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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	2025 On 05-November-20			Bond Future	140.08	140.0802	140.0802	140.0802	3,967.00
14/08/2020	2025 On 04-February-21			Bond Future	140.09	140.0921	140.0914	140.0921	0.00
14/08/2020	2025 On 06-May-21			Bond Future	141.63	141.6264	141.6254	141.6264	0.00
14/08/2020	2025 On 05-August-21			Bond Future	141.70	141.7044	141.7033	141.7044	0.00



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14/08/2020	2029 On 05-November-20			Bond Future	98.74	98.4953	98.7448	98.4953	5,004.00
14/08/2020	2029 On 04-February-21			Bond Future	99.81	99.5549	99.8067	99.5549	0.00
14/08/2020	2029 On 06-May-21			Bond Future	99.77	99.5161	99.7704	99.5161	0.00
14/08/2020	2029 On 05-August-21			Bond Future	100.89	100.6368	100.8938	100.6368	0.00
14/08/2020	2030 On 05-November-20			Bond Future	9.33	93.4960	9.3319	93.4960	101,028.00
14/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	5189	5	5189	5	0.00
14/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1739	2	1739	2	3,000.00
14/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3818	3	3818	3	0.00
14/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	884	1	884	1	1,000.00
14/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	2171	2	2171	2	1,000.00
14/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	3093	3	3093	3	0.00
14/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1497	1	1497	1	3,000.00
14/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	3123	3	3123	3	0.00
14/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	620	1	620	1	3,000.00
14/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	5463	5	5463	5	0.00
14/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	3153	3	3153	3	0.00
14/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3952	4	3952	4	0.00
14/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	909	1	909	1	14,160.00
14/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1760	2	1760	2	14,160.00
14/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4697	4	4697	4	0.00
14/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2664	2	2664	2	3,000.00
14/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	7157	7	7157	7	0.00
14/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	2147	2	2147	2	15,414.00
14/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6732	6	6732	6	0.00
14/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	1148	1	1148	1	15,414.00
14/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3911	4	3911	4	0.00
14/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	886	1	886	1	3,000.00
14/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	5931	6	5931	6	0.00
14/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4536	5	4536	5	0.00
14/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2140	2	2140	2	2,500.00
14/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2762	3	2762	3	0.00
14/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	989	1	989	1	15,414.00
14/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5057	5	5057	5	0.00

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14/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3255	4	3255	4	0.00
14/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2817	3	2817	3	0.00
14/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6746	7	6746	7	0.00
14/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1715	2	1715	2	14,160.00
14/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1384	2	1384	2	1,000.00
14/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1492	2	1492	2	5,000.00
14/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8100	9	8100	9	0.00
14/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2789	3	2789	3	0.00
14/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3876	4	3876	4	0.00
14/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2232	2	2232	2	3,000.00
14/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	6846	7	6846	7	0.00
14/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4575	5	4575	5	0.00
14/08/2020	2030 On 04-February-21			Bond Future	9.54	90.4749	9.5373	90.4749	0.00
14/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	1287	1	1287	1	1,600.00
14/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1517	1	1517	1	1,000.00
14/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	3048	3	3048	3	0.00
14/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2928	3	2928	3	1,000.00
14/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1502	1	1502	1	800.00
14/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	3024	3	3024	3	0.00
14/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	3121	3	3121	3	1,600.00
14/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	3000	3	3000	3	0.00
14/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2354	2	2354	2	800.00
14/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	6098	6	6098	6	0.00
14/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2494	3	2494	3	1,800.00
14/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6239	7	6239	7	0.00
14/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5297	6	5297	6	0.00
14/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8395	9	8395	9	0.00
14/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5162	6	5162	6	0.00
14/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5195	6	5195	6	0.00
14/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	5029	5	5029	5	0.00
14/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9168	10	9168	10	0.00
14/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5129	5	5129	5	0.00
14/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8348	9	8348	9	0.00

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14/08/2020	2030 On 06-May-21			Bond Future	9.75	91.4450	9.7543	91.4450	0.00
14/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7644	7	7644	7	0.00
14/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	3022	3	3022	3	0.00
14/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10998	11	10998	11	0.00
14/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1187	1	1187	1	700.00
14/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	5350	5	5350	5	0.00
14/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	11035	11	11035	11	0.00
14/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4998	5	4998	5	0.00
14/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	3179	3	3179	3	0.00
14/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	11071	11	11071	11	0.00
14/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1273	1	1273	1	0.00
