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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
18/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	2025 On 05-November-20			Bond Future	140.34	140.3741	140.3391	140.3741	3,967.00
18/08/2020	2025 On 04-February-21			Bond Future	140.34	140.3877	140.3384	140.3877	0.00
18/08/2020	2025 On 06-May-21			Bond Future	141.86	141.9247	141.8620	141.9247	0.00
18/08/2020	2025 On 05-August-21			Bond Future	141.92	142.0059	141.9170	142.0059	0.00

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18/08/2020	2029 On 05-November-20			Bond Future	98.74	98.7258	98.7416	98.7258	5,004.00
18/08/2020	2029 On 04-February-21			Bond Future	99.79	99.7871	99.7931	99.7871	0.00
18/08/2020	2029 On 06-May-21			Bond Future	99.75	99.7504	99.7474	99.7504	0.00
18/08/2020	2029 On 05-August-21			Bond Future	100.85	100.8735	100.8525	100.8735	0.00
18/08/2020	2030 On 05-November-20			Bond Future	9.44	93.4333	9.4422	93.4333	101,028.00
18/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4686	5	4686	5	0.00
18/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1454	1	1454	1	3,000.00
18/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3377	3	3377	3	0.00
18/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	703	1	703	1	1,000.00
18/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1846	2	1846	2	1,000.00
18/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2696	3	2696	3	0.00
18/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1238	1	1238	1	3,000.00
18/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2724	3	2724	3	0.00
18/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4950	5	4950	5	0.00
18/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	481	0	481	0	3,000.00
18/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2752	3	2752	3	0.00
18/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3504	4	3504	4	0.00
18/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1473	1	1473	1	14,160.00
18/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4214	4	4214	4	0.00
18/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2298	2	2298	2	3,000.00
18/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6598	7	6598	7	0.00
18/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	725	1	725	1	14,160.00
18/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	932	1	932	1	15,414.00
18/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1824	2	1824	2	15,414.00
18/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6183	6	6183	6	0.00
18/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4221	4	4221	4	0.00
18/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4883	5	4883	5	0.00
18/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	960	1	960	1	3,000.00
18/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6348	6	6348	6	0.00
18/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2326	2	2326	2	2,500.00
18/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2994	3	2994	3	0.00
18/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5432	5	5432	5	0.00
18/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3522	4	3522	4	0.00

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18/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1073	1	1073	1	8,000.00
18/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3053	3	3053	3	0.00
18/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7196	7	7196	7	0.00
18/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1865	2	1865	2	14,160.00
18/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1505	2	1505	2	1,000.00
18/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1623	2	1623	2	5,000.00
18/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8595	9	8595	9	0.00
18/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3023	3	3023	3	0.00
18/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4184	4	4184	4	0.00
18/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2424	2	2424	2	3,000.00
18/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7300	7	7300	7	0.00
18/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4924	5	4924	5	0.00
18/08/2020	2030 On 04-February-21			Bond Future	9.65	90.4106	9.6542	90.4106	0.00
18/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	1107	1	1107	1	1,600.00
18/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1314	1	1314	1	1,000.00
18/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2726	3	2726	3	0.00
18/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2614	3	2614	3	1,000.00
18/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1301	1	1301	1	800.00
18/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2704	3	2704	3	0.00
18/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2795	3	2795	3	1,600.00
18/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2681	3	2681	3	0.00
18/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2080	2	2080	2	800.00
18/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5632	6	5632	6	0.00
18/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2678	3	2678	3	1,800.00
18/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6615	7	6615	7	0.00
18/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5633	6	5633	6	0.00
18/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8844	9	8844	9	0.00
18/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5492	6	5492	6	0.00
18/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5527	6	5527	6	0.00
18/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	5353	5	5353	5	0.00
18/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9638	10	9638	10	0.00
18/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5457	5	5457	5	0.00
18/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8795	9	8795	9	0.00

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18/08/2020	2030 On 06-May-21			Bond Future	9.88	91.3797	9.8781	91.3797	0.00
18/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7157	7	7157	7	0.00
18/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2727	3	2727	3	0.00
18/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10434	10	10434	10	0.00
18/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1035	1	1035	1	700.00
18/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4939	5	4939	5	0.00
18/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4601	5	4601	5	0.00
18/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10470	10	10470	10	0.00
18/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2874	3	2874	3	0.00
18/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10505	11	10505	11	0.00
