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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/08/2020 TO: 31/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	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
31/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	2025 On 05-November-20			Bond Future	142.98	142.8961	142.9767	142.8961	4,141.00
31/08/2020	2025 On 04-February-21			Bond Future	142.99	142.9042	142.9851	142.9042	0.00
31/08/2020	2025 On 06-May-21			Bond Future	144.53	144.4527	144.5342	144.4527	0.00
31/08/2020	2025 On 05-August-21			Bond Future	144.62	144.5344	144.6168	144.5344	0.00
31/08/2020	2029 On 05-November-20			Bond Future	102.31	102.0931	102.3092	102.0931	5,004.00
31/08/2020	2029 On 04-February-21			Bond Future	103.38	103.1671	103.3850	103.1671	0.00
31/08/2020	2029 On 06-May-21			Bond Future	103.38	103.1558	103.3759	103.1558	0.00
31/08/2020	2029 On 05-August-21			Bond Future	104.52	104.2973	104.5198	104.2973	0.00
31/08/2020	2030 On 05-November-20			Bond Future	9.42	93.3391	93.5590	93.3391	92,112.00
31/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4167	4	4	4	0.00
31/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1224	1	1	1	1,000.00
31/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	870	1	1	1	3,000.00
31/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	2763	3	3	3	0.00
31/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	295	0	0	0	1,000.00
31/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2057	2	2	2	0.00
31/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	688	1	1	1	3,000.00
31/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2085	2	2	2	0.00
31/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4453	4	4	4	0.00
31/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	165	0	0	0	3,000.00
31/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2114	2	2	2	0.00
31/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	2897	3	3	3	0.00
31/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	309	0	0	0	14,160.00
31/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	887	1	1	1	14,160.00
31/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3657	4	4	4	0.00
31/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1659	2	2	2	3,000.00
31/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6236	6	6	6	0.00
31/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1204	1	1	1	15,414.00
31/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5788	6	6	6	0.00
31/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	450	1	0	1	15,414.00

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31/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3485	4	3	4	0.00
31/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	483	1	0	1	3,000.00
31/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	5750	6	6	6	0.00
31/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4181	5	4	5	0.00
31/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1602	2	2	2	2,500.00
31/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2239	3	2	3	0.00
31/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	4765	5	5	5	0.00
31/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	2767	3	3	3	0.00
31/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	562	1	1	1	8,000.00
31/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2297	3	2	3	0.00
31/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6664	7	7	7	0.00
31/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1192	1	1	1	14,160.00
31/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	892	1	1	1	1,000.00
31/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2268	3	2	3	0.00
31/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	988	1	1	1	5,000.00
31/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8163	8	8	8	0.00
31/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3446	4	3	4	0.00
31/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	1694	2	2	2	3,000.00
31/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	6776	7	7	7	0.00
31/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4224	5	4	5	0.00
31/08/2020	2030 On 04-February-21			Bond Future	9.64	90.2939	90.5157	90.2939	0.00
31/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	609	1	1	1	1,600.00
31/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	768	1	1	1	1,000.00
31/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2026	2	2	2	0.00
31/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	1919	2	2	2	1,000.00
31/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	758	1	1	1	800.00
31/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2004	2	2	2	0.00
31/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2092	2	2	2	1,600.00
31/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	1983	2	2	2	0.00
31/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1421	2	1	2	800.00
31/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	4994	5	5	5	0.00
31/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	1936	2	2	2	1,800.00
31/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	5851	6	6	6	0.00

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31/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	4833	5	5	5	0.00
31/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8196	8	8	8	0.00
31/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4688	5	5	5	0.00
31/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4724	5	5	5	0.00
31/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4546	5	5	5	0.00
31/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9035	9	9	9	0.00
31/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4652	5	5	5	0.00
31/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8145	8	8	8	0.00
31/08/2020	2030 On 06-May-21			Bond Future	9.86	91.2515	91.4755	91.2515	0.00
31/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6672	7	7	7	0.00
31/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2188	2	2	2	0.00
31/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10106	10	10	10	0.00
31/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	673	1	1	1	700.00
31/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4387	4	4	4	0.00
31/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4044	4	4	4	0.00
31/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10144	10	10	10	0.00
31/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2330	2	2	2	0.00
31/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10181	10	10	10	0.00
