			Bond Future	12.62	70.0609	69.5123	70.0609	0.00
17/08/2020	ES33 On 05-August-21			Bond Future	12.92	70.8340	70.2793	70.8340	0.00
17/08/2020	ES42 On 05-November-20			Bond Future	12.45	71.4944	70.9867	71.4944	4,919.00
17/08/2020	ES42 On 04-February-21			Bond Future	12.72	72.2469	71.7336	72.2469	0.00
17/08/2020	ES42 On 06-May-21			Bond Future	12.99	68.7633	68.2443	68.7633	0.00
17/08/2020	ES42 On 05-August-21			Bond Future	13.28	69.5226	68.9978	69.5226	0.00
17/08/2020	GOVI On 05-November-20			GOVI	705.09	709.1400	705.0880	709.1400	1,017.00
17/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	327420	29	33	29	0.00
17/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	327620	29	33	29	0.00
17/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	327520	29	33	29	0.00
17/08/2020	GOVI On 04-February-21			GOVI	712.49	716.5900	712.4860	716.5900	0.00
17/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	384540	34	38	34	0.00
17/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	384640	34	38	34	0.00
17/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	384740	34	38	34	0.00
17/08/2020	GOVI On 06-May-21			GOVI	720.11	724.2630	720.1110	724.2630	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
17/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	414410	46	41	46	0.00
17/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	414210	46	41	46	0.00
17/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	414310	46	41	46	0.00
17/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-August-21			GOVI	727.96	732.1620	727.9630	732.1620	0.00
17/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	88130	13	9	13	0.00
17/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	88230	13	9	13	0.00
17/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	88330	13	9	13	0.00
17/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2020	IGOV On 05-November-20			Index Future	253.33	252.6650	253.3340	252.6650	1,258.00
17/08/2020	IGOV On 04-February-21			Index Future	256.05	255.3810	256.0540	255.3810	0.00
17/08/2020	IGOV On 06-May-21			Index Future	258.86	258.1770	258.8560	258.1770	0.00
17/08/2020	IGOV On 05-August-21			Index Future	261.74	261.0530	261.7390	261.0530	0.00
17/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
17/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	93.9900	94.0000	93.9900	0.00
17/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2000	92.2200	92.2000	0.00
17/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3300	90.3700	90.3300	0.00
17/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.33	89.2700	89.3300	89.2700	0.00
17/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.61	90.5300	90.6100	90.5300	51.00
17/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.04	89.9500	90.0400	89.9500	0.00
17/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.18	90.0600	90.1800	90.0600	0.00
17/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.33	93.2100	93.3300	93.2100	0.00
17/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.85	93.7100	93.8500	93.7100	0.00
17/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.27	86.1000	86.2700	86.1000	0.00
17/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.84	91.6500	91.8400	91.6500	0.00

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17/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.26	79.9400	80.2600	79.9400	0.00
17/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.90	76.5600	76.9000	76.5600	0.00
17/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.42	75.0700	75.4200	75.0700	0.00
17/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.57	77.2000	77.5700	77.2000	0.00
17/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.71	81.3500	81.7100	81.3500	0.00
17/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.35	79.9800	80.3500	79.9800	0.00
17/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.56	82.1900	82.5600	82.1900	0.00
17/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.48	88.1200	88.4800	88.1200	0.00
17/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.99	88.6400	88.9900	88.6400	0.00
17/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.12	81.7800	82.1200	81.7800	0.00
17/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.04	89.7200	90.0400	89.7200	0.00
17/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.45	96.5550	96.5550	96.5550	0.00
17/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.47	96.5750	96.5350	96.5750	0.00
17/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.45	96.6050	96.5550	96.6050	0.00
17/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.45	96.6150	96.5550	96.6150	0.00
17/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.45	96.6350	96.5550	96.6350	10.00
17/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.47	96.6250	96.5350	96.6250	0.00
17/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5900	96.5000	96.5900	0.00
17/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.4200	96.3400	96.4200	0.00
17/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.77	96.3250	96.2350	96.3250	0.00
17/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0800	95.9900	96.0800	0.00
17/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.9650	95.8650	95.9650	0.00
17/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.44	95.6350	95.5650	95.6350	0.00
17/08/2020	R023 On 05-November-20			Bond Future	4.56	108.5480	108.4120	108.5480	34,215.00
17/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6305	6	6	6	0.00
17/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6326	6	6	6	0.00
17/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6284	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
17/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
17/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
17/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
17/08/2020	R023 On 04-February-21			Bond Future	4.61	109.6888	109.5507	109.6888	0.00
17/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3398	4	3	4	0.00
17/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3436	4	3	4	0.00
17/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3417	4	3	4	0.00
17/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	22	0	0	0	0.00
17/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	23	0	0	0	0.00
17/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	22	0	0	0	0.00