14/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6124	6	6124	6	700.00
14/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11526	12	11526	12	0.00
14/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4109	4	4109	4	700.00
14/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1294	1	1294	1	0.00
14/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6362	7	6362	7	0.00
14/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1283	1	1283	1	0.00
14/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3825	4	3825	4	0.00
14/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2521	3	2521	3	0.00
14/08/2020	2030 On 05-August-21			Bond Future	9.99	88.4484	9.9881	88.4484	0.00
14/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	6239	6	6239	6	0.00
14/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	6268	6	6268	6	0.00
14/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	6298	6	6298	6	0.00
14/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4033	4	4033	4	0.00
14/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4075	4	4075	4	0.00
14/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4054	4	4054	4	0.00
14/08/2020	2032 On 05-November-20			Bond Future	10.29	86.8750	10.2941	86.8750	115,007.00
14/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1935	2	1935	2	0.00
14/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	6126	6	6126	6	0.00
14/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5766	5	5766	5	0.00
14/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1957	2	1957	2	0.00
14/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	860	1	860	1	3,000.00
14/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1622	1	1622	1	3,000.00

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14/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1316	1	1316	1	1,000.00
14/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1913	2	1913	2	0.00
14/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	678	1	678	1	1,000.00
14/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5258	6	5258	6	0.00
14/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8371	9	8371	9	0.00
14/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9339	10	9339	10	0.00
14/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1589	2	1589	2	1,000.00
14/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6647	7	6647	7	0.00
14/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5176	6	5176	6	0.00
14/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5856	6	5856	6	0.00
14/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5217	6	5217	6	0.00
14/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1732	2	1732	2	3,000.00
14/08/2020	2032 On 04-February-21			Bond Future	10.52	87.7890	10.5159	87.7890	60.00
14/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	1122	1	1122	1	800.00
14/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2324	2	2324	2	0.00
14/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1781	2	1781	2	800.00
14/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2361	2	2361	2	0.00
14/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5480	5	5480	5	0.00
14/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2343	2	2343	2	0.00
14/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7771	8	7771	8	0.00
14/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7726	8	7726	8	0.00
14/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9326	10	9326	10	0.00
14/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3738	4	3738	4	800.00
14/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7815	8	7815	8	0.00
14/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12005	12	12005	12	0.00
14/08/2020	2032 On 06-May-21			Bond Future	10.75	84.5852	10.7465	84.5852	0.00
14/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	4005	4	4005	4	736.00
14/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9656	9	9656	9	0.00
14/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	11246	11	11246	11	0.00
14/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9690	9	9690	9	0.00
14/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9622	9	9622	9	0.00
14/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2456	3	2456	3	0.00
14/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2424	3	2424	3	0.00

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14/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2440	3	2440	3	0.00
14/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1788	2	1788	2	736.00
14/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6395	7	6395	7	0.00
14/08/2020	2032 On 05-August-21			Bond Future	10.99	85.5186	10.9879	85.5186	0.00
14/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6795	6	6795	6	0.00
14/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6765	6	6765	6	0.00
14/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6825	7	6825	7	0.00
14/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4823	5	4823	5	0.00
14/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4800	5	4800	5	0.00
14/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4777	5	4777	5	0.00
14/08/2020	2033 On 05-November-20			Bond Future	93.72	93.2318	93.7153	93.2318	9,716.00
14/08/2020	2033 On 04-February-21			Bond Future	94.72	94.2346	94.7230	94.2346	0.00
14/08/2020	2033 On 06-May-21			Bond Future	94.56	94.0618	94.5553	94.0618	0.00
14/08/2020	2033 On 05-August-21			Bond Future	95.62	95.1211	95.6200	95.1211	0.00
14/08/2020	2037 On 05-November-20			Bond Future	11.29	81.1478	11.2857	81.1478	139,017.00
14/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1207	1	1207	1	0.00
14/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1179	1	1179	1	0.00
14/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1193	1	1193	1	0.00
14/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8571	9	8571	9	0.00
14/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8458	9	8458	9	0.00
14/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8514	9	8514	9	0.00
14/08/2020	2037 On 04-February-21			Bond Future	11.51	77.7465	11.5139	77.7465	0.00
14/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6565	6	6565	6	300.00
14/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1262	1	1262	1	72.00
14/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12950	12	12950	12	0.00
14/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	3303	3	3303	3	0.00
14/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2285	2	2285	2	0.00
14/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	2146	2	2146	2	0.00