31/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	945	1	1	1	0.00
31/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	5837	6	6	6	700.00
31/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11574	12	12	12	0.00
31/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3717	4	4	4	700.00
31/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	963	1	1	1	0.00
31/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6091	6	6	6	0.00
31/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	954	1	1	1	0.00
31/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3423	4	3	4	0.00
31/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2111	2	2	2	0.00
31/08/2020	2030 On 05-August-21			Bond Future	10.10	88.2349	88.4612	88.2349	0.00
31/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5067	5	5	5	0.00
31/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5097	5	5	5	0.00
31/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5126	5	5	5	0.00
31/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3447	4	3	4	0.00
31/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3490	4	3	4	0.00

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31/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3468	4	3	4	0.00
31/08/2020	2032 On 05-November-20			Bond Future	10.35	86.9487	87.0561	86.9487	118,095.00
31/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1071	1	1	1	0.00
31/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	4855	5	5	5	0.00
31/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5234	5	5	5	0.00
31/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1089	1	1	1	0.00
31/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	290	0	0	0	3,000.00
31/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	817	1	1	1	3,000.00
31/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	586	1	1	1	1,000.00
31/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	197	0	0	0	1,000.00
31/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1052	1	1	1	0.00
31/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	4727	5	5	5	0.00
31/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8130	8	8	8	0.00
31/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9188	9	9	9	0.00
31/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1027	1	1	1	1,000.00
31/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6246	7	6	7	0.00
31/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4638	5	5	5	0.00
31/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5382	6	5	6	0.00
31/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4682	5	5	5	0.00
31/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1150	1	1	1	3,000.00
31/08/2020	2032 On 04-February-21			Bond Future	10.58	87.8424	87.9504	87.8424	60.00
31/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	504	1	1	1	800.00
31/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1414	2	1	2	0.00
31/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1448	2	1	2	0.00
31/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	966	1	1	1	800.00
31/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4425	5	4	5	0.00
31/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1431	2	1	2	0.00
31/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7213	7	7	7	0.00
31/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7167	7	7	7	0.00
31/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	8866	9	9	9	0.00
31/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3038	3	3	3	800.00
31/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7259	7	7	7	0.00

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31/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11741	12	12	12	0.00
31/08/2020	2032 On 06-May-21			Bond Future	10.81	84.6289	84.7380	84.6289	0.00
31/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3158	3	3	3	736.00
31/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8762	9	9	9	0.00
31/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10413	10	10	10	0.00
31/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8797	9	9	9	0.00
31/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8727	9	9	9	0.00
31/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	1928	2	2	2	0.00
31/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1899	2	2	2	0.00
31/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1913	2	2	2	0.00
31/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1324	1	1	1	736.00
31/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5916	6	6	6	0.00
31/08/2020	2032 On 05-August-21			Bond Future	11.06	85.5460	85.6562	85.5460	0.00
31/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5679	6	6	6	0.00
31/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5648	6	6	6	0.00
31/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5710	6	6	6	0.00
31/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4095	4	4	4	0.00
31/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4074	4	4	4	0.00
31/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4052	4	4	4	0.00
31/08/2020	2033 On 05-November-20			Bond Future	96.89	96.7167	96.8904	96.7167	10,622.00
31/08/2020	2033 On 04-February-21			Bond Future	97.91	97.7339	97.9091	97.7339	0.00
31/08/2020	2033 On 06-May-21			Bond Future	97.77	97.5881	97.7651	97.5881	0.00
31/08/2020	2033 On 05-August-21			Bond Future	98.85	98.6680	98.8468	98.6680	0.00
31/08/2020	2037 On 05-November-20			Bond Future	11.32	81.5391	81.5863	81.5391	139,105.00
31/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	484	1	0	1	0.00
31/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	466	1	0	1	0.00
31/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	475	1	0	1	0.00
31/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8073	8	8	8	0.00
31/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	7950	8	8	8	0.00
31/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8011	8	8	8	0.00
31/08/2020	2037 On 04-February-21			Bond Future	11.55	78.1224	78.1699	78.1224	0.00

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31/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5495	6	5	6	300.00
31/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	579	1	1	1	72.00
31/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1222	1	1	1	0.00
31/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12171	12	12	12	0.00
31/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2264	2	2	2	0.00
31/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1333	1	1	1	0.00
31/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5252	5	5	5	0.00
