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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2020 TO: 25/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	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
25/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	2025 On 05-November-20			Bond Future	141.16	140.7476	141.1626	140.7476	4,124.00
25/08/2020	2025 On 04-February-21			Bond Future	141.16	140.7476	141.1552	140.7476	0.00
25/08/2020	2025 On 06-May-21			Bond Future	142.69	142.2741	142.6860	142.2741	0.00
25/08/2020	2025 On 05-August-21			Bond Future	142.75	142.3331	142.7489	142.3331	0.00
25/08/2020	2029 On 05-November-20			Bond Future	100.54	100.0154	100.5436	100.0154	5,004.00
25/08/2020	2029 On 04-February-21			Bond Future	101.60	101.0778	101.6031	101.0778	0.00
25/08/2020	2029 On 06-May-21			Bond Future	101.58	101.0450	101.5760	101.0450	0.00
25/08/2020	2029 On 05-August-21			Bond Future	102.70	102.1640	102.7004	102.1640	0.00
25/08/2020	2030 On 05-November-20			Bond Future	9.43	93.2566	93.5090	93.2566	102,381.00
25/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4381	4	4	4	0.00
25/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1112	1	1	1	3,000.00
25/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3023	3	3	3	0.00
25/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	450	0	0	0	1,000.00
25/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1486	1	1	1	1,000.00
25/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2328	2	2	2	0.00
25/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	912	1	1	1	3,000.00
25/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2357	2	2	2	0.00
25/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4657	4	5	4	0.00
25/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	280	0	0	0	3,000.00
25/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2385	2	2	2	0.00
25/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3154	3	3	3	0.00
25/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1130	1	1	1	14,160.00
25/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3890	4	4	4	0.00
25/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1930	2	2	2	3,000.00
25/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6379	6	6	6	0.00
25/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	468	0	0	0	14,160.00
25/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	639	1	1	1	15,414.00
25/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1464	1	1	1	15,414.00
25/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5945	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
25/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3795	4	4	4	0.00
25/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4474	5	4	5	0.00
25/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	675	1	1	1	3,000.00
25/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	5989	6	6	6	0.00
25/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1909	2	2	2	2,500.00
25/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2560	3	3	3	0.00
25/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5040	5	5	5	0.00
25/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3088	3	3	3	0.00
25/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	769	1	1	1	8,000.00
25/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2619	3	3	3	0.00
25/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6873	7	7	7	0.00
25/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1475	2	1	2	14,160.00
25/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1146	1	1	1	1,000.00
25/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1252	1	1	1	5,000.00
25/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8327	9	8	9	0.00
25/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2590	3	3	3	0.00
25/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3758	4	4	4	0.00
25/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2004	2	2	2	3,000.00
25/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	6981	7	7	7	0.00
25/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4516	5	5	5	0.00
25/08/2020	2030 On 04-February-21			Bond Future	9.64	90.2201	90.4673	90.2201	0.00
25/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	709	1	1	1	1,600.00
25/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	879	1	1	1	1,000.00
25/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2182	2	2	2	0.00
25/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2073	2	2	2	1,000.00
25/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	868	1	1	1	800.00
25/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2160	2	2	2	0.00
25/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2249	2	2	2	1,600.00
25/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2138	2	2	2	0.00
25/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1561	1	2	1	800.00
25/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5139	5	5	5	0.00
25/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2129	2	2	2	1,800.00
25/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6040	6	6	6	0.00

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25/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5035	5	5	5	0.00
25/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8355	9	8	9	0.00
25/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4892	5	5	5	0.00
25/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4927	5	5	5	0.00
25/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4751	5	5	5	0.00
25/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9183	9	9	9	0.00
25/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4856	5	5	5	0.00
25/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8304	9	8	9	0.00
25/08/2020	2030 On 06-May-21			Bond Future	9.87	91.1778	91.4276	91.1778	0.00
25/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6685	7	7	7	0.00
25/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2193	2	2	2	0.00
25/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10100	10	10	10	0.00
25/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	676	1	1	1	700.00
25/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4401	4	4	4	0.00
25/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4058	4	4	4	0.00
25/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10137	10	10	10	0.00
25/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2337	2	2	2	0.00
25/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10174	10	10	10	0.00