18/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1373	1	1373	1	0.00
18/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6485	6	6485	6	700.00
18/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12040	12	12040	12	0.00
18/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4378	4	4378	4	700.00
18/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1394	1	1394	1	0.00
18/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6733	7	6733	7	0.00
18/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1384	1	1384	1	0.00
18/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4079	4	4079	4	0.00
18/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2699	3	2699	3	0.00
18/08/2020	2030 On 05-August-21			Bond Future	10.12	88.3822	10.1210	88.3822	0.00
18/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5807	6	5807	6	0.00
18/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5835	6	5835	6	0.00
18/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5864	6	5864	6	0.00
18/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4289	4	4289	4	0.00
18/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4333	4	4333	4	0.00
18/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4311	4	4311	4	0.00
18/08/2020	2032 On 05-November-20			Bond Future	10.41	86.7513	10.4141	86.7513	115,007.00
18/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1615	2	1615	2	0.00
18/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5547	6	5547	6	0.00
18/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5200	5	5200	5	0.00
18/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1635	2	1635	2	0.00
18/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	677	1	677	1	3,000.00
18/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1336	1	1336	1	3,000.00

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18/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1067	1	1067	1	1,000.00
18/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	524	1	524	1	1,000.00
18/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1595	2	1595	2	0.00
18/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5655	6	5655	6	0.00
18/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8902	9	8902	9	0.00
18/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9900	10	9900	10	0.00
18/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1725	2	1725	2	1,000.00
18/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7113	7	7113	7	0.00
18/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5569	6	5569	6	0.00
18/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6285	6	6285	6	0.00
18/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5612	6	5612	6	0.00
18/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1881	2	1881	2	3,000.00
18/08/2020	2032 On 04-February-21			Bond Future	10.64	87.6632	10.6426	87.6632	60.00
18/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	954	1	954	1	800.00
18/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2041	2	2041	2	0.00
18/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1545	2	1545	2	800.00
18/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2075	2	2075	2	0.00
18/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5008	5	5008	5	0.00
18/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2058	2	2058	2	0.00
18/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8217	8	8217	8	0.00
18/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8171	8	8171	8	0.00
18/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9822	10	9822	10	0.00
18/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3998	4	3998	4	800.00
18/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8263	8	8263	8	0.00
18/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12568	13	12568	13	0.00
18/08/2020	2032 On 06-May-21			Bond Future	10.88	84.4576	10.8801	84.4576	0.00
18/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3636	4	3636	4	736.00
18/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9079	9	9079	9	0.00
18/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10630	11	10630	11	0.00
18/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9112	9	9112	9	0.00
18/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9046	9	9046	9	0.00
18/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2627	3	2627	3	0.00
18/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2593	3	2593	3	0.00

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18/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2610	3	2610	3	0.00
18/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1920	2	1920	2	736.00
18/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6773	7	6773	7	0.00
18/08/2020	2032 On 05-August-21			Bond Future	11.13	85.3895	11.1303	85.3895	0.00
18/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6317	6	6317	6	0.00
18/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6289	6	6289	6	0.00
18/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6346	6	6346	6	0.00
18/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	5118	5	5118	5	0.00
18/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	5094	5	5094	5	0.00
18/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	5070	5	5070	5	0.00
18/08/2020	2033 On 05-November-20			Bond Future	93.68	93.6982	93.6755	93.6982	10,535.00
18/08/2020	2033 On 04-February-21			Bond Future	94.67	94.7052	94.6729	94.7052	0.00
18/08/2020	2033 On 06-May-21			Bond Future	94.50	94.5373	94.4960	94.5373	0.00
18/08/2020	2033 On 05-August-21			Bond Future	95.54	95.6016	95.5429	95.6016	0.00
18/08/2020	2037 On 05-November-20			Bond Future	11.37	81.1155	11.3745	81.1155	139,017.00
18/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1017	1	1017	1	0.00
18/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	992	1	992	1	0.00
18/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1004	1	1004	1	0.00
18/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8930	9	8930	9	0.00
18/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8815	9	8815	9	0.00
18/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8872	9	8872	9	0.00
18/08/2020	2037 On 04-February-21			Bond Future	11.61	77.7131	11.6080	77.7131	0.00
18/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6167	6	6167	6	300.00
18/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1118	1	1118	1	72.00
18/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12440	12	12440	12	0.00
18/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	3026	3	3026	3	0.00
18/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2066	2	2066	2	0.00
18/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1936	2	1936	2	0.00