31/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1235	1	1	1	0.00
31/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1527	2	2	2	240.00
31/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1249	1	1	1	0.00
31/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9391	10	9	10	0.00
31/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3224	3	3	3	240.00
31/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8366	9	8	9	0.00
31/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9503	10	10	10	0.00
31/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	680	1	1	1	300.00
31/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	6646	7	7	7	72.00
31/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9060	9	9	9	72.00
31/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9447	10	9	10	0.00
31/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13343	13	13	13	0.00
31/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3067	3	3	3	0.00
31/08/2020	2037 On 06-May-21			Bond Future	11.79	78.9512	78.9990	78.9512	0.00
31/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6979	7	7	7	0.00
31/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7014	7	7	7	0.00
31/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7049	7	7	7	0.00
31/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3461	4	3	4	0.00
31/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3443	4	3	4	0.00
31/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3480	4	3	4	0.00
31/08/2020	2037 On 05-August-21			Bond Future	12.05	75.5511	75.5994	75.5511	0.00
31/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	5950	6	6	6	0.00
31/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	5980	6	6	6	0.00
31/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6011	6	6	6	0.00
31/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	4796	5	5	5	0.00
31/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	4748	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
31/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	4772	5	5	5	0.00
31/08/2020	2038 On 05-November-20			Bond Future	107.95	107.7814	107.9478	107.7814	11,107.00
31/08/2020	2038 On 04-February-21			Bond Future	107.40	107.2334	107.4011	107.2334	0.00
31/08/2020	2038 On 06-May-21			Bond Future	108.56	108.3954	108.5647	108.3954	0.00
31/08/2020	2038 On 05-August-21			Bond Future	108.06	107.8887	108.0598	107.8887	0.00
31/08/2020	2040 On 05-November-20			Bond Future	11.52	83.2108	83.1604	83.2108	72,631.00
31/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	122	0	0	0	2,000.00
31/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	433	1	0	1	0.00
31/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	376	1	0	1	2,000.00
31/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	67	0	0	0	2,000.00
31/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	230	0	0	0	2,380.00
31/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	441	1	0	1	0.00
31/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1546	2	2	2	2,380.00
31/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3647	4	4	4	0.00
31/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	450	1	0	1	0.00
31/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	2956	3	3	3	0.00
31/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3053	3	3	3	2,000.00
31/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	8881	9	9	9	0.00
31/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	14996	15	15	15	0.00
31/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11069	11	11	11	0.00
31/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	8814	9	9	9	0.00
31/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2467	3	2	3	2,000.00
31/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	4989	5	5	5	0.00
31/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9425	10	9	10	0.00
31/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13135	13	13	13	0.00
31/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	8948	9	9	9	0.00
31/08/2020	2040 On 04-February-21			Bond Future	11.75	79.5612	79.5099	79.5612	0.00
31/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	814	1	1	1	800.00
31/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4343	5	4	5	0.00
31/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1216	1	1	1	0.00
31/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	370	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
31/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	416	1	0	1	800.00
31/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1230	1	1	1	0.00
31/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1000	1	1	1	500.00
31/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3817	4	4	4	0.00
31/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1203	1	1	1	0.00
31/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10416	11	10	11	0.00
31/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	4941	5	5	5	500.00
31/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11420	12	11	12	0.00
31/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	16805	17	17	17	0.00
31/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16180	16	16	16	0.00
31/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12544	13	13	13	0.00
31/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10294	10	10	10	0.00
31/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10355	10	10	10	0.00
31/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4390	5	4	5	800.00
31/08/2020	2040 On 06-May-21			Bond Future	11.99	80.4052	80.3532	80.4052	0.00
31/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6639	7	7	7	0.00
31/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6674	7	7	7	0.00
31/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6604	7	7	7	0.00
31/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4052	4	4	4	0.00
31/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4029	4	4	4	0.00
31/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4007	4	4	4	0.00
31/08/2020	2040 On 05-August-21			Bond Future	12.24	76.7706	76.7180	76.7706	0.00
31/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6246	7	6	7	0.00
31/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6308	7	6	7	0.00
31/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6277	7	6	7	0.00
31/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	4891	5	5	5	0.00
31/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	4917	5	5	5	0.00
31/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	4942	5	5	5	0.00
