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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
24/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	2025 On 05-November-20			Bond Future	140.75	140.6308	140.7476	140.6308	3,954.00
24/08/2020	2025 On 04-February-21			Bond Future	140.75	140.6301	140.7476	140.6301	0.00
24/08/2020	2025 On 06-May-21			Bond Future	142.27	142.1556	142.2741	142.1556	0.00
24/08/2020	2025 On 05-August-21			Bond Future	142.33	142.2134	142.3331	142.2134	0.00

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24/08/2020	2029 On 05-November-20			Bond Future	100.02	99.7248	100.0154	99.7248	5,004.00
24/08/2020	2029 On 04-February-21			Bond Future	101.08	100.7845	101.0778	100.7845	0.00
24/08/2020	2029 On 06-May-21			Bond Future	101.04	100.7487	101.0450	100.7487	0.00
24/08/2020	2029 On 05-August-21			Bond Future	102.16	101.8645	102.1640	101.8645	0.00
24/08/2020	2030 On 05-November-20			Bond Future	9.47	93.5392	9.4749	93.5392	102,381.00
24/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4222	4	4222	4	0.00
24/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1052	1	1052	1	3,000.00
24/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	2896	3	2896	3	0.00
24/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	423	0	423	0	1,000.00
24/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1410	2	1410	2	1,000.00
24/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2223	2	2223	2	0.00
24/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	861	1	861	1	3,000.00
24/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2250	2	2250	2	0.00
24/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4492	5	4492	5	0.00
24/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	262	0	262	0	3,000.00
24/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2277	2	2277	2	0.00
24/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3023	3	3023	3	0.00
24/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	439	1	439	1	14,160.00
24/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1069	1	1069	1	14,160.00
24/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3741	4	3741	4	0.00
24/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1838	2	1838	2	3,000.00
24/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6186	6	6186	6	0.00
24/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1390	2	1390	2	15,414.00
24/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5758	6	5758	6	0.00
24/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	602	1	602	1	15,414.00
24/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3973	4	3973	4	0.00
24/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	734	1	734	1	3,000.00
24/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6204	6	6204	6	0.00
24/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4665	5	4665	5	0.00
24/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2031	2	2031	2	2,500.00
24/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2705	3	2705	3	0.00
24/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5241	5	5241	5	0.00
24/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3249	3	3249	3	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
24/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	835	1	835	1	8,000.00
24/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2766	3	2766	3	0.00
24/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7097	7	7097	7	0.00
24/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1578	2	1578	2	14,160.00
24/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1233	1	1233	1	1,000.00
24/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1345	1	1345	1	5,000.00
24/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8562	8	8562	8	0.00
24/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2735	3	2735	3	0.00
24/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3935	4	3935	4	0.00
24/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2129	2	2129	2	3,000.00
24/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7205	7	7205	7	0.00
24/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4708	5	4708	5	0.00
24/08/2020	2030 On 04-February-21			Bond Future	9.69	90.5060	9.6888	90.5060	0.00
24/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	674	1	674	1	1,600.00
24/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	837	1	837	1	1,000.00
24/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2096	2	2096	2	0.00
24/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	1990	2	1990	2	1,000.00
24/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	827	1	827	1	800.00
24/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2074	2	2074	2	0.00
24/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2161	2	2161	2	1,600.00
24/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2053	2	2053	2	0.00
24/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1494	2	1494	2	800.00
24/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	4988	5	4988	5	0.00
24/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2225	2	2225	2	1,800.00
24/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6220	6	6220	6	0.00
24/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5200	5	5200	5	0.00
24/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8560	8	8560	8	0.00
24/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5054	5	5054	5	0.00
24/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5090	5	5090	5	0.00
24/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4910	5	4910	5	0.00
24/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9395	9	9395	9	0.00
24/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5018	5	5018	5	0.00
24/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8509	8	8509	8	0.00

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24/08/2020	2030 On 06-May-21			Bond Future	9.91	91.4670	9.9145	91.4670	0.00
24/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6520	7	6520	7	0.00