18/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5943	6	5943	6	0.00
18/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1952	2	1952	2	0.00
18/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2289	2	2289	2	240.00
18/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1968	2	1968	2	0.00
18/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10435	11	10435	11	0.00

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18/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4239	4	4239	4	240.00
18/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9451	10	9451	10	0.00
18/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10542	11	10542	11	0.00
18/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1274	1	1274	1	300.00
18/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7733	8	7733	8	72.00
18/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10118	10	10118	10	72.00
18/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10489	11	10489	11	0.00
18/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14206	14	14206	14	0.00
18/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4063	4	4063	4	0.00
18/08/2020	2037 On 06-May-21			Bond Future	11.85	78.5463	11.8501	78.5463	0.00
18/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7463	7	7463	7	0.00
18/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7496	7	7496	7	0.00
18/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7529	7	7529	7	0.00
18/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4269	4	4269	4	0.00
18/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4248	4	4248	4	0.00
18/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4290	4	4290	4	0.00
18/08/2020	2037 On 05-August-21			Bond Future	12.11	75.1572	12.1102	75.1572	0.00
18/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6773	7	6773	7	0.00
18/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6802	7	6802	7	0.00
18/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6831	7	6831	7	0.00
18/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5947	6	5947	6	0.00
18/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5896	6	5896	6	0.00
18/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5921	6	5921	6	0.00
18/08/2020	2038 On 05-November-20			Bond Future	105.31	105.3298	105.3072	105.3298	11,074.00
18/08/2020	2038 On 04-February-21			Bond Future	104.75	104.7801	104.7468	104.7801	0.00
18/08/2020	2038 On 06-May-21			Bond Future	105.88	105.9274	105.8841	105.9274	0.00
18/08/2020	2038 On 05-August-21			Bond Future	105.35	105.4138	105.3511	105.4138	0.00
18/08/2020	2040 On 05-November-20			Bond Future	11.58	82.5345	11.5794	82.5345	69,203.00
18/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	402	0	402	0	2,000.00
18/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	933	1	933	1	0.00
18/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	273	0	273	0	2,000.00
18/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	612	1	612	1	2,380.00
18/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	848	1	848	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
18/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	945	1	945	1	0.00
18/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2188	2	2188	2	2,380.00
18/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4243	4	4243	4	0.00
18/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	958	1	958	1	0.00
18/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3593	4	3593	4	0.00
18/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4104	4	4104	4	2,000.00
18/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9799	10	9799	10	0.00
18/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15616	16	15616	16	0.00
18/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11865	12	11865	12	0.00
18/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9736	10	9736	10	0.00
18/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3476	4	3476	4	2,000.00
18/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6045	6	6045	6	0.00
18/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9862	10	9862	10	0.00
18/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13829	14	13829	14	0.00
18/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10312	11	10312	11	0.00
18/08/2020	2040 On 04-February-21			Bond Future	11.81	78.8967	11.8129	78.8967	0.00
18/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1430	1	1430	1	800.00
18/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	5078	5	5078	5	0.00
18/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1926	2	1926	2	0.00
18/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	805	1	805	1	500.00
18/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	876	1	876	1	800.00
18/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1942	2	1942	2	0.00
18/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1910	2	1910	2	0.00
18/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1665	2	1665	2	500.00
18/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4568	4	4568	4	0.00
18/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6099	6	6099	6	500.00
18/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11530	12	11530	12	0.00
18/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12492	13	12492	13	0.00
18/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17647	18	17647	18	0.00
18/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17047	17	17047	17	0.00
18/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13567	14	13567	14	0.00
18/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11413	12	11413	12	0.00
18/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11472	12	11472	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
18/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5533	6	5533	6	800.00
18/08/2020	2040 On 06-May-21			Bond Future	12.05	79.7427	12.0548	79.7427	0.00
18/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	7154	7	7154	7	0.00
18/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7186	7	7186	7	0.00
18/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	7121	7	7121	7	0.00
18/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4978	5	4978	5	0.00
18/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4953	5	4953	5	0.00
18/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4928	5	4928	5	0.00
18/08/2020	2040 On 05-August-21			Bond Future	12.31	76.1165	12.3148	76.1165	0.00
18/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	7076	7	7076	7	0.00
18/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	7136	7	7136	7	0.00
18/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	7106	7	7106	7	0.00