25/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	986	1	1	1	0.00
25/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	5892	6	6	6	700.00
25/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11625	12	12	12	0.00
25/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3779	4	4	4	700.00
25/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1004	1	1	1	0.00
25/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6143	6	6	6	0.00
25/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	995	1	1	1	0.00
25/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3486	4	3	4	0.00
25/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2171	2	2	2	0.00
25/08/2020	2030 On 05-August-21			Bond Future	10.11	88.1613	88.4134	88.1613	0.00
25/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5291	5	5	5	0.00
25/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5321	5	5	5	0.00
25/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5350	5	5	5	0.00
25/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3719	4	4	4	0.00
25/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3761	4	4	4	0.00

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25/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3740	4	4	4	0.00
25/08/2020	2032 On 05-November-20			Bond Future	10.33	86.8855	87.1804	86.8855	119,320.00
25/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1366	1	1	1	0.00
25/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5165	5	5	5	0.00
25/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5536	5	6	5	0.00
25/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1386	1	1	1	0.00
25/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	478	0	0	0	3,000.00
25/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1090	1	1	1	3,000.00
25/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	832	1	1	1	1,000.00
25/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	350	0	0	0	1,000.00
25/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1346	1	1	1	0.00
25/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	4897	5	5	5	0.00
25/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8194	8	8	8	0.00
25/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9216	9	9	9	0.00
25/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1205	1	1	1	1,000.00
25/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4811	5	5	5	0.00
25/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5530	6	6	6	0.00
25/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6368	7	6	7	0.00
25/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4854	5	5	5	0.00
25/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1336	1	1	1	3,000.00
25/08/2020	2032 On 04-February-21			Bond Future	10.55	87.7876	88.0781	87.7876	60.00
25/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	632	1	1	1	800.00
25/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1611	2	2	2	0.00
25/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1147	1	1	1	800.00
25/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1643	2	2	2	0.00
25/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4666	5	5	5	0.00
25/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1627	2	2	2	0.00
25/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7281	7	7	7	0.00
25/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7235	7	7	7	0.00
25/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	8919	9	9	9	0.00
25/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3151	3	3	3	800.00
25/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7328	8	7	8	0.00

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25/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11741	12	12	12	0.00
25/08/2020	2032 On 06-May-21			Bond Future	10.79	84.5745	84.8681	84.5745	0.00
25/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3214	3	3	3	736.00
25/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8927	9	9	9	0.00
25/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10576	10	11	10	0.00
25/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8962	9	9	9	0.00
25/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8892	9	9	9	0.00
25/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	1964	2	2	2	0.00
25/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1934	2	2	2	0.00
25/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1949	2	2	2	0.00
25/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1357	1	1	1	736.00
25/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5842	6	6	6	0.00
25/08/2020	2032 On 05-August-21			Bond Future	11.04	85.4918	85.7882	85.4918	0.00
25/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5921	6	6	6	0.00
25/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5891	6	6	6	0.00
25/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5951	6	6	6	0.00
25/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4207	4	4	4	0.00
25/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4184	4	4	4	0.00
25/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4161	4	4	4	0.00
25/08/2020	2033 On 05-November-20			Bond Future	95.07	94.5811	95.0741	94.5811	10,622.00
25/08/2020	2033 On 04-February-21			Bond Future	96.08	95.5856	96.0759	95.5856	0.00
25/08/2020	2033 On 06-May-21			Bond Future	95.91	95.4176	95.9131	95.4176	0.00
25/08/2020	2033 On 05-August-21			Bond Future	96.97	96.4742	96.9748	96.4742	0.00
25/08/2020	2037 On 05-November-20			Bond Future	11.35	80.9690	81.4296	80.9690	140,064.00
25/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	673	1	1	1	0.00
25/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	652	1	1	1	0.00
25/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	663	1	1	1	0.00
25/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8416	9	8	9	0.00
25/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8296	9	8	9	0.00
25/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8356	9	8	9	0.00
25/08/2020	2037 On 04-February-21			Bond Future	11.58	77.5548	78.0133	77.5548	0.00

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25/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	674	1	1	1	72.00
25/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5624	5	6	5	300.00
25/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1352	1	1	1	0.00
25/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12159	12	12	12	0.00
25/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2415	2	2	2	0.00
25/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1466	1	1	1	0.00
25/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1366	1	1	1	0.00