24/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2111	2	2111	2	0.00
24/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	9898	10	9898	10	0.00
24/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	644	1	644	1	700.00
24/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4271	4	4271	4	0.00
24/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	3934	4	3934	4	0.00
24/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	9935	10	9935	10	0.00
24/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2251	2	2251	2	0.00
24/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	9972	10	9972	10	0.00
24/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1034	1	1034	1	0.00
24/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6056	6	6056	6	700.00
24/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11843	12	11843	12	0.00
24/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3905	4	3905	4	700.00
24/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1053	1	1053	1	0.00
24/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6311	6	6311	6	0.00
24/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1043	1	1043	1	0.00
24/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3605	3	3605	3	0.00
24/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2256	2	2256	2	0.00
24/08/2020	2030 On 05-August-21			Bond Future	10.16	88.4536	10.1592	88.4536	0.00
24/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5152	5	5152	5	0.00
24/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5182	5	5182	5	0.00
24/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5211	5	5211	5	0.00
24/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3832	4	3832	4	0.00
24/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3875	4	3875	4	0.00
24/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3853	4	3853	4	0.00
24/08/2020	2032 On 05-November-20			Bond Future	10.38	87.2403	10.3779	87.2403	119,320.00
24/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1290	1	1290	1	0.00
24/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	4972	5	4972	5	0.00
24/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5337	6	5337	6	0.00
24/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1309	1	1309	1	0.00
24/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	448	1	448	1	3,000.00
24/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1026	1	1026	1	3,000.00

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24/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	781	1	781	1	1,000.00
24/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	327	0	327	0	1,000.00
24/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1271	1	1271	1	0.00
24/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5117	5	5117	5	0.00
24/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8458	8	8458	8	0.00
24/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9488	9	9488	9	0.00
24/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1300	1	1300	1	1,000.00
24/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6612	6	6612	6	0.00
24/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5029	5	5029	5	0.00
24/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5761	6	5761	6	0.00
24/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5072	5	5072	5	0.00
24/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1438	1	1438	1	3,000.00
24/08/2020	2032 On 04-February-21			Bond Future	10.61	88.1465	10.6053	88.1465	60.00
24/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	598	1	598	1	800.00
24/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1537	2	1537	2	0.00
24/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1092	1	1092	1	800.00
24/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1568	2	1568	2	0.00
24/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4510	5	4510	5	0.00
24/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1553	2	1553	2	0.00
24/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7497	7	7497	7	0.00
24/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7450	7	7450	7	0.00
24/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9154	9	9154	9	0.00
24/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3285	3	3285	3	800.00
24/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7545	7	7545	7	0.00
24/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11998	12	11998	12	0.00
24/08/2020	2032 On 06-May-21			Bond Future	10.84	84.9373	10.8414	84.9373	0.00
24/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3098	3	3098	3	736.00
24/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8716	9	8716	9	0.00
24/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10346	11	10346	11	0.00
24/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8750	9	8750	9	0.00
24/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8682	9	8682	9	0.00
24/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2046	2	2046	2	0.00
24/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2016	2	2016	2	0.00

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24/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2031	2	2031	2	0.00
24/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1420	1	1420	1	736.00
24/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6019	6	6019	6	0.00
24/08/2020	2032 On 05-August-21			Bond Future	11.09	85.8586	11.0899	85.8586	0.00
24/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5757	6	5757	6	0.00
24/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5727	6	5727	6	0.00
24/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5786	6	5786	6	0.00
24/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4339	4	4339	4	0.00
24/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4316	4	4316	4	0.00
24/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4292	4	4292	4	0.00
24/08/2020	2033 On 05-November-20			Bond Future	94.58	94.6997	94.5811	94.6997	10,622.00
24/08/2020	2033 On 04-February-21			Bond Future	95.59	95.7059	95.5856	95.7059	0.00