18/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6131	6	6131	6	0.00
18/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6158	6	6158	6	0.00
18/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6185	6	6185	6	0.00
18/08/2020	2044 On 05-November-20			Bond Future	11.66	78.9963	11.6589	78.9963	49,380.00
18/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	894	1	894	1	0.00
18/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	515	0	515	0	0.00
18/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	3020	3	3020	3	0.00
18/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	349	0	349	0	1,815.00
18/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	919	1	919	1	0.00
18/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3165	3	3165	3	0.00
18/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	523	1	523	1	300.00
18/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	906	1	906	1	0.00
18/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	582	1	582	1	525.00
18/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	177	0	177	0	525.00
18/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2448	2	2448	2	0.00
18/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	67	0	67	0	1,815.00
18/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	565	1	565	1	1,815.00
18/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	160	0	160	0	300.00
18/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2173	2	2173	2	0.00
18/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12213	12	12213	12	0.00
18/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5675	6	5675	6	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4647	5	4647	5	1,815.00
18/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22056	22	22056	22	0.00
18/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10025	10	10025	10	0.00
18/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12358	13	12358	13	0.00
18/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17779	18	17779	18	0.00
18/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10090	10	10090	10	0.00
18/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18214	18	18214	18	0.00
18/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12797	13	12797	13	0.00
18/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14631	15	14631	15	0.00
18/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6158	6	6158	6	525.00
18/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12723	13	12723	13	0.00
18/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4833	5	4833	5	300.00
18/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10155	10	10155	10	0.00
18/08/2020	2044 On 04-February-21			Bond Future	11.89	75.4465	11.8863	75.4465	0.00
18/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1728	2	1728	2	0.00
18/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1758	2	1758	2	0.00
18/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1639	2	1639	2	0.00
18/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	890	1	890	1	265.00
18/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1743	2	1743	2	0.00
18/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1303	1	1303	1	0.00
18/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2576	3	2576	3	0.00
18/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12256	12	12256	12	0.00
18/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12693	13	12693	13	265.00
18/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17076	17	17076	17	0.00
18/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9528	10	9528	10	265.00
18/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12318	13	12318	13	0.00
18/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14335	15	14335	15	0.00
18/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12194	12	12194	12	0.00
18/08/2020	2044 On 06-May-21			Bond Future	12.12	76.2556	12.1214	76.2556	0.00
18/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	7006	7	7006	7	0.00
18/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6974	7	6974	7	0.00
18/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6942	7	6942	7	0.00
18/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5117	5	5117	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
18/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5143	5	5143	5	0.00
18/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5092	5	5092	5	0.00
18/08/2020	2044 On 05-August-21			Bond Future	12.37	72.7160	12.3741	72.7160	0.00
18/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	7292	7	7292	7	0.00
18/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	7322	7	7322	7	0.00
18/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	7262	7	7262	7	0.00
18/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6039	6	6039	6	0.00
18/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	6013	6	6013	6	0.00
18/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5988	6	5988	6	0.00
18/08/2020	2046 On 05-November-20			Bond Future	92.32	92.0270	92.3190	92.0270	15,660.00
18/08/2020	2046 On 04-February-21			Bond Future	93.30	93.0162	93.3023	93.0162	0.00
18/08/2020	2046 On 06-May-21			Bond Future	92.54	92.2606	92.5413	92.2606	0.00
18/08/2020	2046 On 05-August-21			Bond Future	93.57	93.2996	93.5668	93.2996	0.00
18/08/2020	2050 On 05-November-20			Bond Future	94.85	94.8746	94.8545	94.8746	14,181.00
18/08/2020	2050 On 04-February-21			Bond Future	93.99	94.0210	93.9913	94.0210	0.00
18/08/2020	2050 On 06-May-21			Bond Future	95.01	95.0504	95.0117	95.0504	0.00
18/08/2020	2050 On 05-August-21			Bond Future	94.15	94.2102	94.1541	94.2102	0.00
18/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	AL37 On 05-November-20			Index Future	746.32	746.4420	746.3150	746.4420	0.00
18/08/2020	AL37 On 04-February-21			Index Future	754.07	754.2740	754.0720	754.2740	0.00
18/08/2020	AL37 On 06-May-21			Index Future	762.07	762.3460	762.0730	762.3460	0.00
18/08/2020	AL37 On 05-August-21			Index Future	770.25	770.6580	770.2470	770.6580	0.00
18/08/2020	AL7T On 05-November-20			Index Future	815.65	815.9200	815.6520	815.9200	0.00
18/08/2020	AL7T On 04-February-21			Index Future	824.13	824.4810	824.1290	824.4810	0.00
18/08/2020	AL7T On 06-May-21			Index Future	832.87	833.3040	832.8730	833.3040	0.00
18/08/2020	AL7T On 05-August-21			Index Future	841.81	842.3900	841.8070	842.3900	0.00
18/08/2020	ALBI On 05-November-20			Index Future	714.54	713.7710	714.5420	713.7710	209.00
18/08/2020	ALBI On 04-February-21			Index Future	721.97	721.2610	721.9680	721.2610	0.00
18/08/2020	ALBI On 06-May-21			Index Future	729.63	728.9790	729.6280	728.9790	0.00
