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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/08/2020 TO: 27/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	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
27/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	2025 On 05-November-20			Bond Future	142.52	142.0152	142.5178	142.0152	4,141.00
27/08/2020	2025 On 04-February-21			Bond Future	142.52	142.0152	142.5225	142.0152	0.00
27/08/2020	2025 On 06-May-21			Bond Future	144.07	143.5545	144.0671	143.5545	0.00
27/08/2020	2025 On 05-August-21			Bond Future	144.14	143.6266	144.1447	143.6266	0.00
27/08/2020	2029 On 05-November-20			Bond Future	101.88	101.1097	101.8775	101.1097	5,004.00
27/08/2020	2029 On 04-February-21			Bond Future	102.95	102.1740	102.9494	102.1740	0.00
27/08/2020	2029 On 06-May-21			Bond Future	102.94	102.1524	102.9361	102.1524	0.00
27/08/2020	2029 On 05-August-21			Bond Future	104.08	103.2830	104.0753	103.2830	0.00
27/08/2020	2030 On 05-November-20			Bond Future	9.45	93.4305	93.4143	93.4305	90,487.00
27/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4288	4	4	4	0.00
27/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1415	1	1	1	1,000.00
27/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1050	1	1	1	3,000.00
27/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	2935	3	3	3	0.00
27/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	414	0	0	0	1,000.00
27/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2247	2	2	2	0.00
27/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	856	1	1	1	3,000.00
27/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2274	2	2	2	0.00
27/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4563	5	5	5	0.00
27/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	253	0	0	0	3,000.00
27/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2302	2	2	2	0.00
27/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3065	3	3	3	0.00
27/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1067	1	1	1	14,160.00
27/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3797	4	4	4	0.00
27/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1853	2	2	2	3,000.00
27/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6282	6	6	6	0.00
27/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	430	0	0	0	14,160.00
27/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	593	1	1	1	15,414.00
27/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1394	1	1	1	15,414.00
27/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5849	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3820	4	4	4	0.00
27/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4506	5	5	5	0.00
27/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	673	1	1	1	3,000.00
27/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6038	6	6	6	0.00
27/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1915	2	2	2	2,500.00
27/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2573	3	3	3	0.00
27/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5078	5	5	5	0.00
27/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3106	3	3	3	0.00
27/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	768	1	1	1	8,000.00
27/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2632	3	3	3	0.00
27/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6930	7	7	7	0.00
27/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1477	1	1	1	14,160.00
27/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1147	1	1	1	1,000.00
27/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1253	1	1	1	5,000.00
27/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8395	8	8	8	0.00
27/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2602	3	3	3	0.00
27/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3782	4	4	4	0.00
27/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2011	2	2	2	3,000.00
27/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7039	7	7	7	0.00
27/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4548	5	5	5	0.00
27/08/2020	2030 On 04-February-21			Bond Future	9.66	90.3869	90.3702	90.3869	0.00
27/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	701	1	1	1	1,600.00
27/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	869	1	1	1	1,000.00
27/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2156	2	2	2	0.00
27/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2047	2	2	2	1,000.00
27/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	859	1	1	1	800.00
27/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2134	2	2	2	0.00
27/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2222	2	2	2	1,600.00
27/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2112	2	2	2	0.00
27/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1542	2	2	2	800.00
27/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5087	5	5	5	0.00
27/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2174	2	2	2	1,800.00
27/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6118	6	6	6	0.00

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27/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5107	5	5	5	0.00
27/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8442	8	8	8	0.00
27/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4963	5	5	5	0.00
27/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4999	5	5	5	0.00
27/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4822	5	5	5	0.00
27/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9272	9	9	9	0.00
27/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4927	5	5	5	0.00
27/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8391	8	8	8	0.00
27/08/2020	2030 On 06-May-21			Bond Future	9.89	91.3459	91.3288	91.3459	0.00
27/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6714	7	7	7	0.00
27/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2223	2	2	2	0.00
27/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10030	10	10	10	0.00
27/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	674	1	1	1	700.00
27/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4415	4	4	4	0.00
27/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4072	4	4	4	0.00
27/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10067	10	10	10	0.00
27/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10104	10	10	10	0.00
27/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2366	2	2	2	0.00