17/08/2020	R023 On 06-May-21			Bond Future	4.65	106.9565	106.8168	106.9565	0.00
17/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5005	5	5	5	0.00
17/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5038	5	5	5	0.00
17/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5021	5	5	5	0.00
17/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	0	0	0.00
17/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	0	0	0.00
17/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	0	0	0.00
17/08/2020	R023 On 05-August-21			Bond Future	4.68	108.1360	107.9947	108.1360	0.00
17/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1300	1	1	1	0.00
17/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1288	1	1	1	0.00
17/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1277	1	1	1	0.00
17/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	352	0	0	0	0.00
17/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	356	0	0	0	0.00
17/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	348	0	0	0	0.00
17/08/2020	R035 On 05-November-20			Bond Future	11.10	86.4993	85.9293	86.4993	103,857.00
17/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1631	2	2	2	0.00
17/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1651	2	2	2	0.00
17/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1611	2	2	2	0.00
17/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6713	6	7	6	0.00
17/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6665	6	7	6	0.00
17/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6618	6	7	6	0.00
17/08/2020	R035 On 04-February-21			Bond Future	11.34	87.4083	86.8320	87.4083	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
17/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	2089	2	2	2	0.00
17/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1955	2	2	2	0.00
17/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1939	2	2	2	0.00
17/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4417	5	4	5	0.00
17/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1923	2	2	2	0.00
17/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10324	10	10	10	0.00
17/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10378	10	10	10	0.00
17/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9850	9	10	9	650.00
17/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5645	5	6	5	650.00
17/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10271	10	10	10	0.00
17/08/2020	R035 On 06-May-21			Bond Future	11.58	83.8704	83.2877	83.8704	0.00
17/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8166	9	8	9	0.00
17/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5575	6	6	6	0.00
17/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9686	10	10	10	0.00
17/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8237	9	8	9	0.00
17/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2469	3	2	3	793.00
17/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8202	9	8	9	0.00
17/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3583	4	4	4	1,650.00
17/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4912	5	5	5	0.00
17/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	7036	7	7	7	0.00
17/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4512	4	5	4	793.00
17/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6456	6	6	6	793.00
17/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8289	8	8	8	0.00
17/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3808	4	4	4	0.00
17/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5749	6	6	6	1,650.00
17/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3124	3	3	3	1,650.00
17/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3827	4	4	4	0.00
17/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10920	11	11	11	0.00
17/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3789	4	4	4	0.00
17/08/2020	R035 On 05-August-21			Bond Future	11.83	84.7957	84.2064	84.7957	0.00
17/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	18	0	0	0	0.00
17/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	19	0	0	0	0.00
17/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	18	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
17/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54019	53	54	53	0.00
17/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53903	53	54	53	0.00
17/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54136	54	54	54	0.00
17/08/2020	R186 On 05-November-20			Bond Future	7.62	118.4868	117.9190	118.4868	88,479.00
17/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5794	6	6	6	0.00
17/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	886	1	1	1	1,200.00
17/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1853	2	2	2	80.00
17/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5753	6	6	6	0.00
17/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3303	4	3	4	1,200.00
17/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5713	6	6	6	0.00
17/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4532	5	5	5	3,500.00
17/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8346	9	8	9	0.00
17/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	353	0	0	0	80.00
17/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2787	3	3	3	3,500.00
17/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	850	1	1	1	0.00
17/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6407	6	6	6	0.00
17/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2486	2	2	2	0.00
17/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1648	1	2	1	0.00
17/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	170	0	0	0	3,500.00
17/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	530	0	1	0	0.00
17/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	539	0	1	0	0.00
17/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1342	1	1	1	0.00
17/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	521	0	1	0	0.00
17/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4190	4	4	4	0.00
17/08/2020	R186 On 04-February-21			Bond Future	7.81	114.4525	113.8782	114.4525	50.00
17/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3859	4	4	4	0.00
17/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3889	4	4	4	0.00
17/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3424	4	3	4	0.00
17/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3919	4	4	4	0.00
17/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2166	2	2	2	0.00