25/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5384	5	5	5	0.00
25/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1666	2	2	2	240.00
25/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1380	1	1	1	0.00
25/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9679	10	10	10	0.00
25/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3513	4	4	4	240.00
25/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8661	9	9	9	0.00
25/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	824	1	1	1	300.00
25/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	6954	7	7	7	72.00
25/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9350	10	9	10	72.00
25/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9790	10	10	10	0.00
25/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9735	10	10	10	0.00
25/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13595	14	14	14	0.00
25/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3352	4	3	4	0.00
25/08/2020	2037 On 06-May-21			Bond Future	11.82	78.3783	78.8417	78.3783	0.00
25/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6941	7	7	7	0.00
25/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6976	7	7	7	0.00
25/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7010	7	7	7	0.00
25/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3581	4	4	4	0.00
25/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3561	4	4	4	0.00
25/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3600	4	4	4	0.00
25/08/2020	2037 On 05-August-21			Bond Future	12.08	74.9728	75.4408	74.9728	0.00
25/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6100	6	6	6	0.00
25/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6130	6	6	6	0.00
25/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6161	6	6	6	0.00
25/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5104	5	5	5	0.00
25/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5056	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
25/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5080	5	5	5	0.00
25/08/2020	2038 On 05-November-20			Bond Future	105.53	105.5507	105.5349	105.5507	11,099.00
25/08/2020	2038 On 04-February-21			Bond Future	104.97	104.9900	104.9652	104.9900	0.00
25/08/2020	2038 On 06-May-21			Bond Future	106.10	106.1289	106.1038	106.1289	0.00
25/08/2020	2038 On 05-August-21			Bond Future	105.57	105.5981	105.5723	105.5981	0.00
25/08/2020	2040 On 05-November-20			Bond Future	11.53	82.5794	83.0629	82.5794	73,346.00
25/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	210	0	0	0	2,000.00
25/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	612	1	1	1	0.00
25/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	544	0	1	0	2,000.00
25/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	128	0	0	0	2,000.00
25/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	359	0	0	0	2,380.00
25/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	623	1	1	1	0.00
25/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1822	2	2	2	2,380.00
25/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3913	4	4	4	0.00
25/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	633	1	1	1	0.00
25/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3235	3	3	3	0.00
25/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3430	4	3	4	2,000.00
25/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9160	10	9	10	0.00
25/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15154	16	15	16	0.00
25/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11296	12	11	12	0.00
25/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9095	10	9	10	0.00
25/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2830	3	3	3	2,000.00
25/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5363	6	5	6	0.00
25/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9691	10	10	10	0.00
25/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13321	14	13	14	0.00
25/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9226	10	9	10	0.00
25/08/2020	2040 On 04-February-21			Bond Future	11.76	78.9318	79.4132	78.9318	0.00
25/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	933	1	1	1	800.00
25/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4514	4	5	4	0.00
25/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1358	1	1	1	0.00
25/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	449	0	0	0	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
25/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	500	0	1	0	800.00
25/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1372	1	1	1	0.00
25/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1344	1	1	1	0.00
25/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1131	1	1	1	500.00
25/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3993	4	4	4	0.00
25/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5214	5	5	5	500.00
25/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10653	11	11	11	0.00
25/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11647	12	12	12	0.00
25/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	16980	17	17	17	0.00
25/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16361	17	16	17	0.00
25/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12760	13	13	13	0.00
25/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10533	11	11	11	0.00
25/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10593	11	11	11	0.00
25/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4658	5	5	5	800.00
25/08/2020	2040 On 06-May-21			Bond Future	12.00	79.7699	80.2565	79.7699	0.00
25/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6630	6	7	6	0.00
25/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6664	6	7	6	0.00
25/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6595	6	7	6	0.00
25/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4140	4	4	4	0.00
25/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4117	4	4	4	0.00
25/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4094	4	4	4	0.00
25/08/2020	2040 On 05-August-21			Bond Future	12.26	76.1291	76.6207	76.1291	0.00
25/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6432	6	6	6	0.00
25/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6494	6	6	6	0.00
25/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6463	6	6	6	0.00
25/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5173	5	5	5	0.00
25/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5199	5	5	5	0.00