31/08/2020	2044 On 05-November-20			Bond Future	11.62	79.4646	79.4804	79.4646	49,330.00
31/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	386	1	0	1	0.00
31/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	167	0	0	0	0.00
31/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2291	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	92	0	0	0	1,815.00
31/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	402	1	0	1	0.00
31/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2434	3	2	3	0.00
31/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	171	0	0	0	300.00
31/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	394	1	0	1	0.00
31/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	202	0	0	0	525.00
31/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	31	0	0	0	525.00
31/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1734	2	2	2	0.00
31/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	7	0	0	0	1,815.00
31/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	193	0	0	0	1,815.00
31/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	27	0	0	0	300.00
31/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1474	2	1	2	0.00
31/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11592	12	12	12	0.00
31/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	4721	5	5	5	1,815.00
31/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	3677	4	4	4	1,815.00
31/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21755	22	22	22	0.00
31/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9268	9	9	9	0.00
31/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	11745	12	12	12	0.00
31/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17393	17	17	17	0.00
31/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9337	9	9	9	0.00
31/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17840	18	18	18	0.00
31/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12209	12	12	12	0.00
31/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14133	14	14	14	0.00
31/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5218	5	5	5	525.00
31/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12131	12	12	12	0.00
31/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	3863	4	4	4	300.00
31/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9406	10	9	10	0.00
31/08/2020	2044 On 04-February-21			Bond Future	11.85	75.9015	75.9172	75.9015	0.00
31/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1022	1	1	1	0.00
31/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1046	1	1	1	0.00
31/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	952	1	1	1	0.00
31/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	412	0	0	0	265.00
31/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1034	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
31/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	696	1	1	1	0.00
31/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1764	2	2	2	0.00
31/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11315	11	11	11	0.00
31/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	11773	12	12	12	265.00
31/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16366	16	16	16	0.00
31/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8484	9	8	9	265.00
31/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11380	12	11	12	0.00
31/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13496	14	13	14	0.00
31/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11251	11	11	11	0.00
31/08/2020	2044 On 06-May-21			Bond Future	12.08	76.7068	76.7224	76.7068	0.00
31/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6395	6	6	6	0.00
31/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6361	6	6	6	0.00
31/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6328	6	6	6	0.00
31/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4272	4	4	4	0.00
31/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4295	4	4	4	0.00
31/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4248	4	4	4	0.00
31/08/2020	2044 On 05-August-21			Bond Future	12.33	73.1573	73.1730	73.1573	0.00
31/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6396	7	6	7	0.00
31/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6428	7	6	7	0.00
31/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6364	7	6	7	0.00
31/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	4908	5	5	5	0.00
31/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	4883	5	5	5	0.00
31/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	4859	5	5	5	0.00
31/08/2020	2046 On 05-November-20			Bond Future	95.85	95.5887	95.8527	95.5887	16,197.00
31/08/2020	2046 On 04-February-21			Bond Future	96.86	96.5943	96.8606	96.5943	0.00
31/08/2020	2046 On 06-May-21			Bond Future	96.14	95.8669	96.1360	95.8669	0.00
31/08/2020	2046 On 05-August-21			Bond Future	97.20	96.9279	97.2000	96.9279	0.00
31/08/2020	2050 On 05-November-20			Bond Future	98.62	98.1431	98.6167	98.1431	14,156.00
31/08/2020	2050 On 04-February-21			Bond Future	97.78	97.3021	97.7803	97.3021	0.00
31/08/2020	2050 On 06-May-21			Bond Future	98.84	98.3566	98.8398	98.3566	0.00
31/08/2020	2050 On 05-August-21			Bond Future	98.02	97.5347	98.0231	97.5347	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
31/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	AL37 On 05-November-20			Index Future	749.73	748.1360	749.7300	748.1360	0.00
31/08/2020	AL37 On 04-February-21			Index Future	757.42	755.8210	757.4230	755.8210	0.00
31/08/2020	AL37 On 06-May-21			Index Future	765.44	763.8260	765.4410	763.8260	0.00
31/08/2020	AL37 On 05-August-21			Index Future	773.64	772.0100	773.6400	772.0100	0.00
31/08/2020	AL7T On 05-November-20			Index Future	817.50	815.8030	817.4950	815.8030	0.00
31/08/2020	AL7T On 04-February-21			Index Future	825.88	824.1830	825.8820	824.1830	0.00
31/08/2020	AL7T On 06-May-21			Index Future	834.63	832.9130	834.6260	832.9130	0.00
31/08/2020	AL7T On 05-August-21			Index Future	843.57	841.8370	843.5660	841.8370	0.00
31/08/2020	ALBI On 05-November-20			Index Future	716.48	715.4960	716.4790	715.4960	209.00
31/08/2020	ALBI On 04-February-21			Index Future	723.83	722.8460	723.8300	722.8460	0.00
31/08/2020	ALBI On 06-May-21			Index Future	731.49	730.5020	731.4930	730.5020	0.00
31/08/2020	ALBI On 05-August-21			Index Future	739.33	738.3290	739.3280	738.3290	0.00
31/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	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