24/08/2020	2033 On 06-May-21			Bond Future	95.42	95.5393	95.4176	95.5393	0.00
24/08/2020	2033 On 05-August-21			Bond Future	96.47	96.5974	96.4742	96.5974	0.00
24/08/2020	2037 On 05-November-20			Bond Future	11.42	81.3962	11.4213	81.3962	140,064.00
24/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	609	1	609	1	0.00
24/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	589	1	589	1	0.00
24/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	599	1	599	1	0.00
24/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8814	8	8814	8	0.00
24/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8692	8	8692	8	0.00
24/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8753	8	8753	8	0.00
24/08/2020	2037 On 04-February-21			Bond Future	11.66	77.9868	11.6571	77.9868	0.00
24/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5361	6	5361	6	300.00
24/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	620	1	620	1	72.00
24/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	11770	12	11770	12	0.00
24/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2265	2	2265	2	0.00
24/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1363	1	1363	1	0.00
24/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1255	1	1255	1	0.00
24/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5128	5	5128	5	0.00
24/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1269	1	1269	1	0.00
24/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1552	2	1552	2	240.00
24/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1282	1	1282	1	0.00
24/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10039	10	10039	10	0.00

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24/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3715	4	3715	4	240.00
24/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9005	9	9005	9	0.00
24/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10152	10	10152	10	0.00
24/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	894	1	894	1	300.00
24/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7262	7	7262	7	72.00
24/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9706	9	9706	9	72.00
24/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10096	10	10096	10	0.00
24/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13999	14	13999	14	0.00
24/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3548	3	3548	3	0.00
24/08/2020	2037 On 06-May-21			Bond Future	11.90	78.8150	11.9015	78.8150	0.00
24/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6660	7	6660	7	0.00
24/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6694	7	6694	7	0.00
24/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	6728	7	6728	7	0.00
24/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3762	4	3762	4	0.00
24/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3742	4	3742	4	0.00
24/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3782	4	3782	4	0.00
24/08/2020	2037 On 05-August-21			Bond Future	12.16	75.4143	12.1640	75.4143	0.00
24/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	5847	6	5847	6	0.00
24/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	5876	6	5876	6	0.00
24/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	5906	6	5906	6	0.00
24/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5319	5	5319	5	0.00
24/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5269	5	5269	5	0.00
24/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5294	5	5294	5	0.00
24/08/2020	2038 On 05-November-20			Bond Future	105.55	105.2146	105.5507	105.2146	11,099.00
24/08/2020	2038 On 04-February-21			Bond Future	104.99	104.6507	104.9900	104.6507	0.00
24/08/2020	2038 On 06-May-21			Bond Future	106.13	105.7861	106.1289	105.7861	0.00
24/08/2020	2038 On 05-August-21			Bond Future	105.60	105.2515	105.5981	105.2515	0.00
24/08/2020	2040 On 05-November-20			Bond Future	11.61	83.0614	11.6055	83.0614	69,108.00
24/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	187	0	187	0	2,000.00
24/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	552	1	552	1	0.00
24/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	489	1	489	1	2,000.00
24/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	113	0	113	0	2,000.00
24/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	322	0	322	0	2,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	562	1	562	1	0.00
24/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1678	2	1678	2	2,380.00
24/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3665	4	3665	4	0.00
24/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	571	1	571	1	0.00
24/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3017	3	3017	3	0.00
24/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3695	4	3695	4	2,000.00
24/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9582	9	9582	9	0.00
24/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15623	15	15623	15	0.00
24/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11742	11	11742	11	0.00
24/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9516	9	9516	9	0.00
24/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3065	3	3065	3	2,000.00
24/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5702	5	5702	5	0.00
24/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10120	10	10120	10	0.00
24/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13781	13	13781	13	0.00
24/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9649	9	9649	9	0.00
24/08/2020	2040 On 04-February-21			Bond Future	11.84	79.4191	11.8406	79.4191	0.00
24/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	862	1	862	1	800.00
24/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4280	5	4280	5	0.00
24/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1260	1	1260	1	0.00
24/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	411	0	411	0	500.00
24/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	458	1	458	1	800.00
24/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1273	1	1273	1	0.00