27/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6020	6	6	6	700.00
27/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11722	12	12	12	0.00
27/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3891	4	4	4	700.00
27/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1015	1	1	1	0.00
27/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1034	1	1	1	0.00
27/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6272	6	6	6	0.00
27/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1024	1	1	1	0.00
27/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3598	4	4	4	0.00
27/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2300	2	2	2	0.00
27/08/2020	2030 On 05-August-21			Bond Future	10.13	88.3305	88.3131	88.3305	0.00
27/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5265	5	5	5	0.00
27/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5294	5	5	5	0.00
27/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5323	5	5	5	0.00
27/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3793	4	4	4	0.00
27/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3835	4	4	4	0.00

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27/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3814	4	4	4	0.00
27/08/2020	2032 On 05-November-20			Bond Future	10.35	87.0104	87.0564	87.0104	118,095.00
27/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1308	1	1	1	0.00
27/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5458	5	5	5	0.00
27/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5087	5	5	5	0.00
27/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1328	1	1	1	0.00
27/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	425	0	0	0	3,000.00
27/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1035	1	1	1	3,000.00
27/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	776	1	1	1	1,000.00
27/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1289	1	1	1	0.00
27/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	306	0	0	0	1,000.00
27/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	4963	5	5	5	0.00
27/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8264	8	8	8	0.00
27/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9296	9	9	9	0.00
27/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1250	1	1	1	1,000.00
27/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6436	6	6	6	0.00
27/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4876	5	5	5	0.00
27/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5599	6	6	6	0.00
27/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4920	5	5	5	0.00
27/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1383	1	1	1	3,000.00
27/08/2020	2032 On 04-February-21			Bond Future	10.58	87.9053	87.9514	87.9053	60.00
27/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	608	1	1	1	800.00
27/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1583	2	2	2	0.00
27/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1111	1	1	1	800.00
27/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1619	2	2	2	0.00
27/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4634	5	5	5	0.00
27/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1601	2	2	2	0.00
27/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7382	7	7	7	0.00
27/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7337	7	7	7	0.00
27/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9010	9	9	9	0.00
27/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3246	3	3	3	800.00
27/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7427	7	7	7	0.00

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27/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11844	12	12	12	0.00
27/08/2020	2032 On 06-May-21			Bond Future	10.81	84.6929	84.7393	84.6929	0.00
27/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3205	3	3	3	736.00
27/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8816	9	9	9	0.00
27/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10459	10	10	10	0.00
27/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8850	9	9	9	0.00
27/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8781	9	9	9	0.00
27/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	1981	2	2	2	0.00
27/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1951	2	2	2	0.00
27/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1966	2	2	2	0.00
27/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1369	1	1	1	736.00
27/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5962	6	6	6	0.00
27/08/2020	2032 On 05-August-21			Bond Future	11.06	85.6109	85.6577	85.6109	0.00
27/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5909	6	6	6	0.00
27/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5878	6	6	6	0.00
27/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5940	6	6	6	0.00
27/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4324	4	4	4	0.00
27/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4302	4	4	4	0.00
27/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4280	4	4	4	0.00
27/08/2020	2033 On 05-November-20			Bond Future	96.23	95.7878	96.2332	95.7878	10,622.00
27/08/2020	2033 On 04-February-21			Bond Future	97.25	96.7960	97.2457	96.7960	0.00
27/08/2020	2033 On 06-May-21			Bond Future	97.09	96.6405	97.0949	96.6405	0.00
27/08/2020	2033 On 05-August-21			Bond Future	98.17	97.7101	98.1694	97.7101	0.00
27/08/2020	2037 On 05-November-20			Bond Future	11.32	81.3494	81.5871	81.3494	139,105.00
27/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	667	1	1	1	0.00
27/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	645	1	1	1	0.00
27/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	656	1	1	1	0.00
27/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8252	8	8	8	0.00
27/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8132	8	8	8	0.00
27/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8192	8	8	8	0.00
27/08/2020	2037 On 04-February-21			Bond Future	11.55	77.9315	78.1713	77.9315	0.00

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27/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5728	6	6	6	300.00
27/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	701	1	1	1	72.00
27/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12299	12	12	12	0.00
27/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2482	2	2	2	0.00
27/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1515	1	2	1	0.00
27/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1398	1	1	1	0.00