31/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	C442 On 25-April-42			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
31/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2020	ES33 On 05-November-20			Bond Future	12.00	72.0119	72.0538	72.0119	350.00
31/08/2020	ES33 On 04-February-21			Bond Future	12.28	72.7519	72.7938	72.7519	0.00
31/08/2020	ES33 On 06-May-21			Bond Future	12.56	69.7484	69.7906	69.7484	0.00
31/08/2020	ES33 On 05-August-21			Bond Future	12.86	70.5042	70.5469	70.5042	0.00
31/08/2020	ES42 On 05-November-20			Bond Future	12.41	71.2303	71.2469	71.2303	4,789.00
31/08/2020	ES42 On 04-February-21			Bond Future	12.67	71.9629	71.9793	71.9629	0.00
31/08/2020	ES42 On 06-May-21			Bond Future	12.95	68.4679	68.4844	68.4679	0.00
31/08/2020	ES42 On 05-August-21			Bond Future	13.23	69.2103	69.2269	69.2103	0.00
31/08/2020	GOVI On 05-November-20			GOVI	707.82	706.8140	707.8190	706.8140	1,011.00
31/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	300110	31	30	31	0.00
31/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	300310	31	30	31	0.00
31/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	300210	31	30	31	0.00
31/08/2020	GOVI On 04-February-21			GOVI	715.08	714.0740	715.0820	714.0740	0.00
31/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	358580	37	36	37	0.00
31/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	358680	37	36	37	0.00
31/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	358780	37	36	37	0.00
31/08/2020	GOVI On 06-May-21			GOVI	722.65	721.6380	722.6520	721.6380	0.00
31/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	439820	43	44	43	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
31/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	439620	43	44	43	0.00
31/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	439720	43	44	43	0.00
31/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-August-21			GOVI	730.39	729.3690	730.3920	729.3690	0.00
31/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	112420	10	11	10	0.00
31/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	112520	10	11	10	0.00
31/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	112620	10	11	10	0.00
31/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
31/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
31/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2020	IGOV On 05-November-20			Index Future	260.27	259.6290	260.2720	259.6290	1,214.00
31/08/2020	IGOV On 04-February-21			Index Future	263.01	262.3600	263.0060	262.3600	0.00
31/08/2020	IGOV On 06-May-21			Index Future	265.85	265.2020	265.8540	265.2020	0.00
31/08/2020	IGOV On 05-August-21			Index Future	268.76	268.1060	268.7640	268.1060	0.00
31/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
31/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	94.0000	94.0000	94.0000	0.00
31/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2500	92.2400	92.2500	0.00
31/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4300	90.4200	90.4300	0.00
31/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4200	89.4100	89.4200	0.00
31/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7300	90.7000	90.7300	51.00
31/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.16	90.1800	90.1600	90.1800	0.00
31/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.30	90.3400	90.3000	90.3400	0.00
31/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.48	93.5300	93.4800	93.5300	0.00
31/08/2020	IS05 On 20-December-22			Interest Rate Swap	94.00	94.0700	94.0000	94.0700	0.00
31/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.43	86.5100	86.4300	86.5100	0.00
31/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.99	92.0900	91.9900	92.0900	0.00
31/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
31/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.81	81.0200	80.8100	81.0200	0.00
31/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.43	77.6400	77.4300	77.6400	0.00
31/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.93	76.1500	75.9300	76.1500	0.00
31/08/2020	IS10 On 21-September-26			Interest Rate Swap	78.06	78.2900	78.0600	78.2900	0.00
31/08/2020	IS10 On 21-December-26			Interest Rate Swap	82.18	82.4400	82.1800	82.4400	0.00
31/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.82	81.1000	80.8200	81.1000	0.00
31/08/2020	IS10 On 21-June-27			Interest Rate Swap	83.03	83.3400	83.0300	83.3400	0.00
31/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.93	89.2600	88.9300	89.2600	0.00
31/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.43	89.7500	89.4300	89.7500	0.00
31/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.57	82.8900	82.5700	82.8900	0.00
31/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.47	90.7700	90.4700	90.7700	0.00
31/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.46	96.5450	96.5450	96.5450	10,000.00
31/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.53	96.4450	96.4750	96.4450	0.00
31/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.54	96.4350	96.4600	96.4350	0.00
31/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.53	96.4150	96.4700	96.4150	30,010.00
31/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.56	96.3950	96.4400	96.3950	0.00
31/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.58	96.3750	96.4200	96.3750	0.00
31/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.59	96.3500	96.4150	96.3500	0.00
31/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.2000	96.3050	96.2000	0.00
31/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.84	96.0450	96.1600	96.0450	30,000.00
31/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.8400	95.9700	95.8400	0.00
31/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.6750	95.8050	95.6750	0.00
31/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.41	95.4450	95.5900	95.4450	0.00
31/08/2020	R023 On 05-November-20			Bond Future	4.63	108.1765	108.2525	108.1765	34,394.00
31/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6146	6	6	6	0.00
31/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6167	6	6	6	0.00
31/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6125	6	6	6	0.00
31/08/2020	R023 On 05-November-20	7.45	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
31/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
31/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
31/08/2020	R023 On 04-February-21			Bond Future	4.70	109.2877	109.3640	109.2877	0.00
31/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3207	3	3	3	0.00