14/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	6334	6	6334	6	0.00
14/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	2163	2	2163	2	0.00
14/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2522	2	2522	2	240.00
14/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	2180	2	2180	2	0.00
14/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10086	11	10086	11	0.00

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14/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4069	4	4069	4	240.00
14/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9124	10	9124	10	0.00
14/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10191	11	10191	11	0.00
14/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1222	1	1222	1	300.00
14/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7448	8	7448	8	72.00
14/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9775	10	9775	10	72.00
14/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10138	11	10138	11	0.00
14/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13789	14	13789	14	0.00
14/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3900	4	3900	4	0.00
14/08/2020	2037 On 06-May-21			Bond Future	11.75	78.5804	11.7508	78.5804	0.00
14/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7867	7	7867	7	0.00
14/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7901	7	7901	7	0.00
14/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7935	8	7935	8	0.00
14/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4100	4	4100	4	0.00
14/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4080	4	4080	4	0.00
14/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4120	4	4120	4	0.00
14/08/2020	2037 On 05-August-21			Bond Future	12.00	75.1918	12.0039	75.1918	0.00
14/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	7148	7	7148	7	0.00
14/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	7178	7	7178	7	0.00
14/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	7208	7	7208	7	0.00
14/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5727	6	5727	6	0.00
14/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5678	6	5678	6	0.00
14/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5702	6	5702	6	0.00
14/08/2020	2038 On 05-November-20			Bond Future	104.85	104.1673	104.8526	104.1673	11,074.00
14/08/2020	2038 On 04-February-21			Bond Future	104.30	103.6060	104.2982	103.6060	0.00
14/08/2020	2038 On 06-May-21			Bond Future	105.44	104.7409	105.4405	104.7409	0.00
14/08/2020	2038 On 05-August-21			Bond Future	104.92	104.2141	104.9214	104.2141	0.00
14/08/2020	2040 On 05-November-20			Bond Future	11.53	82.4688	11.5268	82.4688	69,203.00
14/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	479	0	479	0	2,000.00
14/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	1066	1	1066	1	0.00
14/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	332	0	332	0	2,000.00
14/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	713	1	713	1	2,380.00
14/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	974	1	974	1	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	1079	1	1079	1	0.00
14/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2402	2	2402	2	2,380.00
14/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4529	4	4529	4	0.00
14/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	1093	1	1093	1	0.00
14/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3861	4	3861	4	0.00
14/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4034	4	4034	4	2,000.00
14/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9595	10	9595	10	0.00
14/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15337	16	15337	16	0.00
14/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11628	12	11628	12	0.00
14/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9533	10	9533	10	0.00
14/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3424	4	3424	4	2,000.00
14/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5922	6	5922	6	0.00
14/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10099	11	10099	11	0.00
14/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13568	14	13568	14	0.00
14/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9657	10	9657	10	0.00
14/08/2020	2040 On 04-February-21			Bond Future	11.76	78.8312	11.7567	78.8312	0.00
14/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1550	1	1550	1	800.00
14/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	5324	5	5324	5	0.00
14/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	2072	2	2072	2	0.00
14/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	887	1	887	1	500.00
14/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	963	1	963	1	800.00
14/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	2089	2	2089	2	0.00
14/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1798	2	1798	2	500.00
14/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4803	5	4803	5	0.00
14/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	2055	2	2055	2	0.00
14/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11325	12	11325	12	0.00
14/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5983	6	5983	6	500.00
14/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12274	13	12274	13	0.00
14/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17378	18	17378	18	0.00
14/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16783	17	16783	17	0.00
14/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13337	14	13337	14	0.00
14/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11210	12	11210	12	0.00
14/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11267	12	11267	12	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
14/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5429	6	5429	6	800.00
14/08/2020	2040 On 06-May-21			Bond Future	11.99	79.6768	11.9949	79.6768	0.00
14/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	7415	7	7415	7	0.00
14/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7448	7	7448	7	0.00
14/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	7382	7	7382	7	0.00
14/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4878	5	4878	5	0.00
14/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4854	5	4854	5	0.00
14/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4829	5	4829	5	0.00
14/08/2020	2040 On 05-August-21			Bond Future	12.25	76.0499	12.2495	76.0499	0.00
14/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	7329	7	7329	7	0.00
14/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	7390	7	7390	7	0.00
14/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	7360	7	7360	7	0.00