18/08/2020	ALBI On 05-August-21			Index Future	737.46	736.9280	737.4550	736.9280	0.00
18/08/2020	C002 On 31-March-32			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
18/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2020	ES33 On 05-November-20			Bond Future	12.03	71.7563	12.0257	71.7563	350.00
18/08/2020	ES33 On 04-February-21			Bond Future	12.31	72.5103	12.3071	72.5103	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
18/08/2020	ES33 On 06-May-21			Bond Future	12.59	69.5123	12.5939	69.5123	0.00
18/08/2020	ES33 On 05-August-21			Bond Future	12.90	70.2793	12.8968	70.2793	0.00
18/08/2020	ES42 On 05-November-20			Bond Future	12.43	70.9867	12.4263	70.9867	4,919.00
18/08/2020	ES42 On 04-February-21			Bond Future	12.69	71.7336	12.6885	71.7336	0.00
18/08/2020	ES42 On 06-May-21			Bond Future	12.97	68.2443	12.9661	68.2443	0.00
18/08/2020	ES42 On 05-August-21			Bond Future	13.25	68.9978	13.2516	68.9978	0.00
18/08/2020	GOVI On 05-November-20			GOVI	705.80	705.0880	705.8040	705.0880	1,017.00
18/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	320260	33	320260	33	0.00
18/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	320460	33	320460	33	0.00
18/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	320360	33	320360	33	0.00
18/08/2020	GOVI On 04-February-21			GOVI	713.14	712.4860	713.1400	712.4860	0.00
18/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	378000	38	378000	38	0.00
18/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	378100	38	378100	38	0.00
18/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	378200	38	378200	38	0.00
18/08/2020	GOVI On 06-May-21			GOVI	720.71	720.1110	720.7060	720.1110	0.00
18/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	420360	41	420360	41	0.00
18/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	420160	41	420160	41	0.00
18/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	420260	41	420260	41	0.00
18/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/08/2020	GOVI On 05-August-21			GOVI	728.44	727.9630	728.4370	727.9630	0.00
18/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	92870	9	92870	9	0.00
18/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	92970	9	92970	9	0.00
18/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	93070	9	93070	9	0.00
18/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/08/2020	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
18/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2020	IGOV On 05-November-20			Index Future	253.52	253.3340	253.5160	253.3340	1,258.00
18/08/2020	IGOV On 04-February-21			Index Future	256.21	256.0540	256.2130	256.0540	0.00
18/08/2020	IGOV On 06-May-21			Index Future	258.99	258.8560	258.9930	258.8560	0.00
18/08/2020	IGOV On 05-August-21			Index Future	261.83	261.7390	261.8320	261.7390	0.00
18/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
18/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	94.0000	93.9900	94.0000	0.00
18/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2200	92.2100	92.2200	0.00
18/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3700	90.3700	90.3700	0.00
18/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3300	89.3400	89.3300	0.00
18/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.62	90.6100	90.6200	90.6100	51.00
18/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.06	90.0400	90.0600	90.0400	0.00
18/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.1800	90.2000	90.1800	0.00
18/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.36	93.3300	93.3600	93.3300	0.00
18/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.87	93.8500	93.8700	93.8500	0.00
18/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.28	86.2700	86.2800	86.2700	0.00
18/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.83	91.8400	91.8300	91.8400	0.00
18/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.31	80.2600	80.3100	80.2600	0.00
18/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.94	76.9000	76.9400	76.9000	0.00
18/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.46	75.4200	75.4600	75.4200	0.00
18/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.60	77.5700	77.6000	77.5700	0.00
18/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.75	81.7100	81.7500	81.7100	0.00
18/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.39	80.3500	80.3900	80.3500	0.00
18/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.61	82.5600	82.6100	82.5600	0.00
18/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.53	88.4800	88.5300	88.4800	0.00
18/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.03	88.9900	89.0300	88.9900	0.00
18/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.16	82.1200	82.1600	82.1200	0.00
18/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.08	90.0400	90.0800	90.0400	0.00
18/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.45	96.5550	3.4450	96.5550	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
18/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.46	96.5350	3.4550	96.5350	0.00
18/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	0.00
18/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	0.00
18/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	30,010.00
18/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.46	96.5350	3.4550	96.5350	0.00
18/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.5000	3.5100	96.5000	0.00
18/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.3400	3.6800	96.3400	0.00
18/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.77	96.2350	3.7650	96.2350	0.00
18/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9900	4.0300	95.9900	0.00
18/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.18	95.8650	4.1750	95.8650	0.00
18/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.48	95.5650	4.4750	95.5650	0.00
18/08/2020	R023 On 05-November-20			Bond Future	4.54	108.4120	4.5385	108.4120	34,215.00
18/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6354	6	6354	6	0.00
18/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6374	6	6374	6	0.00
18/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6333	6	6333	6	0.00
18/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R023 On 04-February-21			Bond Future	4.59	109.5507	4.5893	109.5507	0.00
18/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3435	3	3435	3	0.00
18/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3472	3	3472	3	0.00
18/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3453	3	3453	3	0.00
18/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	21	0	21	0	0.00