24/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1047	1	1047	1	500.00
24/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3777	4	3777	4	0.00
24/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1247	1	1247	1	0.00
24/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11038	11	11038	11	0.00
24/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5479	5	5479	5	500.00
24/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12045	12	12045	12	0.00
24/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17424	17	17424	17	0.00
24/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16800	16	16800	16	0.00
24/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13170	13	13170	13	0.00
24/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10916	11	10916	11	0.00
24/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10977	11	10977	11	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
24/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4905	5	4905	5	800.00
24/08/2020	2040 On 06-May-21			Bond Future	12.08	80.2625	12.0838	80.2625	0.00
24/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6348	7	6348	7	0.00
24/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6381	7	6381	7	0.00
24/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6314	7	6314	7	0.00
24/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4345	4	4345	4	0.00
24/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4321	4	4321	4	0.00
24/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4298	4	4298	4	0.00
24/08/2020	2040 On 05-August-21			Bond Future	12.35	76.6272	12.3452	76.6272	0.00
24/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6163	6	6163	6	0.00
24/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6223	7	6223	7	0.00
24/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6193	6	6193	6	0.00
24/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5394	5	5394	5	0.00
24/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5421	5	5421	5	0.00
24/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5448	5	5448	5	0.00
24/08/2020	2044 On 05-November-20			Bond Future	11.71	79.4183	11.7114	79.4183	49,334.00
24/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	501	1	501	1	0.00
24/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	245	0	245	0	0.00
24/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2342	3	2342	3	0.00
24/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	148	0	148	0	1,815.00
24/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	518	1	518	1	0.00
24/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	250	0	250	0	300.00
24/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2480	3	2480	3	0.00
24/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	509	1	509	1	0.00
24/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	287	0	287	0	525.00
24/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	60	0	60	0	525.00
24/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1806	2	1806	2	0.00
24/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	17	0	17	0	1,815.00
24/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	276	0	276	0	1,815.00
24/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1555	2	1555	2	0.00
24/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	53	0	53	0	300.00
24/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12251	12	12251	12	0.00
24/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5365	5	5365	5	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
24/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4296	4	4296	4	1,815.00
24/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22339	22	22339	22	0.00
24/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9957	10	9957	10	0.00
24/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12402	12	12402	12	0.00
24/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17995	18	17995	18	0.00
24/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10025	10	10025	10	0.00
24/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14762	14	14762	14	0.00
24/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18439	18	18439	18	0.00
24/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12860	12	12860	12	0.00
24/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5872	6	5872	6	525.00
24/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12783	12	12783	12	0.00
24/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4488	4	4488	4	300.00
24/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10094	10	10094	10	0.00
24/08/2020	2044 On 04-February-21			Bond Future	11.94	75.8632	11.9414	75.8632	0.00
24/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1065	1	1065	1	0.00
24/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1089	1	1089	1	0.00
24/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	995	1	995	1	0.00
24/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	452	1	452	1	265.00
24/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1076	1	1076	1	0.00
24/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	740	1	740	1	0.00
24/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1769	2	1769	2	0.00
24/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11928	12	11928	12	0.00
24/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12387	12	12387	12	265.00
24/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16976	17	16976	17	0.00
24/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9060	9	9060	9	265.00
24/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11993	12	11993	12	0.00
24/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14111	14	14111	14	0.00
24/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11863	11	11863	11	0.00
24/08/2020	2044 On 06-May-21			Bond Future	12.18	76.6690	12.1792	76.6690	0.00
24/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6105	6	6105	6	0.00
24/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6072	6	6072	6	0.00