14/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6006	6	6006	6	0.00
14/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6032	6	6032	6	0.00
14/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6058	6	6058	6	0.00
14/08/2020	2044 On 05-November-20			Bond Future	11.61	78.9977	11.6062	78.9977	49,380.00
14/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	1024	1	1024	1	0.00
14/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	419	0	419	0	1,815.00
14/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	606	1	606	1	0.00
14/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	3269	3	3269	3	0.00
14/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	1050	1	1050	1	0.00
14/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3419	3	3419	3	0.00
14/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	615	1	615	1	300.00
14/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	1037	1	1037	1	0.00
14/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	680	1	680	1	525.00
14/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	219	0	219	0	525.00
14/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2675	2	2675	2	0.00
14/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	87	0	87	0	1,815.00
14/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	661	1	661	1	1,815.00
14/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2387	2	2387	2	0.00
14/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	200	0	200	0	300.00
14/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11974	12	11974	12	0.00
14/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5564	6	5564	6	1,815.00

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14/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4565	5	4565	5	1,815.00
14/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21739	22	21739	22	0.00
14/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9819	10	9819	10	0.00
14/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12117	13	12117	13	0.00
14/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17484	18	17484	18	0.00
14/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9883	10	9883	10	0.00
14/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17916	18	17916	18	0.00
14/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12550	13	12550	13	0.00
14/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14363	15	14363	15	0.00
14/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6035	6	6035	6	525.00
14/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4745	5	4745	5	300.00
14/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12477	13	12477	13	0.00
14/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9947	10	9947	10	0.00
14/08/2020	2044 On 04-February-21			Bond Future	11.83	75.4487	11.8299	75.4487	0.00
14/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1863	2	1863	2	0.00
14/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1895	2	1895	2	0.00
14/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1770	2	1770	2	0.00
14/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	978	1	978	1	265.00
14/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1879	2	1879	2	0.00
14/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1416	1	1416	1	0.00
14/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2749	3	2749	3	0.00
14/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12044	12	12044	12	0.00
14/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12475	13	12475	13	265.00
14/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16815	17	16815	17	0.00
14/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9352	10	9352	10	265.00
14/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12105	13	12105	13	0.00
14/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14099	15	14099	15	0.00
14/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11983	12	11983	12	0.00
14/08/2020	2044 On 06-May-21			Bond Future	12.06	76.2581	12.0613	76.2581	0.00
14/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	7264	7	7264	7	0.00
14/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	7232	7	7232	7	0.00
14/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	7200	7	7200	7	0.00
14/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5016	5	5016	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
14/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5041	5	5041	5	0.00
14/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4991	5	4991	5	0.00
14/08/2020	2044 On 05-August-21			Bond Future	12.31	72.7187	12.3088	72.7187	0.00
14/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	7548	7	7548	7	0.00
14/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	7579	7	7579	7	0.00
14/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	7518	7	7518	7	0.00
14/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5918	6	5918	6	0.00
14/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5892	6	5892	6	0.00
14/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5867	6	5867	6	0.00
14/08/2020	2046 On 05-November-20			Bond Future	92.36	91.5938	92.3553	91.5938	15,660.00
14/08/2020	2046 On 04-February-21			Bond Future	93.35	92.5794	93.3485	92.5794	0.00
14/08/2020	2046 On 06-May-21			Bond Future	92.60	91.8193	92.5967	91.8193	0.00
14/08/2020	2046 On 05-August-21			Bond Future	93.64	92.8534	93.6395	92.8534	0.00
14/08/2020	2050 On 05-November-20			Bond Future	93.69	94.9079	93.6888	94.9079	14,181.00
14/08/2020	2050 On 04-February-21			Bond Future	92.82	94.0554	92.8229	94.0554	0.00
14/08/2020	2050 On 06-May-21			Bond Future	93.84	95.0857	93.8393	95.0857	0.00
14/08/2020	2050 On 05-August-21			Bond Future	92.99	94.2460	92.9855	94.2460	0.00
14/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	AL37 On 05-November-20			Index Future	749.86	748.5690	749.8550	748.5690	0.00
14/08/2020	AL37 On 04-February-21			Index Future	757.73	756.4370	757.7330	756.4370	0.00
14/08/2020	AL37 On 06-May-21			Index Future	765.85	764.5380	765.8460	764.5380	0.00
14/08/2020	AL37 On 05-August-21			Index Future	774.20	772.8780	774.1990	772.8780	0.00
14/08/2020	AL7T On 05-November-20			Index Future	821.29	816.5690	821.2860	816.5690	0.00
14/08/2020	AL7T On 04-February-21			Index Future	829.92	825.1520	829.9150	825.1520	0.00
14/08/2020	AL7T On 06-May-21			Index Future	838.80	833.9890	838.8010	833.9890	0.00
14/08/2020	AL7T On 05-August-21			Index Future	847.95	843.0860	847.9500	843.0860	0.00
14/08/2020	ALBI On 05-November-20			Index Future	717.89	714.1850	717.8900	714.1850	209.00
14/08/2020	ALBI On 04-February-21			Index Future	725.43	721.6920	725.4330	721.6920	0.00