27/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5486	5	5	5	0.00
27/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1412	1	1	1	0.00
27/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1719	2	2	2	240.00
27/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1426	1	1	1	0.00
27/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9568	10	10	10	0.00
27/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3457	4	3	4	240.00
27/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8556	9	9	9	0.00
27/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9678	10	10	10	0.00
27/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	807	1	1	1	300.00
27/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	6863	7	7	7	72.00
27/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9241	9	9	9	72.00
27/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9623	10	10	10	0.00
27/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13464	14	13	14	0.00
27/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3299	3	3	3	0.00
27/08/2020	2037 On 06-May-21			Bond Future	11.79	78.7585	79.0006	78.7585	0.00
27/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7052	7	7	7	0.00
27/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7087	7	7	7	0.00
27/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7122	7	7	7	0.00
27/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3533	4	4	4	0.00
27/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3514	4	4	4	0.00
27/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3552	4	4	4	0.00
27/08/2020	2037 On 05-August-21			Bond Future	12.05	75.3565	75.6012	75.3565	0.00
27/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6221	6	6	6	0.00
27/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6252	6	6	6	0.00
27/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6282	6	6	6	0.00
27/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5065	5	5	5	0.00
27/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5017	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
27/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5041	5	5	5	0.00
27/08/2020	2038 On 05-November-20			Bond Future	106.96	107.2719	106.9633	107.2719	11,107.00
27/08/2020	2038 On 04-February-21			Bond Future	106.41	106.7192	106.4070	106.7192	0.00
27/08/2020	2038 On 06-May-21			Bond Future	107.56	107.8762	107.5603	107.8762	0.00
27/08/2020	2038 On 05-August-21			Bond Future	107.04	107.3639	107.0445	107.3639	0.00
27/08/2020	2040 On 05-November-20			Bond Future	11.50	83.0450	83.2280	83.0450	72,616.00
27/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	202	0	0	0	2,000.00
27/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	602	1	1	1	0.00
27/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	121	0	0	0	2,000.00
27/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	349	0	0	0	2,380.00
27/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	533	1	1	1	2,000.00
27/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	612	1	1	1	0.00
27/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1828	2	2	2	2,380.00
27/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3961	4	4	4	0.00
27/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	623	1	1	1	0.00
27/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3270	3	3	3	0.00
27/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3301	3	3	3	2,000.00
27/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	8984	9	9	9	0.00
27/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	14983	15	15	15	0.00
27/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11121	11	11	11	0.00
27/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	8919	9	9	9	0.00
27/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2713	3	3	3	2,000.00
27/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5204	5	5	5	0.00
27/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9515	10	10	10	0.00
27/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13147	13	13	13	0.00
27/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9050	9	9	9	0.00
27/08/2020	2040 On 04-February-21			Bond Future	11.74	79.3942	79.5788	79.3942	0.00
27/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	964	1	1	1	800.00
27/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4602	5	5	5	0.00
27/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1399	1	1	1	0.00
27/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	466	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
27/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	519	1	1	1	800.00
27/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1413	1	1	1	0.00
27/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1167	1	1	1	500.00
27/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4074	4	4	4	0.00
27/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1384	1	1	1	0.00
27/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10528	11	11	11	0.00
27/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5129	5	5	5	500.00
27/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11517	12	12	12	0.00
27/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	16832	17	17	17	0.00
27/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16213	16	16	16	0.00
27/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12625	13	13	13	0.00
27/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10408	11	10	11	0.00
27/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10468	11	10	11	0.00
27/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4581	5	5	5	800.00
27/08/2020	2040 On 06-May-21			Bond Future	11.98	80.2368	80.4231	80.2368	0.00
27/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6730	7	7	7	0.00
27/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6764	7	7	7	0.00
27/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6695	7	7	7	0.00
27/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4073	4	4	4	0.00
27/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4050	4	4	4	0.00
27/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4028	4	4	4	0.00
27/08/2020	2040 On 05-August-21			Bond Future	12.23	76.6005	76.7888	76.6005	0.00
27/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6541	6	7	6	0.00
27/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6603	7	7	7	0.00
27/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6572	6	7	6	0.00
27/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5115	5	5	5	0.00