18/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	21	0	21	0	0.00
18/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	20	0	20	0	0.00
18/08/2020	R023 On 06-May-21			Bond Future	4.63	106.8168	4.6314	106.8168	0.00
18/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5033	5	5033	5	0.00
18/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5066	5	5066	5	0.00
18/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5049	5	5049	5	0.00
18/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
18/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
18/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
18/08/2020	R023 On 05-August-21			Bond Future	4.68	107.9947	4.6779	107.9947	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
18/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1305	1	1305	1	0.00
18/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1294	1	1294	1	0.00
18/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1283	1	1283	1	0.00
18/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	349	0	349	0	0.00
18/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	353	0	353	0	0.00
18/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	345	0	345	0	0.00
18/08/2020	R035 On 05-November-20			Bond Future	11.08	85.9293	11.0779	85.9293	103,857.00
18/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1658	2	1658	2	0.00
18/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1679	2	1679	2	0.00
18/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1638	2	1638	2	0.00
18/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6589	7	6589	7	0.00
18/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6542	7	6542	7	0.00
18/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6494	7	6494	7	0.00
18/08/2020	R035 On 04-February-21			Bond Future	11.32	86.8320	11.3170	86.8320	0.00
18/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	2119	2	2119	2	0.00
18/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1984	2	1984	2	0.00
18/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1967	2	1967	2	0.00
18/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4474	4	4474	4	0.00
18/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1951	2	1951	2	0.00
18/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10208	10	10208	10	0.00
18/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10262	10	10262	10	0.00
18/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9736	10	9736	10	650.00
18/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5558	6	5558	6	650.00
18/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10155	10	10155	10	0.00
18/08/2020	R035 On 06-May-21			Bond Future	11.56	83.2877	11.5562	83.2877	0.00
18/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8246	8	8246	8	0.00
18/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5637	6	5637	6	0.00
18/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9774	10	9774	10	0.00
18/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8317	8	8317	8	0.00
18/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2502	2	2502	2	793.00
18/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8282	8	8282	8	0.00
18/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3629	4	3629	4	1,650.00
18/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4969	5	4969	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
18/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	7109	7	7109	7	0.00
18/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4447	5	4447	5	793.00
18/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6376	6	6376	6	793.00
18/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8197	8	8197	8	0.00
18/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3750	4	3750	4	0.00
18/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5674	6	5674	6	1,650.00
18/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3074	3	3074	3	1,650.00
18/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3769	4	3769	4	0.00
18/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10815	11	10815	11	0.00
18/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3732	4	3732	4	0.00
18/08/2020	R035 On 05-August-21			Bond Future	11.81	84.2064	11.8113	84.2064	0.00
18/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	18	0	18	0	0.00
18/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	19	0	19	0	0.00
18/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	19	0	19	0	0.00
18/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53896	54	53896	54	0.00
18/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53779	54	53779	54	0.00
18/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54012	54	54012	54	0.00
18/08/2020	R186 On 05-November-20			Bond Future	7.62	117.9190	7.6247	117.9190	88,469.00
18/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5768	6	5768	6	0.00
18/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	870	1	870	1	1,200.00
18/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5727	6	5727	6	0.00
18/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1830	2	1830	2	80.00
18/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5687	6	5687	6	0.00
18/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3277	3	3277	3	1,200.00
18/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	343	0	343	0	80.00
18/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2762	3	2762	3	3,500.00
18/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4506	5	4506	5	3,500.00
18/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8322	8	8322	8	0.00
18/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	843	1	843	1	0.00
18/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1643	2	1643	2	0.00
18/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	167	0	167	0	3,500.00
18/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	524	1	524	1	0.00
18/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6417	6	6417	6	0.00

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18/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2484	2	2484	2	0.00
18/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1336	1	1336	1	0.00
18/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	533	1	533	1	0.00
18/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	516	1	516	1	0.00
18/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4194	4	4194	4	0.00
18/08/2020	R186 On 04-February-21			Bond Future	7.82	113.8782	7.8179	113.8782	50.00
18/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3831	4	3831	4	0.00
18/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3861	4	3861	4	0.00
18/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3397	3	3397	3	0.00