25/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5225	5	5	5	0.00
25/08/2020	2044 On 05-November-20			Bond Future	11.64	78.9071	79.3858	78.9071	49,334.00
25/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	555	1	1	1	0.00
25/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	166	0	0	0	1,815.00
25/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	274	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
25/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2525	2	3	2	0.00
25/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	575	1	1	1	0.00
25/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2671	2	3	2	0.00
25/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	280	0	0	0	300.00
25/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	565	1	1	1	0.00
25/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	321	0	0	0	525.00
25/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	68	0	0	0	525.00
25/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1958	2	2	2	0.00
25/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	19	0	0	0	1,815.00
25/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	309	0	0	0	1,815.00
25/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	60	0	0	0	300.00
25/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1692	2	2	2	0.00
25/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11806	12	12	12	0.00
25/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5039	5	5	5	1,815.00
25/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4008	4	4	4	1,815.00
25/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21862	22	22	22	0.00
25/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9535	10	10	10	0.00
25/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	11956	12	12	12	0.00
25/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17524	18	18	18	0.00
25/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9602	10	10	10	0.00
25/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17968	18	18	18	0.00
25/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12410	13	12	13	0.00
25/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14302	15	14	15	0.00
25/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5530	6	6	6	525.00
25/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4192	4	4	4	300.00
25/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12334	13	12	13	0.00
25/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9670	10	10	10	0.00
25/08/2020	2044 On 04-February-21			Bond Future	11.86	75.3464	75.8234	75.3464	0.00
25/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1149	1	1	1	0.00
25/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1175	1	1	1	0.00
25/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1075	1	1	1	0.00
25/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	493	0	0	0	265.00
25/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1162	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	803	1	1	1	0.00
25/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1896	2	2	2	0.00
25/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11537	12	12	12	0.00
25/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	11990	12	12	12	265.00
25/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16540	17	17	17	0.00
25/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8710	9	9	9	265.00
25/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11601	12	12	12	0.00
25/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13697	14	14	14	0.00
25/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11473	12	11	12	0.00
25/08/2020	2044 On 06-May-21			Bond Future	12.10	76.1465	76.6286	76.1465	0.00
25/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6378	6	6	6	0.00
25/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6345	6	6	6	0.00
25/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6311	6	6	6	0.00
25/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4349	5	4	5	0.00
25/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4372	5	4	5	0.00
25/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4325	5	4	5	0.00
25/08/2020	2044 On 05-August-21			Bond Future	12.35	72.5916	73.0786	72.5916	0.00
25/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6565	6	7	6	0.00
25/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6597	6	7	6	0.00
25/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6534	6	7	6	0.00
25/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5172	5	5	5	0.00
25/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5147	5	5	5	0.00
25/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5123	5	5	5	0.00
25/08/2020	2046 On 05-November-20			Bond Future	93.62	93.6387	93.6244	93.6387	16,197.00
25/08/2020	2046 On 04-February-21			Bond Future	94.61	94.6334	94.6111	94.6334	0.00
25/08/2020	2046 On 06-May-21			Bond Future	93.86	93.8858	93.8632	93.8858	0.00
25/08/2020	2046 On 05-August-21			Bond Future	94.90	94.9256	94.9024	94.9256	0.00
25/08/2020	2050 On 05-November-20			Bond Future	95.61	95.1015	95.6105	95.1015	14,156.00
25/08/2020	2050 On 04-February-21			Bond Future	94.74	94.2383	94.7448	94.2383	0.00
25/08/2020	2050 On 06-May-21			Bond Future	95.77	95.2606	95.7724	95.2606	0.00
25/08/2020	2050 On 05-August-21			Bond Future	94.92	94.4053	94.9224	94.4053	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
25/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	AL37 On 05-November-20			Index Future	749.98	749.1710	749.9830	749.1710	0.00
25/08/2020	AL37 On 04-February-21			Index Future	757.70	756.9370	757.6950	756.9370	0.00
25/08/2020	AL37 On 06-May-21			Index Future	765.73	764.9600	765.7250	764.9600	0.00
25/08/2020	AL37 On 05-August-21			Index Future	773.93	773.1610	773.9310	773.1610	0.00
25/08/2020	AL7T On 05-November-20			Index Future	817.92	815.5940	817.9190	815.5940	0.00
25/08/2020	AL7T On 04-February-21			Index Future	826.33	824.0490	826.3300	824.0490	0.00
25/08/2020	AL7T On 06-May-21			Index Future	835.09	832.7830	835.0880	832.7830	0.00
25/08/2020	AL7T On 05-August-21			Index Future	844.04	841.7120	844.0370	841.7120	0.00
25/08/2020	ALBI On 05-November-20			Index Future	716.20	713.7710	716.2000	713.7710	209.00
25/08/2020	ALBI On 04-February-21			Index Future	723.57	721.1700	723.5650	721.1700	0.00
25/08/2020	ALBI On 06-May-21			Index Future	731.23	728.8140	731.2340	728.8140	0.00
25/08/2020	ALBI On 05-August-21			Index Future	739.07	736.6280	739.0700	736.6280	0.00
25/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	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