24/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6039	6	6039	6	0.00
24/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4558	4	4558	4	0.00

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24/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4583	4	4583	4	0.00
24/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4534	4	4534	4	0.00
24/08/2020	2044 On 05-August-21			Bond Future	12.43	73.1198	12.4348	73.1198	0.00
24/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6295	7	6295	7	0.00
24/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6326	7	6326	7	0.00
24/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6265	7	6265	7	0.00
24/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5389	5	5389	5	0.00
24/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5364	5	5364	5	0.00
24/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5339	5	5339	5	0.00
24/08/2020	2046 On 05-November-20			Bond Future	93.64	92.8642	93.6387	92.8642	16,197.00
24/08/2020	2046 On 04-February-21			Bond Future	94.63	93.8511	94.6334	93.8511	0.00
24/08/2020	2046 On 06-May-21			Bond Future	93.89	93.0951	93.8858	93.0951	0.00
24/08/2020	2046 On 05-August-21			Bond Future	94.93	94.1265	94.9256	94.1265	0.00
24/08/2020	2050 On 05-November-20			Bond Future	95.10	95.6416	95.1015	95.6416	14,156.00
24/08/2020	2050 On 04-February-21			Bond Future	94.24	94.7846	94.2383	94.7846	0.00
24/08/2020	2050 On 06-May-21			Bond Future	95.26	95.8129	95.2606	95.8129	0.00
24/08/2020	2050 On 05-August-21			Bond Future	94.41	94.9638	94.4053	94.9638	0.00
24/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	AL37 On 05-November-20			Index Future	749.17	749.9880	749.1710	749.9880	0.00
24/08/2020	AL37 On 04-February-21			Index Future	756.94	757.7730	756.9370	757.7730	0.00
24/08/2020	AL37 On 06-May-21			Index Future	764.96	765.8080	764.9600	765.8080	0.00
24/08/2020	AL37 On 05-August-21			Index Future	773.16	774.0210	773.1610	774.0210	0.00
24/08/2020	AL7T On 05-November-20			Index Future	815.59	818.0160	815.5940	818.0160	0.00
24/08/2020	AL7T On 04-February-21			Index Future	824.05	826.5060	824.0490	826.5060	0.00
24/08/2020	AL7T On 06-May-21			Index Future	832.78	835.2710	832.7830	835.2710	0.00
24/08/2020	AL7T On 05-August-21			Index Future	841.71	844.2280	841.7120	844.2280	0.00
24/08/2020	ALBI On 05-November-20			Index Future	713.77	716.1570	713.7710	716.1570	209.00
24/08/2020	ALBI On 04-February-21			Index Future	721.17	723.5910	721.1700	723.5910	0.00
24/08/2020	ALBI On 06-May-21			Index Future	728.81	731.2640	728.8140	731.2640	0.00
24/08/2020	ALBI On 05-August-21			Index Future	736.63	739.1060	736.6280	739.1060	0.00
24/08/2020	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
24/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2020	ES33 On 05-November-20			Bond Future	12.07	72.0048	12.0743	72.0048	350.00
24/08/2020	ES33 On 04-February-21			Bond Future	12.36	72.7525	12.3584	72.7525	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
24/08/2020	ES33 On 06-May-21			Bond Future	12.65	69.7499	12.6476	69.7499	0.00
24/08/2020	ES33 On 05-August-21			Bond Future	12.95	70.5065	12.9532	70.5065	0.00
24/08/2020	ES42 On 05-November-20			Bond Future	12.50	71.1702	12.5020	71.1702	4,919.00
24/08/2020	ES42 On 04-February-21			Bond Future	12.77	71.9101	12.7682	71.9101	0.00
24/08/2020	ES42 On 06-May-21			Bond Future	13.05	68.4154	13.0498	68.4154	0.00
24/08/2020	ES42 On 05-August-21			Bond Future	13.34	69.1579	13.3395	69.1579	0.00
24/08/2020	GOVI On 05-November-20			GOVI	705.20	707.5040	705.1980	707.5040	1,013.00
24/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	326320	30	326320	30	0.00
24/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	326520	30	326520	30	0.00
24/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	326420	30	326420	30	0.00
24/08/2020	GOVI On 04-February-21			GOVI	712.51	714.8470	712.5080	714.8470	0.00
24/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	384320	36	384320	36	0.00
24/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	384420	36	384420	36	0.00
24/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	384520	36	384520	36	0.00
24/08/2020	GOVI On 06-May-21			GOVI	720.06	722.4280	720.0600	722.4280	0.00
24/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	413900	44	413900	44	0.00
24/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	413700	44	413700	44	0.00
24/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	413800	44	413800	44	0.00
24/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/08/2020	GOVI On 05-August-21			GOVI	727.78	730.1760	727.7800	730.1760	0.00
24/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	86300	11	86300	11	0.00
24/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	86400	11	86400	11	0.00
24/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	86500	11	86500	11	0.00
24/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/08/2020	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
24/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2020	IGOV On 05-November-20			Index Future	254.91	254.7630	254.9120	254.7630	1,258.00
24/08/2020	IGOV On 04-February-21			Index Future	257.62	257.4700	257.6160	257.4700	0.00
24/08/2020	IGOV On 06-May-21			Index Future	260.41	260.2620	260.4090	260.2620	0.00
24/08/2020	IGOV On 05-August-21			Index Future	263.26	263.1150	263.2620	263.1150	0.00
24/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
24/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
24/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2100	92.2100	92.2100	0.00
24/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.36	90.3500	90.3600	90.3500	0.00
24/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.30	89.2900	89.3000	89.2900	0.00
24/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.55	90.5500	90.5500	90.5500	51.00
24/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.96	89.9600	89.9600	89.9600	0.00
24/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.06	90.0500	90.0600	90.0500	0.00