18/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3891	4	3891	4	0.00
18/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2170	2	2170	2	0.00
18/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2151	2	2151	2	0.00
18/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2493	2	2493	2	15,177.00
18/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2189	2	2189	2	0.00
18/08/2020	R186 On 06-May-21			Bond Future	8.03	115.0985	8.0259	115.0985	0.00
18/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12442	12	12442	12	0.00
18/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12404	12	12404	12	0.00
18/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12366	12	12366	12	0.00
18/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	276	0	276	0	0.00
18/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	279	0	279	0	0.00
18/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	273	0	273	0	0.00
18/08/2020	R186 On 05-August-21			Bond Future	8.25	111.0863	8.2524	111.0863	0.00
18/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4594	5	4594	5	0.00
18/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4621	5	4621	5	0.00
18/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4647	5	4647	5	0.00
18/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2958	3	2958	3	0.00
18/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2994	3	2994	3	0.00
18/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2976	3	2976	3	0.00
18/08/2020	R197 On 05-November-20			Bond Future	307.48	307.5587	307.4770	307.5587	2,902.00
18/08/2020	R197 On 04-February-21			Bond Future	302.97	303.0815	302.9687	303.0815	0.00
18/08/2020	R197 On 06-May-21			Bond Future	306.26	306.4002	306.2582	306.4002	0.00
18/08/2020	R197 On 05-August-21			Bond Future	301.72	301.9177	301.7201	301.9177	0.00
18/08/2020	R202 On 05-November-20			Bond Future	210.82	210.2230	210.8249	210.2230	8,104.00

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18/08/2020	R202 On 04-February-21			Bond Future	208.94	208.3486	208.9362	208.3486	0.00
18/08/2020	R202 On 06-May-21			Bond Future	211.20	210.6297	211.2046	210.6297	0.00
18/08/2020	R202 On 05-August-21			Bond Future	209.33	208.7878	209.3317	208.7878	0.00
18/08/2020	R208 On 05-November-20			Bond Future	3.39	102.0453	3.3854	102.0453	7,525.00
18/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	544	1	544	1	0.00
18/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	540	1	540	1	0.00
18/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	536	1	536	1	0.00
18/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
18/08/2020	R209 On 05-November-20			Bond Future	10.97	65.8589	10.9650	65.8589	26,289.00
18/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1195	1	1195	1	0.00
18/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1224	1	1224	1	0.00
18/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1209	1	1209	1	0.00
18/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6685	7	6685	7	0.00
18/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6639	7	6639	7	0.00
18/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6732	7	6732	7	0.00
18/08/2020	R209 On 04-February-21			Bond Future	11.17	66.5512	11.1712	66.5512	0.00
18/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2092	2	2092	2	0.00
18/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2109	2	2109	2	0.00
18/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	2076	2	2076	2	0.00
18/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8091	8	8091	8	0.00
18/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8047	8	8047	8	0.00
18/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8003	8	8003	8	0.00
18/08/2020	R209 On 06-May-21			Bond Future	11.38	64.1243	11.3836	64.1243	940.00
18/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2557	3	2557	3	2,000.00
18/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4677	5	4677	5	0.00
18/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7379	7	7379	7	0.00
18/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7441	7	7441	7	0.00
18/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7471	7	7471	7	0.00
18/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7410	7	7410	7	0.00
18/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3301	3	3301	3	0.00
18/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3269	3	3269	3	0.00

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18/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3253	3	3253	3	2,000.00
18/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3285	3	3285	3	0.00
18/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5366	5	5366	5	2,000.00
18/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8766	9	8766	9	0.00
18/08/2020	R209 On 05-August-21			Bond Future	11.60	64.8318	11.6050	64.8318	0.00
18/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	6120	6	6120	6	0.00
18/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	6094	6	6094	6	0.00
18/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	6146	6	6146	6	0.00
18/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5183	5	5183	5	0.00
18/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	5160	5	5160	5	0.00
18/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	5137	5	5137	5	0.00
18/08/2020	R210 On 05-November-20			Bond Future	183.28	182.8233	183.2780	182.8233	2,243.00
18/08/2020	R210 On 04-February-21			Bond Future	185.23	184.7885	185.2299	184.7885	0.00
18/08/2020	R210 On 06-May-21			Bond Future	184.55	184.1223	184.5515	184.1223	0.00
18/08/2020	R210 On 05-August-21			Bond Future	186.60	186.1954	186.5964	186.1954	0.00
18/08/2020	R212 On 05-November-20			Bond Future	167.06	167.1131	167.0649	167.1131	6,967.00
18/08/2020	R212 On 04-February-21			Bond Future	166.57	166.6314	166.5660	166.6314	0.00
18/08/2020	R212 On 06-May-21			Bond Future	168.37	168.4558	168.3744	168.4558	0.00
18/08/2020	R212 On 05-August-21			Bond Future	167.93	168.0414	167.9290	168.0414	0.00
18/08/2020	R213 On 05-November-20			Bond Future	9.93	82.7583	9.9301	82.7583	16,316.00
18/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2082	2	2082	2	0.00
18/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2127	2	2127	2	0.00
18/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2104	2	2104	2	0.00
18/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3999	4	3999	4	0.00
18/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3930	4	3930	4	0.00
18/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3965	4	3965	4	0.00
18/08/2020	R213 On 04-February-21			Bond Future	10.15	83.6275	10.1471	83.6275	0.00