27/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5141	5	5	5	0.00
27/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5166	5	5	5	0.00
27/08/2020	2044 On 05-November-20			Bond Future	11.62	79.3010	79.5150	79.3010	49,330.00
27/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	543	1	1	1	0.00
27/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	264	0	0	0	0.00
27/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2536	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	158	0	0	0	1,815.00
27/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	562	1	1	1	0.00
27/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2684	3	3	3	0.00
27/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	270	0	0	0	300.00
27/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	552	1	1	1	0.00
27/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	310	0	0	0	525.00
27/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	64	0	0	0	525.00
27/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1958	2	2	2	0.00
27/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	17	0	0	0	1,815.00
27/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	298	0	0	0	1,815.00
27/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	56	0	0	0	300.00
27/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1686	2	2	2	0.00
27/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11666	12	12	12	0.00
27/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	4910	5	5	5	1,815.00
27/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	3892	4	4	4	1,815.00
27/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21731	22	22	22	0.00
27/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9393	10	9	10	0.00
27/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	11816	12	12	12	0.00
27/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17390	18	17	18	0.00
27/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9460	10	9	10	0.00
27/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17834	18	18	18	0.00
27/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12271	12	12	12	0.00
27/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14165	14	14	14	0.00
27/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5395	6	5	6	525.00
27/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12194	12	12	12	0.00
27/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4074	4	4	4	300.00
27/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9528	10	10	10	0.00
27/08/2020	2044 On 04-February-21			Bond Future	11.84	75.7369	75.9527	75.7369	0.00
27/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1182	1	1	1	0.00
27/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1209	1	1	1	0.00
27/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1107	1	1	1	0.00
27/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	510	0	1	0	265.00
27/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1195	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
27/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	828	1	1	1	0.00
27/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1966	2	2	2	0.00
27/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11441	12	11	12	0.00
27/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	11893	12	12	12	265.00
27/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16428	17	16	17	0.00
27/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8650	9	9	9	265.00
27/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11505	12	12	12	0.00
27/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13593	14	14	14	0.00
27/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11377	12	11	12	0.00
27/08/2020	2044 On 06-May-21			Bond Future	12.08	76.5407	76.7587	76.5407	0.00
27/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6468	6	6	6	0.00
27/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6434	6	6	6	0.00
27/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6400	6	6	6	0.00
27/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4308	4	4	4	0.00
27/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4331	4	4	4	0.00
27/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4285	4	4	4	0.00
27/08/2020	2044 On 05-August-21			Bond Future	12.33	72.9895	73.2098	72.9895	0.00
27/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6672	7	7	7	0.00
27/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6703	7	7	7	0.00
27/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6640	7	7	7	0.00
27/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5147	5	5	5	0.00
27/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5122	5	5	5	0.00
27/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5098	5	5	5	0.00
27/08/2020	2046 On 05-November-20			Bond Future	93.56	93.5739	93.5570	93.5739	16,197.00
27/08/2020	2046 On 04-February-21			Bond Future	94.54	94.5590	94.5416	94.5590	0.00
27/08/2020	2046 On 06-May-21			Bond Future	93.79	93.8099	93.7922	93.8099	0.00
27/08/2020	2046 On 05-August-21			Bond Future	94.83	94.8483	94.8304	94.8483	0.00
27/08/2020	2050 On 05-November-20			Bond Future	97.67	97.3305	97.6725	97.3305	14,156.00
27/08/2020	2050 On 04-February-21			Bond Future	96.83	96.4817	96.8268	96.4817	0.00
27/08/2020	2050 On 06-May-21			Bond Future	97.88	97.5276	97.8764	97.5276	0.00
27/08/2020	2050 On 05-August-21			Bond Future	97.05	96.6968	97.0493	96.6968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	AL37 On 05-November-20			Index Future	748.58	749.0210	748.5780	749.0210	0.00
27/08/2020	AL37 On 04-February-21			Index Future	756.27	756.7210	756.2710	756.7210	0.00
27/08/2020	AL37 On 06-May-21			Index Future	764.28	764.7390	764.2830	764.7390	0.00
27/08/2020	AL37 On 05-August-21			Index Future	772.47	772.9340	772.4720	772.9340	0.00
27/08/2020	AL7T On 05-November-20			Index Future	816.62	816.4380	816.6200	816.4380	0.00
27/08/2020	AL7T On 04-February-21			Index Future	825.01	824.8310	825.0110	824.8310	0.00
27/08/2020	AL7T On 06-May-21			Index Future	833.75	833.5700	833.7510	833.5700	0.00
27/08/2020	AL7T On 05-August-21			Index Future	842.69	842.5030	842.6850	842.5030	0.00
27/08/2020	ALBI On 05-November-20			Index Future	715.95	715.1080	715.9490	715.1080	209.00
27/08/2020	ALBI On 04-February-21			Index Future	723.31	722.4590	723.3060	722.4590	0.00
27/08/2020	ALBI On 06-May-21			Index Future	730.97	730.1150	730.9690	730.1150	0.00
27/08/2020	ALBI On 05-August-21			Index Future	738.80	737.9380	738.8020	737.9380	0.00