25/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	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
25/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2020	ES33 On 05-November-20			Bond Future	12.01	71.6549	71.9596	71.6549	350.00
25/08/2020	ES33 On 04-February-21			Bond Future	12.30	72.3987	72.7004	72.3987	0.00
25/08/2020	ES33 On 06-May-21			Bond Future	12.58	69.3922	69.6972	69.3922	0.00
25/08/2020	ES33 On 05-August-21			Bond Future	12.89	70.1448	70.4528	70.1448	0.00
25/08/2020	ES42 On 05-November-20			Bond Future	12.44	70.7257	71.0608	70.7257	4,919.00
25/08/2020	ES42 On 04-February-21			Bond Future	12.71	71.4606	71.7931	71.4606	0.00
25/08/2020	ES42 On 06-May-21			Bond Future	12.98	67.9610	68.2970	67.9610	0.00
25/08/2020	ES42 On 05-August-21			Bond Future	13.27	68.6986	69.0378	68.6986	0.00
25/08/2020	GOVI On 05-November-20			GOVI	707.59	705.1980	707.5920	705.1980	1,012.00
25/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	302380	33	30	33	0.00
25/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	302580	33	30	33	0.00
25/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	302480	33	30	33	0.00
25/08/2020	GOVI On 04-February-21			GOVI	714.87	712.5080	714.8680	712.5080	0.00
25/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	360720	38	36	38	0.00
25/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	360820	38	36	38	0.00
25/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	360920	38	36	38	0.00
25/08/2020	GOVI On 06-May-21			GOVI	722.44	720.0600	722.4440	720.0600	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
25/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	437740	41	44	41	0.00
25/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	437540	41	44	41	0.00
25/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	437640	41	44	41	0.00
25/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-August-21			GOVI	730.19	727.7800	730.1870	727.7800	0.00
25/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	110370	9	11	9	0.00
25/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	110470	9	11	9	0.00
25/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	110570	9	11	9	0.00
25/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2020	IGOV On 05-November-20			Index Future	255.43	254.9120	255.4310	254.9120	1,258.00
25/08/2020	IGOV On 04-February-21			Index Future	258.12	257.6160	258.1200	257.6160	0.00
25/08/2020	IGOV On 06-May-21			Index Future	260.92	260.4090	260.9180	260.4090	0.00
25/08/2020	IGOV On 05-August-21			Index Future	263.78	263.2620	263.7760	263.2620	0.00
25/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
25/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
25/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2100	92.2200	92.2100	0.00
25/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3600	90.3700	90.3600	0.00
25/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.32	89.3000	89.3200	89.3000	0.00
25/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.58	90.5500	90.5800	90.5500	51.00
25/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.00	89.9600	90.0000	89.9600	0.00
25/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.11	90.0600	90.1100	90.0600	0.00
25/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.25	93.1900	93.2500	93.1900	0.00
25/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.74	93.6800	93.7400	93.6800	0.00
25/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.12	86.0700	86.1200	86.0700	0.00
25/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.65	91.6000	91.6500	91.6000	0.00

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25/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.00	79.7200	80.0000	79.7200	0.00
25/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.58	76.3300	76.5800	76.3300	0.00
25/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.06	74.8300	75.0600	74.8300	0.00
25/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.19	76.9600	77.1900	76.9600	0.00
25/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.37	81.1000	81.3700	81.1000	0.00
25/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.04	79.7200	80.0400	79.7200	0.00
25/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.30	81.9400	82.3000	81.9400	0.00
25/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.24	87.8700	88.2400	87.8700	0.00
25/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.72	88.3800	88.7200	88.3800	0.00
25/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.81	81.5200	81.8100	81.5200	0.00
25/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.71	89.4600	89.7100	89.4600	0.00
25/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	96.5550	96.5550	10,000.00
25/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.48	96.5450	96.5250	96.5450	0.00
25/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.48	96.5400	96.5200	96.5400	0.00
25/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.5500	96.5200	96.5500	30,010.00
25/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.48	96.5500	96.5200	96.5500	0.00
25/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.49	96.5400	96.5100	96.5400	0.00
25/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5350	96.5050	96.5350	0.00
25/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.59	96.4650	96.4150	96.4650	0.00
25/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.3200	96.2700	96.3200	0.00
25/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1500	96.1100	96.1500	0.00
25/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9850	95.9450	95.9850	0.00
25/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.27	95.7900	95.7300	95.7900	0.00
25/08/2020	R023 On 05-November-20			Bond Future	4.48	108.5077	108.5867	108.5077	34,404.00
25/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6480	6	6	6	0.00
25/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6501	6	7	6	0.00
25/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6459	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
25/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
25/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
25/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
25/08/2020	R023 On 04-February-21			Bond Future	4.53	109.6335	109.7043	109.6335	0.00
25/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3541	3	4	3	0.00
25/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3578	4	4	4	0.00