14/08/2020	ALBI On 06-May-21			Index Future	733.20	729.4210	733.2000	729.4210	0.00
14/08/2020	ALBI On 05-August-21			Index Future	741.20	737.3770	741.1970	737.3770	0.00
14/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2020	ES33 On 05-November-20			Bond Future	11.95	71.7773	11.9482	71.7773	350.00
14/08/2020	ES33 On 04-February-21			Bond Future	12.22	72.5323	12.2245	72.5323	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
14/08/2020	ES33 On 06-May-21			Bond Future	12.51	69.5348	12.5063	69.5348	0.00
14/08/2020	ES33 On 05-August-21			Bond Future	12.80	70.3022	12.8025	70.3022	0.00
14/08/2020	ES42 On 05-November-20			Bond Future	12.36	70.9537	12.3639	70.9537	4,919.00
14/08/2020	ES42 On 04-February-21			Bond Future	12.62	71.7009	12.6219	71.7009	0.00
14/08/2020	ES42 On 06-May-21			Bond Future	12.89	68.2115	12.8948	68.2115	0.00
14/08/2020	ES42 On 05-August-21			Bond Future	13.17	68.9648	13.1743	68.9648	0.00
14/08/2020	GOVI On 05-November-20			GOVI	709.14	705.5140	709.1400	705.5140	1,018.00
14/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	286900	32	286900	32	0.00
14/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	287100	32	287100	32	0.00
14/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	287000	32	287000	32	0.00
14/08/2020	GOVI On 04-February-21			GOVI	716.59	712.9300	716.5900	712.9300	0.00
14/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	343500	38	343500	38	0.00
14/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	343600	38	343600	38	0.00
14/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	343700	38	343700	38	0.00
14/08/2020	GOVI On 06-May-21			GOVI	724.26	720.5650	724.2630	720.5650	0.00
14/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	455930	42	455930	42	0.00
14/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	455730	42	455730	42	0.00
14/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	455830	42	455830	42	0.00
14/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 05-August-21			GOVI	732.16	728.4250	732.1620	728.4250	0.00
14/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	130120	9	130120	9	0.00
14/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	130220	9	130220	9	0.00
14/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	130320	9	130320	9	0.00
14/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2020	IGOV On 05-November-20			Index Future	252.67	252.4240	252.6650	252.4240	1,258.00
14/08/2020	IGOV On 04-February-21			Index Future	255.38	255.1390	255.3810	255.1390	0.00
14/08/2020	IGOV On 06-May-21			Index Future	258.18	257.9320	258.1770	257.9320	0.00
14/08/2020	IGOV On 05-August-21			Index Future	261.05	260.8060	261.0530	260.8060	0.00
14/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
14/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9800	93.9900	93.9800	0.00
14/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.20	92.1700	92.2000	92.1700	0.00
14/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.33	90.3000	90.3300	90.3000	0.00
14/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.27	89.2300	89.2700	89.2300	0.00
14/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.53	90.4800	90.5300	90.4800	51.00
14/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.95	89.8900	89.9500	89.8900	0.00
14/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.06	90.0000	90.0600	90.0000	0.00
14/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.21	93.1400	93.2100	93.1400	0.00
14/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.71	93.6500	93.7100	93.6500	0.00
14/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.10	86.0400	86.1000	86.0400	0.00
14/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.65	91.6000	91.6500	91.6000	0.00
14/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.94	79.9400	79.9400	79.9400	0.00
14/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.56	76.5600	76.5600	76.5600	0.00
14/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.07	75.0700	75.0700	75.0700	0.00
14/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.20	77.2200	77.2000	77.2200	0.00
14/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.35	81.3700	81.3500	81.3700	0.00
14/08/2020	IS10 On 15-March-27			Interest Rate Swap	79.98	80.0200	79.9800	80.0200	0.00
14/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.19	82.2400	82.1900	82.2400	0.00
14/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.12	88.1800	88.1200	88.1800	0.00
14/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.64	88.6900	88.6400	88.6900	0.00
14/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.78	81.8300	81.7800	81.8300	0.00
14/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.72	89.7600	89.7200	89.7600	0.00
14/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.45	96.5650	3.4450	96.5650	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
14/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.43	96.6150	3.4250	96.6150	0.00
14/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.40	96.6750	3.3950	96.6750	0.00
14/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.39	96.6650	3.3850	96.6650	0.00
14/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.37	96.6850	3.3650	96.6850	10.00
14/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.38	96.6650	3.3750	96.6650	0.00
14/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.41	96.6200	3.4100	96.6200	0.00
14/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.58	96.4600	3.5800	96.4600	0.00
14/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3650	3.6750	96.3650	0.00
14/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.1200	3.9200	96.1200	0.00
14/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	95.9850	4.0350	95.9850	0.00
14/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.37	95.6550	4.3650	95.6550	0.00
14/08/2020	R023 On 05-November-20			Bond Future	4.50	108.5339	4.4997	108.5339	34,215.00
14/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6441	6	6441	6	0.00
14/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6462	6	6462	6	0.00
14/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6420	6	6420	6	0.00
14/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R023 On 04-February-21			Bond Future	4.54	109.6750	4.5395	109.6750	0.00
14/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3533	4	3533	4	0.00
14/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3571	4	3571	4	0.00
14/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3552	4	3552	4	0.00
14/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	19	0	19	0	0.00
14/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	20	0	20	0	0.00