27/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	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
27/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	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
27/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2020	ES33 On 05-November-20			Bond Future	11.99	71.8761	72.0747	71.8761	350.00
27/08/2020	ES33 On 04-February-21			Bond Future	12.27	72.6152	72.8156	72.6152	0.00
27/08/2020	ES33 On 06-May-21			Bond Future	12.56	69.6106	69.8129	69.6106	0.00
27/08/2020	ES33 On 05-August-21			Bond Future	12.86	70.3650	70.5695	70.3650	0.00
27/08/2020	ES42 On 05-November-20			Bond Future	12.41	71.0240	71.2427	71.0240	4,789.00
27/08/2020	ES42 On 04-February-21			Bond Future	12.67	71.7550	71.9757	71.7550	0.00
27/08/2020	ES42 On 06-May-21			Bond Future	12.95	68.2581	68.4810	68.2581	0.00
27/08/2020	ES42 On 05-August-21			Bond Future	13.23	68.9983	69.2235	68.9983	0.00
27/08/2020	GOVI On 05-November-20			GOVI	707.27	706.5050	707.2650	706.5050	1,012.00
27/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	305650	31	31	31	0.00
27/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	305850	31	31	31	0.00
27/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	305750	31	31	31	0.00
27/08/2020	GOVI On 04-February-21			GOVI	714.53	713.7670	714.5330	713.7670	0.00
27/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	364070	37	36	37	0.00
27/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	364170	37	36	37	0.00
27/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	364270	37	36	37	0.00
27/08/2020	GOVI On 06-May-21			GOVI	722.10	721.3300	722.1030	721.3300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	434330	43	43	43	0.00
27/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	434130	43	43	43	0.00
27/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	434230	43	43	43	0.00
27/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-August-21			GOVI	729.84	729.0600	729.8400	729.0600	0.00
27/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	106900	10	11	10	0.00
27/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	107000	10	11	10	0.00
27/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	107100	10	11	10	0.00
27/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2020	IGOV On 05-November-20			Index Future	258.27	257.6500	258.2700	257.6500	1,258.00
27/08/2020	IGOV On 04-February-21			Index Future	260.99	260.3620	260.9870	260.3620	0.00
27/08/2020	IGOV On 06-May-21			Index Future	263.82	263.1830	263.8150	263.1830	0.00
27/08/2020	IGOV On 05-August-21			Index Future	266.70	266.0650	266.7040	266.0650	0.00
27/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
27/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	94.0000	94.0000	94.0000	0.00
27/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2300	92.2500	92.2300	0.00
27/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.3900	90.4200	90.3900	0.00
27/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.3600	89.4000	89.3600	0.00
27/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6400	90.7000	90.6400	51.00
27/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.15	90.0800	90.1500	90.0800	0.00
27/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2000	90.2900	90.2000	0.00
27/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.47	93.3800	93.4700	93.3800	0.00
27/08/2020	IS05 On 20-December-22			Interest Rate Swap	94.00	93.9000	94.0000	93.9000	0.00
27/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.42	86.3100	86.4200	86.3100	0.00
27/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.99	91.8600	91.9900	91.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.62	80.4700	80.6200	80.4700	0.00
27/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.26	77.1100	77.2600	77.1100	0.00
27/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.79	75.6300	75.7900	75.6300	0.00
27/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.93	77.7700	77.9300	77.7700	0.00
27/08/2020	IS10 On 21-December-26			Interest Rate Swap	82.07	81.9200	82.0700	81.9200	0.00
27/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.72	80.5700	80.7200	80.5700	0.00
27/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.93	82.7900	82.9300	82.7900	0.00
27/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.85	88.7100	88.8500	88.7100	0.00
27/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.37	89.2100	89.3700	89.2100	0.00
27/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.52	82.3500	82.5200	82.3500	0.00
27/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.43	90.2600	90.4300	90.2600	0.00
27/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.46	96.5550	96.5450	96.5550	10,000.00
27/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.53	96.5050	96.4750	96.5050	0.00
27/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.54	96.4900	96.4650	96.4900	0.00
27/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.55	96.4800	96.4550	96.4800	30,010.00
27/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.56	96.4800	96.4450	96.4800	0.00
27/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.59	96.4600	96.4150	96.4600	0.00
27/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.60	96.4550	96.4000	96.4550	0.00
27/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.3250	96.2700	96.3250	0.00
27/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1800	96.1250	96.1800	0.00
27/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9900	95.9400	95.9900	0.00
27/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.8350	95.7750	95.8350	0.00
27/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.46	95.6100	95.5450	95.6100	0.00
27/08/2020	R023 On 05-November-20			Bond Future	4.64	108.3567	108.2357	108.3567	34,394.00
27/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6129	6	6	6	0.00
27/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6150	6	6	6	0.00
27/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6108	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
27/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
27/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
27/08/2020	R023 On 04-February-21			Bond Future	4.71	109.4706	109.3479	109.4706	0.00
27/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3192	3	3	3	0.00
27/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3230	3	3	3	0.00