25/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3559	3	4	3	0.00
25/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	11	0	0	0	0.00
25/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	12	0	0	0	0.00
25/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	11	0	0	0	0.00
25/08/2020	R023 On 06-May-21			Bond Future	4.57	106.8893	106.9608	106.8893	0.00
25/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5148	5	5	5	0.00
25/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5181	5	5	5	0.00
25/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5165	5	5	5	0.00
25/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
25/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
25/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
25/08/2020	R023 On 05-August-21			Bond Future	4.60	108.0481	108.1199	108.0481	0.00
25/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1361	1	1	1	0.00
25/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1349	1	1	1	0.00
25/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1338	1	1	1	0.00
25/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	288	0	0	0	0.00
25/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	292	0	0	0	0.00
25/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	285	0	0	0	0.00
25/08/2020	R035 On 05-November-20			Bond Future	11.07	85.7866	86.1603	85.7866	107,480.00
25/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1252	1	1	1	0.00
25/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1271	1	1	1	0.00
25/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1233	1	1	1	0.00
25/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6104	6	6	6	0.00
25/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6055	6	6	6	0.00
25/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6006	6	6	6	0.00
25/08/2020	R035 On 04-February-21			Bond Future	11.31	86.6767	87.0470	86.6767	0.00

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25/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1489	1	1	1	0.00
25/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1370	1	1	1	0.00
25/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1356	1	1	1	0.00
25/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3814	4	4	4	0.00
25/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1342	1	1	1	0.00
25/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9526	10	10	10	0.00
25/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9582	10	10	10	0.00
25/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9035	9	9	9	650.00
25/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4827	5	5	5	650.00
25/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9471	10	9	10	0.00
25/08/2020	R035 On 06-May-21			Bond Future	11.54	83.1220	83.4962	83.1220	0.00
25/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7680	7	8	7	0.00
25/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4959	5	5	5	0.00
25/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9168	9	9	9	0.00
25/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7754	8	8	8	0.00
25/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1835	2	2	2	793.00
25/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7717	7	8	7	0.00
25/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2955	3	3	3	1,650.00
25/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4286	4	4	4	0.00
25/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6489	6	6	6	0.00
25/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3757	4	4	4	793.00
25/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5622	6	6	6	793.00
25/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7452	8	7	8	0.00
25/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3115	3	3	3	0.00
25/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	4925	5	5	5	1,650.00
25/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2397	3	2	3	1,650.00
25/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3132	3	3	3	0.00
25/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10078	10	10	10	0.00
25/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3098	3	3	3	0.00
25/08/2020	R035 On 05-August-21			Bond Future	11.80	84.0234	84.4013	84.0234	0.00
25/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
25/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
25/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00

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25/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53809	54	54	54	0.00
25/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53693	54	54	54	0.00
25/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53926	54	54	54	0.00
25/08/2020	R186 On 05-November-20			Bond Future	7.51	118.3504	118.4747	118.3504	90,933.00
25/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6103	6	6	6	0.00
25/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	780	1	1	1	1,200.00
25/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	6060	6	6	6	0.00
25/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1814	2	2	2	80.00
25/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3407	3	3	3	1,200.00
25/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	6017	6	6	6	0.00
25/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	260	0	0	0	80.00
25/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2840	3	3	3	3,500.00
25/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4745	5	5	5	3,500.00
25/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8797	9	9	9	0.00
25/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	507	1	1	1	0.00
25/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5758	6	6	6	0.00
25/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1891	2	2	2	0.00
25/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1145	1	1	1	0.00
25/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	66	0	0	0	3,500.00
25/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	281	0	0	0	0.00
25/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	890	1	1	1	0.00
25/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	287	0	0	0	0.00
25/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	275	0	0	0	0.00
25/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3529	4	4	4	0.00
25/08/2020	R186 On 04-February-21			Bond Future	7.70	114.2993	114.4151	114.2993	50.00
25/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3800	4	4	4	0.00
25/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3832	4	4	4	0.00
25/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3329	3	3	3	0.00