14/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	19	0	19	0	0.00
14/08/2020	R023 On 06-May-21			Bond Future	4.57	106.9427	4.5686	106.9427	0.00
14/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5144	5	5144	5	0.00
14/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5177	5	5177	5	0.00
14/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5161	5	5161	5	0.00
14/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
14/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
14/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
14/08/2020	R023 On 05-August-21			Bond Future	4.59	108.1223	4.5916	108.1223	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
14/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1403	1	1403	1	0.00
14/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1392	1	1392	1	0.00
14/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1380	1	1380	1	0.00
14/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	314	0	314	0	0.00
14/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	318	0	318	0	0.00
14/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	311	0	311	0	0.00
14/08/2020	R035 On 05-November-20			Bond Future	11.01	85.8639	11.0112	85.8639	103,857.00
14/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1872	2	1872	2	0.00
14/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1894	2	1894	2	0.00
14/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1850	2	1850	2	0.00
14/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6382	7	6382	7	0.00
14/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6336	7	6336	7	0.00
14/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6290	7	6290	7	0.00
14/08/2020	R035 On 04-February-21			Bond Future	11.25	86.7667	11.2460	86.7667	0.00
14/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	2300	2	2300	2	0.00
14/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	2158	2	2158	2	0.00
14/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	2140	2	2140	2	0.00
14/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4749	4	4749	4	0.00
14/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	2123	2	2123	2	0.00
14/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9949	10	9949	10	0.00
14/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10002	10	10002	10	0.00
14/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9485	10	9485	10	650.00
14/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5400	6	5400	6	650.00
14/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9897	10	9897	10	0.00
14/08/2020	R035 On 06-May-21			Bond Future	11.48	83.2221	11.4809	83.2221	0.00
14/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8581	8	8581	8	0.00
14/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5920	6	5920	6	0.00
14/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	10131	10	10131	10	0.00
14/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8654	8	8654	8	0.00
14/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2680	2	2680	2	793.00
14/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3853	4	3853	4	1,650.00
14/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	5235	5	5235	5	0.00
14/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	7424	7	7424	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8618	8	8618	8	0.00
14/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4318	5	4318	5	793.00
14/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6196	7	6196	7	793.00
14/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7976	8	7976	8	0.00
14/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3641	4	3641	4	0.00
14/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5512	6	5512	6	1,650.00
14/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2986	3	2986	3	1,650.00
14/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3659	4	3659	4	0.00
14/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10548	11	10548	11	0.00
14/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3623	4	3623	4	0.00
14/08/2020	R035 On 05-August-21			Bond Future	11.73	84.1403	11.7299	84.1403	0.00
14/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	22	0	22	0	0.00
14/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	22	0	22	0	0.00
14/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	22	0	22	0	0.00
14/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53433	54	53433	54	0.00
14/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53317	54	53317	54	0.00
14/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53550	54	53550	54	0.00
14/08/2020	R186 On 05-November-20			Bond Future	7.51	118.2823	7.5124	118.2823	88,461.00
14/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6298	6	6298	6	0.00
14/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	1089	1	1089	1	1,200.00
14/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	6256	6	6256	6	0.00
14/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	2168	2	2168	2	80.00
14/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	6215	6	6215	6	0.00
14/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3719	4	3719	4	1,200.00
14/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	5000	5	5000	5	3,500.00
14/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8891	9	8891	9	0.00
14/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	461	0	461	0	80.00
14/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	3173	3	3173	3	3,500.00
14/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	749	1	749	1	0.00
14/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1467	2	1467	2	0.00
14/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	148	0	148	0	3,500.00
14/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5947	6	5947	6	0.00
14/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2233	2	2233	2	0.00

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14/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	465	1	465	1	0.00
14/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1190	1	1190	1	0.00
14/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	473	1	473	1	0.00
14/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	457	0	457	0	0.00
14/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3825	4	3825	4	0.00
14/08/2020	R186 On 04-February-21			Bond Future	7.70	114.2465	7.6967	114.2465	50.00
14/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	4238	4	4238	4	0.00
14/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	4269	4	4269	4	0.00
14/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3782	4	3782	4	0.00
14/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	4301	4	4301	4	0.00