31/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3244	3	3	3	0.00
31/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3225	3	3	3	0.00
31/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	17	0	0	0	0.00
31/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	18	0	0	0	0.00
31/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	17	0	0	0	0.00
31/08/2020	R023 On 06-May-21			Bond Future	4.76	106.5388	106.6157	106.5388	0.00
31/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4804	5	5	5	0.00
31/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4837	5	5	5	0.00
31/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4820	5	5	5	0.00
31/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	0	0	0.00
31/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	0	0	0.00
31/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	0	0	0.00
31/08/2020	R023 On 05-August-21			Bond Future	4.83	107.6928	107.7705	107.6928	0.00
31/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1080	1	1	1	0.00
31/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1069	1	1	1	0.00
31/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1058	1	1	1	0.00
31/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	357	0	0	0	0.00
31/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	362	0	0	0	0.00
31/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	353	0	0	0	0.00
31/08/2020	R035 On 05-November-20			Bond Future	11.06	86.2075	86.2237	86.2075	106,574.00
31/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	997	1	1	1	0.00
31/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1015	1	1	1	0.00
31/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	979	1	1	1	0.00
31/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	5787	6	6	6	0.00
31/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	5737	6	6	6	0.00
31/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	5687	6	6	6	0.00
31/08/2020	R035 On 04-February-21			Bond Future	11.30	87.0930	87.1091	87.0930	0.00
31/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1344	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1230	1	1	1	0.00
31/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1216	1	1	1	0.00
31/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3633	4	4	4	0.00
31/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1203	1	1	1	0.00
31/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9325	9	9	9	0.00
31/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9381	10	9	10	0.00
31/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	8828	9	9	9	650.00
31/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4584	5	5	5	650.00
31/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9269	9	9	9	0.00
31/08/2020	R035 On 06-May-21			Bond Future	11.53	83.5419	83.5580	83.5419	0.00
31/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7675	8	8	8	0.00
31/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4957	5	5	5	0.00
31/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9168	9	9	9	0.00
31/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7750	8	8	8	0.00
31/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1845	2	2	2	793.00
31/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7712	8	8	8	0.00
31/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2959	3	3	3	1,650.00
31/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4285	4	4	4	0.00
31/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6485	7	6	7	0.00
31/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3690	4	4	4	793.00
31/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5559	6	6	6	793.00
31/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7395	7	7	7	0.00
31/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3048	3	3	3	0.00
31/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	4861	5	5	5	1,650.00
31/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2335	2	2	2	1,650.00
31/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3065	3	3	3	0.00
31/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10025	10	10	10	0.00
31/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3032	3	3	3	0.00
31/08/2020	R035 On 05-August-21			Bond Future	11.79	84.4471	84.4632	84.4471	0.00
31/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	0	0	0.00
31/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	0	0	0.00
31/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	0	0	0.00
31/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53746	54	54	54	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
31/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53629	54	54	54	0.00
31/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53863	54	54	54	0.00
31/08/2020	R186 On 05-November-20			Bond Future	7.52	118.2013	118.4314	118.2013	90,675.00
31/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5958	6	6	6	0.00
31/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	569	1	1	1	1,200.00
31/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1548	2	2	2	80.00
31/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5913	6	6	6	0.00
31/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3170	3	3	3	1,200.00
31/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5868	6	6	6	0.00
31/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4554	4	5	4	3,500.00
31/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8718	9	9	9	0.00
31/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	147	0	0	0	80.00
31/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2587	3	3	3	3,500.00
31/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	358	1	0	1	0.00
31/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5688	6	6	6	0.00
31/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1669	2	2	2	0.00
31/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	936	1	1	1	0.00
31/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	30	0	0	0	3,500.00
31/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	177	0	0	0	0.00
31/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	182	0	0	0	0.00
31/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	697	1	1	1	0.00
31/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	173	0	0	0	0.00
31/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3360	4	3	4	0.00
31/08/2020	R186 On 04-February-21			Bond Future	7.71	114.1366	114.3687	114.1366	50.00
31/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3604	4	4	4	0.00
31/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3637	4	4	4	0.00