25/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3865	4	4	4	0.00
25/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1572	2	2	2	0.00
25/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1556	2	2	2	0.00
25/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1856	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
25/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1589	2	2	2	0.00
25/08/2020	R186 On 06-May-21			Bond Future	7.91	115.5123	115.6293	115.5123	0.00
25/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12873	13	13	13	0.00
25/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12834	13	13	13	0.00
25/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12794	13	13	13	0.00
25/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	132	0	0	0	0.00
25/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	134	0	0	0	0.00
25/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	130	0	0	0	0.00
25/08/2020	R186 On 05-August-21			Bond Future	8.12	111.4836	111.6013	111.4836	0.00
25/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4535	4	5	4	0.00
25/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4563	4	5	4	0.00
25/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4592	5	5	5	0.00
25/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2324	2	2	2	0.00
25/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2356	2	2	2	0.00
25/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2339	2	2	2	0.00
25/08/2020	R197 On 05-November-20			Bond Future	308.92	308.0662	308.9233	308.0662	2,902.00
25/08/2020	R197 On 04-February-21			Bond Future	304.40	303.5559	304.3965	303.5559	0.00
25/08/2020	R197 On 06-May-21			Bond Future	307.70	306.8487	307.6981	306.8487	0.00
25/08/2020	R197 On 05-August-21			Bond Future	303.17	302.3155	303.1729	302.3155	0.00
25/08/2020	R202 On 05-November-20			Bond Future	212.74	212.7693	212.7366	212.7693	8,104.00
25/08/2020	R202 On 04-February-21			Bond Future	210.84	210.8956	210.8449	210.8956	0.00
25/08/2020	R202 On 06-May-21			Bond Future	213.13	213.1830	213.1317	213.1830	0.00
25/08/2020	R202 On 05-August-21			Bond Future	211.28	211.3309	211.2781	211.3309	0.00
25/08/2020	R208 On 05-November-20			Bond Future	3.39	102.0357	102.0377	102.0357	7,525.00
25/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	541	1	1	1	0.00
25/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	537	1	1	1	0.00
25/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	533	1	1	1	0.00
25/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
25/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
25/08/2020	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
25/08/2020	R209 On 05-November-20			Bond Future	10.96	65.7229	66.0433	65.7229	26,330.00
25/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	826	1	1	1	0.00
25/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	851	1	1	1	0.00
25/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	838	1	1	1	0.00
25/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6280	7	6	7	0.00
25/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6232	6	6	6	0.00
25/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6328	7	6	7	0.00
25/08/2020	R209 On 04-February-21			Bond Future	11.17	66.4053	66.7233	66.4053	0.00
25/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1505	1	2	1	0.00
25/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1519	1	2	1	0.00
25/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1490	1	1	1	0.00
25/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7477	8	7	8	0.00
25/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7432	8	7	8	0.00
25/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7387	8	7	8	0.00
25/08/2020	R209 On 06-May-21			Bond Future	11.38	63.9700	64.2915	63.9700	1,420.00
25/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1943	2	2	2	3,000.00
25/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4018	4	4	4	0.00
25/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6791	7	7	7	0.00
25/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6854	7	7	7	0.00
25/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6886	7	7	7	0.00
25/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6823	7	7	7	0.00
25/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2685	3	3	3	0.00
25/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2656	3	3	3	0.00
25/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2641	3	3	3	3,000.00
25/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2670	3	3	3	0.00
25/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4680	5	5	5	3,000.00
25/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8125	8	8	8	0.00
25/08/2020	R209 On 05-August-21			Bond Future	11.60	64.6639	64.9885	64.6639	0.00
25/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5490	5	5	5	0.00
25/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5463	5	5	5	0.00
25/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5518	5	6	5	0.00
25/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4525	5	5	5	0.00
25/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4504	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
25/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4483	5	4	5	0.00
25/08/2020	R210 On 05-November-20			Bond Future	185.15	185.1864	185.1548	185.1864	2,243.00
25/08/2020	R210 On 04-February-21			Bond Future	187.11	187.1536	187.1059	187.1536	0.00
25/08/2020	R210 On 06-May-21			Bond Future	186.45	186.4941	186.4459	186.4941	0.00
25/08/2020	R210 On 05-August-21			Bond Future	188.51	188.5596	188.5099	188.5596	0.00
25/08/2020	R212 On 05-November-20			Bond Future	167.29	166.9763	167.2873	166.9763	6,967.00
25/08/2020	R212 On 04-February-21			Bond Future	166.77	166.4719	166.7723	166.4719	0.00
25/08/2020	R212 On 06-May-21			Bond Future	168.58	168.2776	168.5811	168.2776	0.00
25/08/2020	R212 On 05-August-21			Bond Future	168.14	167.8303	168.1364	167.8303	0.00
25/08/2020	R213 On 05-November-20			Bond Future	9.88	82.7348	82.9798	82.7348	16,316.00
25/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1787	2	2	2	0.00
25/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1834	2	2	2	0.00
25/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1810	2	2	2	0.00
25/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3441	4	3	4	0.00
25/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3373	4	3	4	0.00
25/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3407	4	3	4	0.00