24/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.19	93.1700	93.1900	93.1700	0.00
24/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.68	93.6600	93.6800	93.6600	0.00
24/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.07	86.0500	86.0700	86.0500	0.00
24/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.60	91.5800	91.6000	91.5800	0.00
24/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.72	79.7300	79.7200	79.7300	0.00
24/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.33	76.3300	76.3300	76.3300	0.00
24/08/2020	IS10 On 15-June-26			Interest Rate Swap	74.83	74.8300	74.8300	74.8300	0.00
24/08/2020	IS10 On 21-September-26			Interest Rate Swap	76.96	76.9500	76.9600	76.9500	0.00
24/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.10	81.1000	81.1000	81.1000	0.00
24/08/2020	IS10 On 15-March-27			Interest Rate Swap	79.72	79.7200	79.7200	79.7200	0.00
24/08/2020	IS10 On 21-June-27			Interest Rate Swap	81.94	81.9300	81.9400	81.9300	0.00
24/08/2020	IS10 On 20-September-27			Interest Rate Swap	87.87	87.8600	87.8700	87.8600	0.00
24/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.38	88.3700	88.3800	88.3700	0.00
24/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.52	81.4900	81.5200	81.4900	0.00
24/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.46	89.4300	89.4600	89.4300	0.00
24/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	3.4450	96.5550	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	0.00
24/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.5600	3.4600	96.5600	0.00
24/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.45	96.5800	3.4500	96.5800	30,010.00
24/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.45	96.5800	3.4500	96.5800	0.00
24/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.46	96.5800	3.4600	96.5800	0.00
24/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.5750	3.4650	96.5750	0.00
24/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.54	96.4850	3.5350	96.4850	0.00
24/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3400	3.6800	96.3400	0.00
24/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1500	3.8500	96.1500	0.00
24/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.9850	4.0150	95.9850	0.00
24/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.21	95.7600	4.2100	95.7600	0.00
24/08/2020	R023 On 05-November-20			Bond Future	4.52	108.5185	4.5175	108.5185	34,248.00
24/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6401	6	6401	6	0.00
24/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6422	6	6422	6	0.00
24/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6380	6	6380	6	0.00
24/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R023 On 04-February-21			Bond Future	4.57	109.6449	4.5669	109.6449	0.00
24/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3471	3	3471	3	0.00
24/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3509	4	3509	4	0.00
24/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3490	4	3490	4	0.00
24/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	13	0	13	0	0.00
24/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	13	0	13	0	0.00
24/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	12	0	12	0	0.00
24/08/2020	R023 On 06-May-21			Bond Future	4.61	106.9010	4.6064	106.9010	0.00
24/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5077	5	5077	5	0.00
24/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5110	5	5110	5	0.00
24/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5093	5	5093	5	0.00
24/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
24/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
24/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
24/08/2020	R023 On 05-August-21			Bond Future	4.65	108.0600	4.6490	108.0600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1310	1	1310	1	0.00
24/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1298	1	1298	1	0.00
24/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1287	1	1287	1	0.00
24/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	309	0	309	0	0.00
24/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	313	0	313	0	0.00
24/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	305	0	305	0	0.00
24/08/2020	R035 On 05-November-20			Bond Future	11.12	86.2239	11.1249	86.2239	107,480.00
24/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1167	1	1167	1	0.00
24/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1185	1	1185	1	0.00
24/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1149	1	1149	1	0.00
24/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6394	6	6394	6	0.00
24/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6344	6	6344	6	0.00
24/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6294	6	6294	6	0.00
24/08/2020	R035 On 04-February-21			Bond Future	11.37	87.1188	11.3664	87.1188	0.00
24/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1406	2	1406	2	0.00
24/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1293	1	1293	1	0.00
24/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1279	1	1279	1	0.00
24/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3649	4	3649	4	0.00
24/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1265	1	1265	1	0.00
24/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9820	10	9820	10	0.00
24/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9876	10	9876	10	0.00
24/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9322	9	9322	9	650.00
24/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5032	5	5032	5	650.00
24/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9764	9	9764	9	0.00
24/08/2020	R035 On 06-May-21			Bond Future	11.61	83.5691	11.6080	83.5691	0.00
24/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7441	8	7441	8	0.00
24/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4773	5	4773	5	0.00
24/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	8906	9	8906	9	0.00