31/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3131	3	3	3	0.00
31/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3670	4	4	4	0.00
31/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1424	2	1	2	0.00
31/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1407	2	1	2	0.00
31/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1704	2	2	2	15,177.00
31/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1440	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2020	R186 On 06-May-21			Bond Future	7.92	115.3467	115.5809	115.3467	0.00
31/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12811	13	13	13	0.00
31/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12772	13	13	13	0.00
31/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12733	13	13	13	0.00
31/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	119	0	0	0	0.00
31/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	120	0	0	0	0.00
31/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	117	0	0	0	0.00
31/08/2020	R186 On 05-August-21			Bond Future	8.14	111.3152	111.5518	111.3152	0.00
31/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4321	4	4	4	0.00
31/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4349	4	4	4	0.00
31/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4378	4	4	4	0.00
31/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2159	2	2	2	0.00
31/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2191	2	2	2	0.00
31/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2175	2	2	2	0.00
31/08/2020	R197 On 05-November-20			Bond Future	314.18	313.2084	314.1816	313.2084	2,902.00
31/08/2020	R197 On 04-February-21			Bond Future	309.70	308.7207	309.7029	308.7207	0.00
31/08/2020	R197 On 06-May-21			Bond Future	313.06	312.0663	313.0586	312.0663	0.00
31/08/2020	R197 On 05-August-21			Bond Future	308.59	307.5882	308.5912	307.5882	0.00
31/08/2020	R202 On 05-November-20			Bond Future	217.52	216.5870	217.5203	216.5870	8,159.00
31/08/2020	R202 On 04-February-21			Bond Future	215.67	214.7316	215.6739	214.7316	0.00
31/08/2020	R202 On 06-May-21			Bond Future	218.01	217.0586	218.0106	217.0586	0.00
31/08/2020	R202 On 05-August-21			Bond Future	216.21	215.2476	216.2099	215.2476	0.00
31/08/2020	R208 On 05-November-20			Bond Future	3.41	102.0103	102.0327	102.0103	7,525.00
31/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	536	1	1	1	0.00
31/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	532	1	1	1	0.00
31/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	528	1	1	1	0.00
31/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
31/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
31/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
31/08/2020	R209 On 05-November-20			Bond Future	10.94	66.0787	66.1193	66.0787	26,330.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	592	1	1	1	0.00
31/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	614	1	1	1	0.00
31/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	603	1	1	1	0.00
31/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	5968	6	6	6	0.00
31/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	5919	6	6	6	0.00
31/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6018	6	6	6	0.00
31/08/2020	R209 On 04-February-21			Bond Future	11.15	66.7578	66.7985	66.7578	0.00
31/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1350	2	1	2	0.00
31/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1364	2	1	2	0.00
31/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1336	1	1	1	0.00
31/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7248	7	7	7	0.00
31/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7202	7	7	7	0.00
31/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7156	7	7	7	0.00
31/08/2020	R209 On 06-May-21			Bond Future	11.36	64.3256	64.3666	64.3256	1,420.00
31/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1940	2	2	2	3,000.00
31/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4052	4	4	4	0.00
31/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6864	7	7	7	0.00
31/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6928	7	7	7	0.00
31/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6960	7	7	7	0.00
31/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6896	7	7	7	0.00
31/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2683	3	3	3	0.00
31/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2654	3	3	3	0.00
31/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2640	3	3	3	3,000.00
31/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2669	3	3	3	0.00
31/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4639	5	5	5	3,000.00
31/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8046	8	8	8	0.00
31/08/2020	R209 On 05-August-21			Bond Future	11.58	65.0227	65.0640	65.0227	0.00
31/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5301	6	5	6	0.00
31/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5273	6	5	6	0.00
31/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5329	6	5	6	0.00
31/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4260	5	4	5	0.00
31/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4239	5	4	5	0.00
31/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4218	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
31/08/2020	R210 On 05-November-20			Bond Future	189.26	187.5639	189.2573	187.5639	2,243.00
31/08/2020	R210 On 04-February-21			Bond Future	191.25	189.5369	191.2474	189.5369	0.00
31/08/2020	R210 On 06-May-21			Bond Future	190.63	188.9014	190.6300	188.9014	0.00
31/08/2020	R210 On 05-August-21			Bond Future	192.74	190.9919	192.7394	190.9919	0.00
31/08/2020	R212 On 05-November-20			Bond Future	168.84	168.5942	168.8436	168.5942	6,967.00
31/08/2020	R212 On 04-February-21			Bond Future	168.34	168.0898	168.3412	168.0898	0.00
31/08/2020	R212 On 06-May-21			Bond Future	170.17	169.9113	170.1651	169.9113	0.00
31/08/2020	R212 On 05-August-21			Bond Future	169.74	169.4806	169.7371	169.4806	0.00
31/08/2020	R213 On 05-November-20			Bond Future	9.91	82.7282	82.8272	82.7282	16,458.00
31/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1419	2	1	2	0.00
31/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1463	2	1	2	0.00
31/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1441	2	1	2	0.00
31/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3226	4	3	4	0.00
31/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3155	3	3	3	0.00
31/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3190	3	3	3	0.00