27/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3211	3	3	3	0.00
27/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	19	0	0	0	0.00
27/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	20	0	0	0	0.00
27/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	19	0	0	0	0.00
27/08/2020	R023 On 06-May-21			Bond Future	4.77	106.7240	106.5999	106.7240	0.00
27/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4788	5	5	5	0.00
27/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4821	5	5	5	0.00
27/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4805	5	5	5	0.00
27/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	3	0	0	0	0.00
27/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	0	0	0.00
27/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	3	0	0	0	0.00
27/08/2020	R023 On 05-August-21			Bond Future	4.84	107.8803	107.7546	107.8803	0.00
27/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1132	1	1	1	0.00
27/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1121	1	1	1	0.00
27/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1110	1	1	1	0.00
27/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	425	0	0	0	0.00
27/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	429	0	0	0	0.00
27/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	421	0	0	0	0.00
27/08/2020	R035 On 05-November-20			Bond Future	11.05	86.0456	86.2560	86.0456	106,606.00
27/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1238	1	1	1	0.00
27/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1257	1	1	1	0.00
27/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1219	1	1	1	0.00
27/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	5995	6	6	6	0.00
27/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	5946	6	6	6	0.00
27/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	5897	6	6	6	0.00
27/08/2020	R035 On 04-February-21			Bond Future	11.29	86.9301	87.1424	86.9301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1525	1	2	1	0.00
27/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1405	1	1	1	0.00
27/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1390	1	1	1	0.00
27/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3873	4	4	4	0.00
27/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1376	1	1	1	0.00
27/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9465	10	9	10	0.00
27/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9520	10	10	10	0.00
27/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	8976	9	9	9	650.00
27/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4791	5	5	5	650.00
27/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9410	10	9	10	0.00
27/08/2020	R035 On 06-May-21			Bond Future	11.53	83.3776	83.5919	83.3776	0.00
27/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7759	8	8	8	0.00
27/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5027	5	5	5	0.00
27/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9250	9	9	9	0.00
27/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7834	8	8	8	0.00
27/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1877	2	2	2	793.00
27/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6563	6	7	6	0.00
27/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3008	3	3	3	1,650.00
27/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4350	4	4	4	0.00
27/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7797	8	8	8	0.00
27/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5590	6	6	6	793.00
27/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7410	8	7	8	0.00
27/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3735	4	4	4	793.00
27/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3099	3	3	3	0.00
27/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	4897	5	5	5	1,650.00
27/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2384	2	2	2	1,650.00
27/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3115	3	3	3	0.00
27/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10023	10	10	10	0.00
27/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3082	3	3	3	0.00
27/08/2020	R035 On 05-August-21			Bond Future	11.78	84.2811	84.4977	84.2811	0.00
27/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	4	0	0	0	0.00
27/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	4	0	0	0	0.00
27/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	4	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53713	54	54	54	0.00
27/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53597	54	54	54	0.00
27/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53830	54	54	54	0.00
27/08/2020	R186 On 05-November-20			Bond Future	7.55	118.3432	118.2722	118.3432	90,342.00
27/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5902	6	6	6	0.00
27/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	687	1	1	1	1,200.00
27/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5859	6	6	6	0.00
27/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1669	2	2	2	80.00
27/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5816	6	6	6	0.00
27/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3225	3	3	3	1,200.00
27/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	214	0	0	0	80.00
27/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2668	3	3	3	3,500.00
27/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4551	5	5	5	3,500.00
27/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8593	9	9	9	0.00
27/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	515	1	1	1	0.00
27/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1176	1	1	1	0.00
27/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	64	0	0	0	3,500.00
27/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	283	0	0	0	0.00
27/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5914	6	6	6	0.00
27/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1949	2	2	2	0.00
27/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	911	1	1	1	0.00
27/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	289	0	0	0	0.00
27/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	276	0	0	0	0.00
27/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3638	4	4	4	0.00
27/08/2020	R186 On 04-February-21			Bond Future	7.75	114.2809	114.2087	114.2809	50.00
27/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3627	4	4	4	0.00
27/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3659	4	4	4	0.00
27/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3164	3	3	3	0.00