18/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2322	2	2322	2	0.00
18/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2303	2	2303	2	0.00
18/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2283	2	2283	2	0.00
18/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6459	6	6459	6	0.00
18/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6498	6	6498	6	0.00
18/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6421	6	6421	6	0.00

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18/08/2020	R213 On 06-May-21			Bond Future	10.37	80.9941	10.3655	80.9941	0.00
18/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9382	9	9382	9	0.00
18/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9414	9	9414	9	0.00
18/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9349	9	9349	9	0.00
18/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1886	2	1886	2	0.00
18/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1873	2	1873	2	0.00
18/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1860	2	1860	2	0.00
18/08/2020	R213 On 05-August-21			Bond Future	10.60	81.8874	10.5990	81.8874	0.00
18/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5925	6	5925	6	0.00
18/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5897	6	5897	6	0.00
18/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5869	6	5869	6	0.00
18/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4641	5	4641	5	0.00
18/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4662	5	4662	5	0.00
18/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4619	5	4619	5	0.00
18/08/2020	R214 On 05-November-20			Bond Future	11.22	63.6140	11.2198	63.6140	15,786.00
18/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1245	1	1245	1	0.00
18/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1260	1	1260	1	0.00
18/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1231	1	1231	1	0.00
18/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6999	7	6999	7	0.00
18/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6951	7	6951	7	0.00
18/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6903	7	6903	7	0.00
18/08/2020	R214 On 04-February-21			Bond Future	11.43	64.2822	11.4255	64.2822	0.00
18/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	2095	2	2095	2	0.00
18/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2127	2	2127	2	0.00
18/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2111	2	2111	2	0.00
18/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8483	9	8483	9	0.00
18/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8437	9	8437	9	0.00
18/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8529	9	8529	9	0.00
18/08/2020	R214 On 06-May-21			Bond Future	11.63	61.6938	11.6298	61.6938	0.00
18/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6931	7	6931	7	0.00
18/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6901	7	6901	7	0.00
18/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6871	7	6871	7	0.00
18/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3777	4	3777	4	0.00

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18/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3795	4	3795	4	0.00
18/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3759	4	3759	4	0.00
18/08/2020	R214 On 05-August-21			Bond Future	11.85	62.3743	11.8459	62.3743	0.00
18/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	6189	6	6189	6	0.00
18/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	6216	6	6216	6	0.00
18/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6241	6	6241	6	0.00
18/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5351	5	5351	5	0.00
18/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5328	5	5328	5	0.00
18/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5375	5	5375	5	0.00
18/08/2020	R248 On 05-November-20			Bond Future	11.63	77.7553	11.6313	77.7553	110,599.00
18/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	588	1	588	1	0.00
18/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	553	1	553	1	950.00
18/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2089	2	2089	2	950.00
18/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	579	1	579	1	0.00
18/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	571	1	571	1	0.00
18/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12345	13	12345	13	0.00
18/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12419	13	12419	13	0.00
18/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12569	13	12569	13	0.00
18/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12271	13	12271	13	0.00
18/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6377	7	6377	7	0.00
18/08/2020	R248 On 04-February-21			Bond Future	11.86	78.5722	11.8577	78.5722	0.00
18/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	4274	4	4274	4	2,590.00
18/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1913	2	1913	2	0.00
18/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	2434	2	2434	2	2,590.00
18/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1930	2	1930	2	0.00
18/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1947	2	1947	2	0.00
18/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11528	12	11528	12	0.00
18/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11650	12	11650	12	0.00
18/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11589	12	11589	12	0.00
18/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9972	10	9972	10	0.00
18/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6569	7	6569	7	0.00
18/08/2020	R248 On 06-May-21			Bond Future	12.08	75.0025	12.0834	75.0025	0.00
18/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6808	7	6808	7	0.00

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18/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6872	7	6872	7	0.00
18/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6840	7	6840	7	0.00
18/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5261	5	5261	5	0.00
18/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5235	5	5235	5	0.00
18/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5288	5	5288	5	0.00
18/08/2020	R248 On 05-August-21			Bond Future	12.32	75.8299	12.3235	75.8299	0.00
18/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	7185	7	7185	7	0.00
18/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	7215	7	7215	7	0.00
18/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	7155	7	7155	7	0.00
18/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6087	6	6087	6	0.00
18/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6140	6	6140	6	0.00
18/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6114	6	6114	6	0.00