31/08/2020	R213 On 04-February-21			Bond Future	10.13	83.5779	83.6777	83.5779	0.00
31/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1620	2	2	2	0.00
31/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1601	2	2	2	0.00
31/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1584	2	2	2	0.00
31/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5657	6	6	6	0.00
31/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5697	6	6	6	0.00
31/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5618	6	6	6	0.00
31/08/2020	R213 On 06-May-21			Bond Future	10.35	80.9347	81.0354	80.9347	0.00
31/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	8968	9	9	9	0.00
31/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9003	9	9	9	0.00
31/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8934	9	9	9	0.00
31/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1371	1	1	1	0.00
31/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1359	1	1	1	0.00
31/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1348	1	1	1	0.00
31/08/2020	R213 On 05-August-21			Bond Future	10.58	81.8115	81.9132	81.8115	0.00
31/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5152	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
31/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5123	5	5	5	0.00
31/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5094	5	5	5	0.00
31/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	3767	4	4	4	0.00
31/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	3787	4	4	4	0.00
31/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3746	4	4	4	0.00
31/08/2020	R214 On 05-November-20			Bond Future	11.21	63.8041	63.8164	63.8041	20,096.00
31/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	608	1	1	1	0.00
31/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	619	1	1	1	0.00
31/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	598	1	1	1	0.00
31/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6321	7	6	7	0.00
31/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6269	6	6	6	0.00
31/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6217	6	6	6	0.00
31/08/2020	R214 On 04-February-21			Bond Future	11.42	64.4595	64.4717	64.4595	0.00
31/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1322	1	1	1	0.00
31/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1350	2	1	2	0.00
31/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1336	2	1	2	0.00
31/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7671	8	8	8	0.00
31/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7623	8	8	8	0.00
31/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	7719	8	8	8	0.00
31/08/2020	R214 On 06-May-21			Bond Future	11.62	61.8658	61.8780	61.8658	0.00
31/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6251	6	6	6	0.00
31/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6220	6	6	6	0.00
31/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6189	6	6	6	0.00
31/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3060	3	3	3	0.00
31/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3077	3	3	3	0.00
31/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3044	3	3	3	0.00
31/08/2020	R214 On 05-August-21			Bond Future	11.84	62.5361	62.5484	62.5361	0.00
31/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5309	6	5	6	0.00
31/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5337	6	5	6	0.00
31/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5364	6	5	6	0.00
31/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4438	5	4	5	0.00
31/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4416	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
31/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4460	5	4	5	0.00
31/08/2020	R248 On 05-November-20			Bond Future	11.58	78.2664	78.3495	78.2664	111,762.00
31/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	213	0	0	0	0.00
31/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1426	2	1	2	950.00
31/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	194	0	0	0	950.00
31/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	208	0	0	0	0.00
31/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	203	0	0	0	0.00
31/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	11669	12	12	12	0.00
31/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	11748	12	12	12	0.00
31/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	11906	12	12	12	0.00
31/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	11591	12	12	12	0.00
31/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5410	6	5	6	0.00
31/08/2020	R248 On 04-February-21			Bond Future	11.81	79.0704	79.1540	79.0704	0.00
31/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3486	4	3	4	2,590.00
31/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1196	1	1	1	0.00
31/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1646	2	2	2	2,590.00
31/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1210	1	1	1	0.00
31/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1224	1	1	1	0.00
31/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10509	11	11	11	0.00
31/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	10636	11	11	11	0.00
31/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	10572	11	11	11	0.00
31/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	8887	9	9	9	0.00
31/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5484	6	5	6	0.00
31/08/2020	R248 On 06-May-21			Bond Future	12.03	75.4973	75.5817	75.4973	0.00
31/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6226	6	6	6	0.00
31/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6293	6	6	6	0.00
31/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6259	6	6	6	0.00
31/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4382	4	4	4	0.00
31/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4358	4	4	4	0.00
31/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4407	4	4	4	0.00
31/08/2020	R248 On 05-August-21			Bond Future	12.27	76.3154	76.4006	76.3154	0.00
31/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6326	7	6	7	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
31/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6359	7	6	7	0.00
31/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6294	6	6	6	0.00
31/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	4930	5	5	5	0.00
31/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	4979	5	5	5	0.00
31/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	4955	5	5	5	0.00