27/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3691	4	4	4	0.00
27/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1606	2	2	2	0.00
27/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1589	2	2	2	0.00
27/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1897	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
27/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1623	2	2	2	0.00
27/08/2020	R186 On 06-May-21			Bond Future	7.95	115.4930	115.4198	115.4930	0.00
27/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12666	13	13	13	0.00
27/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12627	13	13	13	0.00
27/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12588	13	13	13	0.00
27/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	135	0	0	0	0.00
27/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	137	0	0	0	0.00
27/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	133	0	0	0	0.00
27/08/2020	R186 On 05-August-21			Bond Future	8.17	111.4632	111.3891	111.4632	0.00
27/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4441	4	4	4	0.00
27/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4469	5	4	5	0.00
27/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4497	5	4	5	0.00
27/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2441	2	2	2	0.00
27/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2474	2	2	2	0.00
27/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2457	2	2	2	0.00
27/08/2020	R197 On 05-November-20			Bond Future	311.77	310.4574	311.7724	310.4574	2,902.00
27/08/2020	R197 On 04-February-21			Bond Future	307.27	305.9431	307.2707	305.9431	0.00
27/08/2020	R197 On 06-May-21			Bond Future	310.60	309.2598	310.6012	309.2598	0.00
27/08/2020	R197 On 05-August-21			Bond Future	306.11	304.7512	306.1072	304.7512	0.00
27/08/2020	R202 On 05-November-20			Bond Future	214.88	214.9238	214.8842	214.9238	8,104.00
27/08/2020	R202 On 04-February-21			Bond Future	213.01	213.0526	213.0117	213.0526	0.00
27/08/2020	R202 On 06-May-21			Bond Future	215.32	215.3620	215.3203	215.3620	0.00
27/08/2020	R202 On 05-August-21			Bond Future	213.49	213.5327	213.4904	213.5327	0.00
27/08/2020	R208 On 05-November-20			Bond Future	3.50	102.0352	101.9965	102.0352	7,525.00
27/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	500	1	0	1	0.00
27/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	496	1	0	1	0.00
27/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	492	1	0	1	0.00
27/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
27/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
27/08/2020	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
27/08/2020	R209 On 05-November-20			Bond Future	10.94	65.9421	66.1497	65.9421	26,330.00
27/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	821	1	1	1	0.00
27/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	847	1	1	1	0.00
27/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	834	1	1	1	0.00
27/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6169	6	6	6	0.00
27/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6121	6	6	6	0.00
27/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6217	6	6	6	0.00
27/08/2020	R209 On 04-February-21			Bond Future	11.15	66.6203	66.8298	66.6203	0.00
27/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1536	1	2	1	0.00
27/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1551	2	2	2	0.00
27/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1522	1	2	1	0.00
27/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7402	8	7	8	0.00
27/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7357	8	7	8	0.00
27/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7312	7	7	7	0.00
27/08/2020	R209 On 06-May-21			Bond Future	11.36	64.1869	64.3985	64.1869	1,420.00
27/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2003	2	2	2	3,000.00
27/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4101	4	4	4	0.00
27/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6887	7	7	7	0.00
27/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6951	7	7	7	0.00
27/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6983	7	7	7	0.00
27/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6919	7	7	7	0.00
27/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2674	3	3	3	0.00
27/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2645	3	3	3	0.00
27/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2631	3	3	3	3,000.00
27/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2660	3	3	3	0.00
27/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4656	5	5	5	3,000.00
27/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8077	8	8	8	0.00
27/08/2020	R209 On 05-August-21			Bond Future	11.58	64.8826	65.0964	64.8826	0.00
27/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5592	5	6	5	0.00
27/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5565	5	6	5	0.00
27/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5620	6	6	6	0.00
27/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4519	5	5	5	0.00
27/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4498	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4477	5	4	5	0.00
27/08/2020	R210 On 05-November-20			Bond Future	188.04	187.0616	188.0410	187.0616	2,243.00
27/08/2020	R210 On 04-February-21			Bond Future	190.02	189.0308	190.0197	189.0308	0.00
27/08/2020	R210 On 06-May-21			Bond Future	189.39	188.3904	189.3898	188.3904	0.00
27/08/2020	R210 On 05-August-21			Bond Future	191.49	190.4757	191.4858	190.4757	0.00
27/08/2020	R212 On 05-November-20			Bond Future	167.88	167.7377	167.8790	167.7377	6,967.00
27/08/2020	R212 On 04-February-21			Bond Future	167.37	167.2256	167.3677	167.2256	0.00
27/08/2020	R212 On 06-May-21			Bond Future	169.18	169.0383	169.1817	169.0383	0.00
27/08/2020	R212 On 05-August-21			Bond Future	168.74	168.5983	168.7431	168.5983	0.00
27/08/2020	R213 On 05-November-20			Bond Future	9.91	82.7591	82.8296	82.7591	16,434.00
27/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1682	2	2	2	0.00
27/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1727	2	2	2	0.00
27/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1705	2	2	2	0.00
27/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3486	4	3	4	0.00
27/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3417	3	3	3	0.00
27/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3451	4	3	4	0.00