17/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2147	2	2	2	0.00
17/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2488	2	2	2	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2185	2	2	2	0.00
17/08/2020	R186 On 06-May-21			Bond Future	8.02	115.6792	115.0985	115.6792	0.00
17/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12484	13	12	13	0.00
17/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12446	13	12	13	0.00
17/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12409	13	12	13	0.00
17/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	275	0	0	0	0.00
17/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	279	0	0	0	0.00
17/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	272	0	0	0	0.00
17/08/2020	R186 On 05-August-21			Bond Future	8.24	111.6735	111.0863	111.6735	0.00
17/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4637	5	5	5	0.00
17/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4664	5	5	5	0.00
17/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4690	5	5	5	0.00
17/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2937	3	3	3	0.00
17/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2973	3	3	3	0.00
17/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2955	3	3	3	0.00
17/08/2020	R197 On 05-November-20			Bond Future	307.56	307.7212	307.5587	307.7212	2,902.00
17/08/2020	R197 On 04-February-21			Bond Future	303.08	303.2472	303.0815	303.2472	0.00
17/08/2020	R197 On 06-May-21			Bond Future	306.40	306.5683	306.4002	306.5683	0.00
17/08/2020	R197 On 05-August-21			Bond Future	301.92	302.0881	301.9177	302.0881	0.00
17/08/2020	R202 On 05-November-20			Bond Future	210.22	208.1186	210.2230	208.1186	8,104.00
17/08/2020	R202 On 04-February-21			Bond Future	208.35	206.2225	208.3486	206.2225	0.00
17/08/2020	R202 On 06-May-21			Bond Future	210.63	208.4807	210.6297	208.4807	0.00
17/08/2020	R202 On 05-August-21			Bond Future	208.79	206.6148	208.7878	206.6148	0.00
17/08/2020	R208 On 05-November-20			Bond Future	3.37	102.0461	102.0453	102.0461	7,525.00
17/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	548	1	1	1	0.00
17/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	545	1	1	1	0.00
17/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	541	1	1	1	0.00
17/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
17/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
17/08/2020	R208 On 05-November-20	4.79	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
17/08/2020	R209 On 05-November-20			Bond Future	10.99	66.4355	65.8589	66.4355	26,289.00
17/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1171	1	1	1	0.00
17/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1199	1	1	1	0.00
17/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1185	1	1	1	0.00
17/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6811	6	7	6	0.00
17/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6765	6	7	6	0.00
17/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6858	6	7	6	0.00
17/08/2020	R209 On 04-February-21			Bond Future	11.20	67.1341	66.5512	67.1341	0.00
17/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2057	2	2	2	0.00
17/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2073	2	2	2	0.00
17/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	2041	2	2	2	0.00
17/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8200	8	8	8	0.00
17/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8156	8	8	8	0.00
17/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8112	8	8	8	0.00
17/08/2020	R209 On 06-May-21			Bond Future	11.41	64.7135	64.1243	64.7135	940.00
17/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2518	3	3	3	2,000.00
17/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4614	5	5	5	0.00
17/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7296	8	7	8	0.00
17/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7357	8	7	8	0.00
17/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7387	8	7	8	0.00
17/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7326	8	7	8	0.00
17/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3357	3	3	3	0.00
17/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3325	3	3	3	0.00
17/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3309	3	3	3	2,000.00
17/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3341	3	3	3	0.00
17/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8867	9	9	9	0.00
17/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5443	5	5	5	2,000.00
17/08/2020	R209 On 05-August-21			Bond Future	11.63	65.4276	64.8318	65.4276	0.00
17/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	6054	6	6	6	0.00
17/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	6028	6	6	6	0.00
17/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	6079	6	6	6	0.00
17/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5247	5	5	5	0.00
17/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	5224	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
17/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	5201	5	5	5	0.00
17/08/2020	R210 On 05-November-20			Bond Future	182.82	182.8586	182.8233	182.8586	2,243.00
17/08/2020	R210 On 04-February-21			Bond Future	184.79	184.8252	184.7885	184.8252	0.00
17/08/2020	R210 On 06-May-21			Bond Future	184.12	184.1595	184.1223	184.1595	0.00
17/08/2020	R210 On 05-August-21			Bond Future	186.20	186.2333	186.1954	186.2333	0.00
17/08/2020	R212 On 05-November-20			Bond Future	167.11	167.0370	167.1131	167.0370	6,967.00
17/08/2020	R212 On 04-February-21			Bond Future	166.63	166.5552	166.6314	166.5552	0.00
17/08/2020	R212 On 06-May-21			Bond Future	168.46	168.3791	168.4558	168.3791	0.00
17/08/2020	R212 On 05-August-21			Bond Future	168.04	167.9640	168.0414	167.9640	0.00
17/08/2020	R213 On 05-November-20			Bond Future	9.92	83.3530	82.7583	83.3530	16,316.00
17/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2117	2	2	2	0.00
17/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2163	2	2	2	0.00
17/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2140	2	2	2	0.00
17/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3993	4	4	4	0.00
17/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3924	4	4	4	0.00
17/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3958	4	4	4	0.00
17/08/2020	R213 On 04-February-21			Bond Future	10.14	84.2290	83.6275	84.2290	0.00