14/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1972	2	1972	2	0.00
14/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1954	2	1954	2	0.00
14/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2271	2	2271	2	15,177.00
14/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1990	2	1990	2	0.00
14/08/2020	R186 On 06-May-21			Bond Future	7.90	115.4711	7.8951	115.4711	0.00
14/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	13034	13	13034	13	0.00
14/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12996	13	12996	13	0.00
14/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12958	13	12958	13	0.00
14/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	244	0	244	0	0.00
14/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	247	0	247	0	0.00
14/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	241	0	241	0	0.00
14/08/2020	R186 On 05-August-21			Bond Future	8.11	111.4633	8.1088	111.4633	0.00
14/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	5004	5	5004	5	0.00
14/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	5032	5	5032	5	0.00
14/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	5059	5	5059	5	0.00
14/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2719	3	2719	3	0.00
14/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2753	3	2753	3	0.00
14/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2736	3	2736	3	0.00
14/08/2020	R197 On 05-November-20			Bond Future	307.72	307.1446	307.7212	307.1446	2,902.00
14/08/2020	R197 On 04-February-21			Bond Future	303.25	302.6659	303.2472	302.6659	0.00
14/08/2020	R197 On 06-May-21			Bond Future	306.57	305.9812	306.5683	305.9812	0.00
14/08/2020	R197 On 05-August-21			Bond Future	302.09	301.4946	302.0881	301.4946	0.00
14/08/2020	R202 On 05-November-20			Bond Future	208.12	208.1547	208.1186	208.1547	8,104.00

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14/08/2020	R202 On 04-February-21			Bond Future	206.22	206.2601	206.2225	206.2601	0.00
14/08/2020	R202 On 06-May-21			Bond Future	208.48	208.5191	208.4807	208.5191	0.00
14/08/2020	R202 On 05-August-21			Bond Future	206.61	206.6541	206.6148	206.6541	0.00
14/08/2020	R208 On 05-November-20			Bond Future	3.37	102.0470	3.3710	102.0470	7,525.00
14/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	549	1	549	1	0.00
14/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	545	1	545	1	0.00
14/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	542	1	542	1	0.00
14/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
14/08/2020	R209 On 05-November-20			Bond Future	10.89	65.8894	10.8864	65.8894	26,289.00
14/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1379	1	1379	1	0.00
14/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1411	1	1411	1	0.00
14/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1395	1	1395	1	0.00
14/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6444	7	6444	7	0.00
14/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6399	7	6399	7	0.00
14/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6489	7	6489	7	0.00
14/08/2020	R209 On 04-February-21			Bond Future	11.09	66.5827	11.0883	66.5827	0.00
14/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2284	2	2284	2	0.00
14/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2302	2	2302	2	0.00
14/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	2267	2	2267	2	0.00
14/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7844	8	7844	8	0.00
14/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7801	8	7801	8	0.00
14/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7758	8	7758	8	0.00
14/08/2020	R209 On 06-May-21			Bond Future	11.30	64.1563	11.2963	64.1563	940.00
14/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2751	3	2751	3	2,000.00
14/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4951	5	4951	5	0.00
14/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7717	7	7717	7	0.00
14/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7779	7	7779	7	0.00
14/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7810	7	7810	7	0.00
14/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7748	7	7748	7	0.00
14/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3189	3	3189	3	0.00
14/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3158	3	3158	3	0.00

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14/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3143	3	3143	3	2,000.00
14/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3173	3	3173	3	0.00
14/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8511	9	8511	9	0.00
14/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5190	5	5190	5	2,000.00
14/08/2020	R209 On 05-August-21			Bond Future	11.51	64.8643	11.5119	64.8643	0.00
14/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	6420	6	6420	6	0.00
14/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	6393	6	6393	6	0.00
14/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	6447	6	6447	6	0.00
14/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5016	5	5016	5	0.00
14/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4994	5	4994	5	0.00
14/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4972	5	4972	5	0.00
14/08/2020	R210 On 05-November-20			Bond Future	182.86	182.2737	182.8586	182.2737	2,243.00
14/08/2020	R210 On 04-February-21			Bond Future	184.83	184.2348	184.8252	184.2348	0.00
14/08/2020	R210 On 06-May-21			Bond Future	184.16	183.5631	184.1595	183.5631	0.00
14/08/2020	R210 On 05-August-21			Bond Future	186.23	185.6304	186.2333	185.6304	0.00
14/08/2020	R212 On 05-November-20			Bond Future	167.04	166.7950	167.0370	166.7950	6,967.00
14/08/2020	R212 On 04-February-21			Bond Future	166.56	166.3114	166.5552	166.3114	0.00
14/08/2020	R212 On 06-May-21			Bond Future	168.38	168.1329	168.3791	168.1329	0.00
14/08/2020	R212 On 05-August-21			Bond Future	167.96	167.7153	167.9640	167.7153	0.00
14/08/2020	R213 On 05-November-20			Bond Future	9.82	82.8762	9.8160	82.8762	16,316.00
14/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2429	2	2429	2	0.00
14/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2479	2	2479	2	0.00
14/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2454	2	2454	2	0.00
14/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3710	4	3710	4	0.00
14/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3645	4	3645	4	0.00
14/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3677	4	3677	4	0.00
14/08/2020	R213 On 04-February-21			Bond Future	10.03	83.7475	10.0265	83.7475	0.00
14/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2613	2	2613	2	0.00