25/08/2020	R213 On 04-February-21			Bond Future	10.10	83.5932	83.8337	83.5932	0.00
25/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1847	2	2	2	0.00
25/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1828	2	2	2	0.00
25/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1809	2	2	2	0.00
25/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5727	6	6	6	0.00
25/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5766	6	6	6	0.00
25/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5689	6	6	6	0.00
25/08/2020	R213 On 06-May-21			Bond Future	10.32	80.9510	81.1940	80.9510	0.00
25/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9143	9	9	9	0.00
25/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9177	9	9	9	0.00
25/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9108	9	9	9	0.00
25/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1386	1	1	1	0.00
25/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1375	1	1	1	0.00
25/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1364	1	1	1	0.00
25/08/2020	R213 On 05-August-21			Bond Future	10.55	81.8287	82.0740	81.8287	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
25/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5452	5	5	5	0.00
25/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5423	5	5	5	0.00
25/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5394	5	5	5	0.00
25/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	3906	4	4	4	0.00
25/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	3926	4	4	4	0.00
25/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3885	4	4	4	0.00
25/08/2020	R214 On 05-November-20			Bond Future	11.24	63.3362	63.6590	63.3362	19,969.00
25/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	831	1	1	1	0.00
25/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	844	1	1	1	0.00
25/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	819	1	1	1	0.00
25/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6700	7	7	7	0.00
25/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6649	7	7	7	0.00
25/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6599	7	7	7	0.00
25/08/2020	R214 On 04-February-21			Bond Future	11.45	63.9934	64.3141	63.9934	0.00
25/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1455	1	1	1	0.00
25/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1484	1	1	1	0.00
25/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1469	1	1	1	0.00
25/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7962	8	8	8	0.00
25/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7914	8	8	8	0.00
25/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8010	8	8	8	0.00
25/08/2020	R214 On 06-May-21			Bond Future	11.65	61.3954	61.7195	61.3954	0.00
25/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6210	6	6	6	0.00
25/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6179	6	6	6	0.00
25/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6149	6	6	6	0.00
25/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3178	3	3	3	0.00
25/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3195	3	3	3	0.00
25/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3161	3	3	3	0.00
25/08/2020	R214 On 05-August-21			Bond Future	11.87	62.0611	62.3886	62.0611	0.00
25/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5453	5	5	5	0.00
25/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5507	5	6	5	0.00
25/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5480	5	5	5	0.00
25/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4741	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
25/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4719	5	5	5	0.00
25/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4763	5	5	5	0.00
25/08/2020	R248 On 05-November-20			Bond Future	11.62	77.6367	78.0879	77.6367	111,799.00
25/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	316	0	0	0	0.00
25/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	292	0	0	0	950.00
25/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1576	1	2	1	950.00
25/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	310	0	0	0	0.00
25/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	304	0	0	0	0.00
25/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12033	12	12	12	0.00
25/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12110	13	12	13	0.00
25/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12265	13	12	13	0.00
25/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	11956	12	12	12	0.00
25/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5821	6	6	6	0.00
25/08/2020	R248 On 04-February-21			Bond Future	11.85	78.4422	78.8916	78.4422	0.00
25/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3574	3	4	3	2,590.00
25/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1743	2	2	2	2,590.00
25/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1289	1	1	1	0.00
25/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1303	1	1	1	0.00
25/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1317	1	1	1	0.00
25/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10864	11	11	11	0.00
25/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	10991	11	11	11	0.00
25/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	10927	11	11	11	0.00
25/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9247	10	9	10	0.00
25/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5835	6	6	6	0.00
25/08/2020	R248 On 06-May-21			Bond Future	12.08	74.8633	75.3173	74.8633	0.00
25/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6101	6	6	6	0.00
25/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6168	6	6	6	0.00
25/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6134	6	6	6	0.00
25/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4522	5	5	5	0.00
25/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4497	5	4	5	0.00
25/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4546	5	5	5	0.00
25/08/2020	R248 On 05-August-21			Bond Future	12.32	75.6751	76.1338	75.6751	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
25/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6392	6	6	6	0.00
25/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6423	6	6	6	0.00
25/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6360	6	6	6	0.00
25/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5261	5	5	5	0.00
25/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5312	6	5	6	0.00
25/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5287	5	5	5	0.00