17/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2352	3	2	3	0.00
17/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2332	3	2	3	0.00
17/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2312	3	2	3	0.00
17/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6438	6	6	6	0.00
17/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6476	6	6	6	0.00
17/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6400	6	6	6	0.00
17/08/2020	R213 On 06-May-21			Bond Future	10.35	81.6022	80.9941	81.6022	0.00
17/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9434	10	9	10	0.00
17/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9467	10	9	10	0.00
17/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9401	10	9	10	0.00
17/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1879	2	2	2	0.00
17/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1866	2	2	2	0.00
17/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1853	2	2	2	0.00
17/08/2020	R213 On 05-August-21			Bond Future	10.58	82.5022	81.8874	82.5022	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
17/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5975	6	6	6	0.00
17/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5947	6	6	6	0.00
17/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5919	6	6	6	0.00
17/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4616	4	5	4	0.00
17/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4638	4	5	4	0.00
17/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4595	4	5	4	0.00
17/08/2020	R214 On 05-November-20			Bond Future	11.25	64.1139	63.6140	64.1139	15,786.00
17/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1220	1	1	1	0.00
17/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1235	1	1	1	0.00
17/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1206	1	1	1	0.00
17/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7132	7	7	7	0.00
17/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7083	7	7	7	0.00
17/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7035	7	7	7	0.00
17/08/2020	R214 On 04-February-21			Bond Future	11.45	64.7877	64.2822	64.7877	0.00
17/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	2058	2	2	2	0.00
17/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2090	2	2	2	0.00
17/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2074	2	2	2	0.00
17/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8598	8	9	8	0.00
17/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8552	8	9	8	0.00
17/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8645	8	9	8	0.00
17/08/2020	R214 On 06-May-21			Bond Future	11.66	62.2047	61.6938	62.2047	0.00
17/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6846	7	7	7	0.00
17/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6816	7	7	7	0.00
17/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6787	7	7	7	0.00
17/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3841	4	4	4	0.00
17/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3859	4	4	4	0.00
17/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3823	4	4	4	0.00
17/08/2020	R214 On 05-August-21			Bond Future	11.87	62.8910	62.3743	62.8910	0.00
17/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	6119	6	6	6	0.00
17/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	6145	6	6	6	0.00
17/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6170	6	6	6	0.00
17/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5420	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
17/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5396	5	5	5	0.00
17/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5443	5	5	5	0.00
17/08/2020	R248 On 05-November-20			Bond Future	11.68	78.3109	77.7553	78.3109	110,559.00
17/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	563	1	1	1	0.00
17/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2011	2	2	2	950.00
17/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	529	1	1	1	950.00
17/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	554	1	1	1	0.00
17/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	546	1	1	1	0.00
17/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12610	12	13	12	0.00
17/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12685	12	13	12	0.00
17/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12835	12	13	12	0.00
17/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12535	12	13	12	0.00
17/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6588	6	7	6	0.00
17/08/2020	R248 On 04-February-21			Bond Future	11.90	79.1339	78.5722	79.1339	0.00
17/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	4158	4	4	4	2,590.00
17/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	2358	3	2	3	2,590.00
17/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1851	2	2	2	0.00
17/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1867	2	2	2	0.00
17/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1884	2	2	2	0.00
17/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11750	11	12	11	0.00
17/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11873	11	12	11	0.00
17/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11811	11	12	11	0.00
17/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	10181	10	10	10	0.00
17/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6738	6	7	6	0.00
17/08/2020	R248 On 06-May-21			Bond Future	12.13	75.5703	75.0025	75.5703	0.00
17/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6658	7	7	7	0.00
17/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6720	7	7	7	0.00
17/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6689	7	7	7	0.00
17/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5391	5	5	5	0.00
17/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5365	5	5	5	0.00
17/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5418	5	5	5	0.00
17/08/2020	R248 On 05-August-21			Bond Future	12.37	76.4042	75.8299	76.4042	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
17/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	7041	7	7	7	0.00
17/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	7071	7	7	7	0.00
17/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	7011	7	7	7	0.00
17/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6213	6	6	6	0.00
17/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6267	6	6	6	0.00
17/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6240	6	6	6	0.00