27/08/2020	R213 On 04-February-21			Bond Future	10.13	83.6098	83.6807	83.6098	0.00
27/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1826	2	2	2	0.00
27/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1807	2	2	2	0.00
27/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1788	2	2	2	0.00
27/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5860	6	6	6	0.00
27/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5899	6	6	6	0.00
27/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5821	6	6	6	0.00
27/08/2020	R213 On 06-May-21			Bond Future	10.35	80.9673	81.0388	80.9673	0.00
27/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9023	9	9	9	0.00
27/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9057	9	9	9	0.00
27/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8989	9	9	9	0.00
27/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1422	1	1	1	0.00
27/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1411	1	1	1	0.00
27/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1399	1	1	1	0.00
27/08/2020	R213 On 05-August-21			Bond Future	10.58	81.8446	81.9168	81.8446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5375	5	5	5	0.00
27/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5347	5	5	5	0.00
27/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5318	5	5	5	0.00
27/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	3987	4	4	4	0.00
27/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4008	4	4	4	0.00
27/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3966	4	4	4	0.00
27/08/2020	R214 On 05-November-20			Bond Future	11.21	63.6103	63.8200	63.6103	19,969.00
27/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	840	1	1	1	0.00
27/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	853	1	1	1	0.00
27/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	828	1	1	1	0.00
27/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6548	7	7	7	0.00
27/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6498	7	6	7	0.00
27/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6448	7	6	7	0.00
27/08/2020	R214 On 04-February-21			Bond Future	11.42	64.2642	64.4758	64.2642	0.00
27/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1508	1	2	1	0.00
27/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1537	1	2	1	0.00
27/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1523	1	2	1	0.00
27/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7854	8	8	8	0.00
27/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7806	8	8	8	0.00
27/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	7901	8	8	8	0.00
27/08/2020	R214 On 06-May-21			Bond Future	11.62	61.6686	61.8824	61.6686	0.00
27/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6348	6	6	6	0.00
27/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6317	6	6	6	0.00
27/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6286	6	6	6	0.00
27/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3153	3	3	3	0.00
27/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3169	3	3	3	0.00
27/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3136	3	3	3	0.00
27/08/2020	R214 On 05-August-21			Bond Future	11.84	62.3369	62.5530	62.3369	0.00
27/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5600	5	6	5	0.00
27/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5654	6	6	6	0.00
27/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5627	6	6	6	0.00
27/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4724	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
27/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4702	5	5	5	0.00
27/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4746	5	5	5	0.00
27/08/2020	R248 On 05-November-20			Bond Future	11.59	78.0002	78.2841	78.0002	111,762.00
27/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	313	0	0	0	0.00
27/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	289	0	0	0	950.00
27/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1658	2	2	2	950.00
27/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	307	0	0	0	0.00
27/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	301	0	0	0	0.00
27/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	11833	12	12	12	0.00
27/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	11911	12	12	12	0.00
27/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12066	12	12	12	0.00
27/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	11756	12	12	12	0.00
27/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5706	6	6	6	0.00
27/08/2020	R248 On 04-February-21			Bond Future	11.82	78.8020	79.0886	78.8020	0.00
27/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3677	4	4	4	2,590.00
27/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1813	2	2	2	2,590.00
27/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1346	1	1	1	0.00
27/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1360	1	1	1	0.00
27/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1375	1	1	1	0.00
27/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10725	11	11	11	0.00
27/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	10851	11	11	11	0.00
27/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	10788	11	11	11	0.00
27/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9120	9	9	9	0.00
27/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5741	6	6	6	0.00
27/08/2020	R248 On 06-May-21			Bond Future	12.04	75.2264	75.5159	75.2264	0.00
27/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6235	6	6	6	0.00
27/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6303	6	6	6	0.00
27/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6269	6	6	6	0.00
27/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4458	5	4	5	0.00
27/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4434	5	4	5	0.00
27/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4482	5	4	5	0.00
27/08/2020	R248 On 05-August-21			Bond Future	12.28	76.0416	76.3342	76.0416	0.00

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27/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6544	6	7	6	0.00
27/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6576	6	7	6	0.00
27/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6512	6	7	6	0.00
27/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5214	5	5	5	0.00
27/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5264	5	5	5	0.00
27/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5239	5	5	5	0.00