14/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2592	2	2592	2	0.00
14/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2571	2	2571	2	0.00
14/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6097	6	6097	6	0.00
14/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6133	6	6133	6	0.00
14/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6060	6	6060	6	0.00

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14/08/2020	R213 On 06-May-21			Bond Future	10.24	81.1157	10.2384	81.1157	0.00
14/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9924	10	9924	10	0.00
14/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9957	10	9957	10	0.00
14/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9890	10	9890	10	0.00
14/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1760	2	1760	2	0.00
14/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1748	2	1748	2	0.00
14/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1735	2	1735	2	0.00
14/08/2020	R213 On 05-August-21			Bond Future	10.46	82.0105	10.4635	82.0105	0.00
14/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	6355	6	6355	6	0.00
14/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	6326	6	6326	6	0.00
14/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	6297	6	6297	6	0.00
14/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4381	5	4381	5	0.00
14/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4401	5	4401	5	0.00
14/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4360	5	4360	5	0.00
14/08/2020	R214 On 05-November-20			Bond Future	11.16	63.5890	11.1578	63.5890	15,786.00
14/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1409	1	1409	1	0.00
14/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1425	1	1425	1	0.00
14/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1393	1	1393	1	0.00
14/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6820	7	6820	7	0.00
14/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6772	7	6772	7	0.00
14/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6725	7	6725	7	0.00
14/08/2020	R214 On 04-February-21			Bond Future	11.36	64.2577	11.3596	64.2577	0.00
14/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	2256	2	2256	2	0.00
14/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2291	2	2291	2	0.00
14/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2274	2	2274	2	0.00
14/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8293	9	8293	9	0.00
14/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8247	9	8247	9	0.00
14/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8338	9	8338	9	0.00
14/08/2020	R214 On 06-May-21			Bond Future	11.56	61.6691	11.5602	61.6691	0.00
14/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	7202	7	7202	7	0.00
14/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	7171	7	7171	7	0.00
14/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	7141	7	7141	7	0.00
14/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3685	4	3685	4	0.00

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14/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3702	4	3702	4	0.00
14/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3668	4	3668	4	0.00
14/08/2020	R214 On 05-August-21			Bond Future	11.77	62.3496	11.7712	62.3496	0.00
14/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	6439	6	6439	6	0.00
14/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	6465	6	6465	6	0.00
14/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6491	6	6491	6	0.00
14/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5224	5	5224	5	0.00
14/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5201	5	5201	5	0.00
14/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5246	5	5246	5	0.00
14/08/2020	R248 On 05-November-20			Bond Future	11.59	77.7229	11.5904	77.7229	110,559.00
14/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	677	1	677	1	0.00
14/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	638	1	638	1	950.00
14/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2273	2	2273	2	950.00
14/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	667	1	667	1	0.00
14/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	657	1	657	1	0.00
14/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12167	13	12167	13	0.00
14/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12240	13	12240	13	0.00
14/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12388	13	12388	13	0.00
14/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12094	13	12094	13	0.00
14/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6295	7	6295	7	0.00
14/08/2020	R248 On 04-February-21			Bond Future	11.81	78.5402	11.8135	78.5402	0.00
14/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	4465	4	4465	4	2,590.00
14/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	2578	2	2578	2	2,590.00
14/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	2038	2	2038	2	0.00
14/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	2055	2	2055	2	0.00
14/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	2073	2	2073	2	0.00
14/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11378	12	11378	12	0.00
14/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11498	12	11498	12	0.00
14/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11438	12	11438	12	0.00
14/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9839	10	9839	10	0.00
14/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6484	7	6484	7	0.00
14/08/2020	R248 On 06-May-21			Bond Future	12.04	74.9705	12.0360	74.9705	0.00
14/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	7021	7	7021	7	0.00

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14/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	7086	7	7086	7	0.00
14/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	7053	7	7053	7	0.00
14/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5188	5	5188	5	0.00
14/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5162	5	5162	5	0.00
14/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5214	5	5214	5	0.00
14/08/2020	R248 On 05-August-21			Bond Future	12.27	75.7978	12.2716	75.7978	0.00
14/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	7397	7	7397	7	0.00
14/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	7427	7	7427	7	0.00
14/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	7366	7	7366	7	0.00
14/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5995	6	5995	6	0.00
14/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6047	6	6047	6	0.00
14/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6021	6	6021	6	0.00