24/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7514	8	7514	8	0.00
24/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1742	2	1742	2	793.00
24/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7478	8	7478	8	0.00
24/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2822	3	2822	3	1,650.00
24/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4116	4	4116	4	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
24/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6270	7	6270	7	0.00
24/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3912	4	3912	4	793.00
24/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5826	6	5826	6	793.00
24/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7694	7	7694	7	0.00
24/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3250	3	3250	3	0.00
24/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5113	5	5113	5	1,650.00
24/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2509	2	2509	2	1,650.00
24/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3267	3	3267	3	0.00
24/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10359	10	10359	10	0.00
24/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3232	3	3232	3	0.00
24/08/2020	R035 On 05-August-21			Bond Future	11.87	84.4753	11.8654	84.4753	0.00
24/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
24/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	3	0	0.00
24/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	3	0	0.00
24/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54187	54	54187	54	0.00
24/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54070	54	54070	54	0.00
24/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54303	54	54303	54	0.00
24/08/2020	R186 On 05-November-20			Bond Future	7.54	118.5044	7.5384	118.5044	90,918.00
24/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6000	6	6000	6	0.00
24/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	756	1	756	1	1,200.00
24/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5957	6	5957	6	0.00
24/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1765	2	1765	2	80.00
24/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3331	3	3331	3	1,200.00
24/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5914	6	5914	6	0.00
24/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4653	5	4653	5	3,500.00
24/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8680	9	8680	9	0.00
24/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	252	0	252	0	80.00
24/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2772	3	2772	3	3,500.00
24/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	539	1	539	1	0.00
24/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5874	6	5874	6	0.00
24/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1966	2	1966	2	0.00
24/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1202	1	1202	1	0.00
24/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	73	0	73	0	3,500.00

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24/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	302	0	302	0	0.00
24/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	938	1	938	1	0.00
24/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	309	0	309	0	0.00
24/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	296	0	296	0	0.00
24/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3629	4	3629	4	0.00
24/08/2020	R186 On 04-February-21			Bond Future	7.73	114.4555	7.7272	114.4555	50.00
24/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3733	4	3733	4	0.00
24/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3765	4	3765	4	0.00
24/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3267	3	3267	3	0.00
24/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3797	4	3797	4	0.00
24/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1621	2	1621	2	0.00
24/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1604	2	1604	2	0.00
24/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1910	2	1910	2	15,177.00
24/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1638	2	1638	2	0.00
24/08/2020	R186 On 06-May-21			Bond Future	7.93	115.6703	7.9300	115.6703	0.00
24/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12762	13	12762	13	0.00
24/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12723	13	12723	13	0.00
24/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12684	13	12684	13	0.00
24/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	138	0	138	0	0.00
24/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	140	0	140	0	0.00
24/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	136	0	136	0	0.00
24/08/2020	R186 On 05-August-21			Bond Future	8.15	111.6434	8.1506	111.6434	0.00
24/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4467	5	4467	5	0.00
24/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4495	5	4495	5	0.00
24/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4524	5	4524	5	0.00
24/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2373	2	2373	2	0.00
24/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2406	2	2406	2	0.00
24/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2389	2	2389	2	0.00
24/08/2020	R197 On 05-November-20			Bond Future	308.07	308.1373	308.0662	308.1373	2,902.00
24/08/2020	R197 On 04-February-21			Bond Future	303.56	303.6291	303.5559	303.6291	0.00
24/08/2020	R197 On 06-May-21			Bond Future	306.85	306.9232	306.8487	306.9232	0.00
24/08/2020	R197 On 05-August-21			Bond Future	302.32	302.3912	302.3155	302.3912	0.00
24/08/2020	R202 On 05-November-20			Bond Future	212.77	212.3715	212.7693	212.3715	8,104.00

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24/08/2020	R202 On 04-February-21			Bond Future	210.90	210.4945	210.8956	210.4945	0.00
24/08/2020	R202 On 06-May-21			Bond Future	213.18	212.7780	213.1830	212.7780	0.00
24/08/2020	R202 On 05-August-21			Bond Future	211.33	210.9217	211.3309	210.9217	0.00
24/08/2020	R208 On 05-November-20			Bond Future	3.40	102.0365	3.3977	102.0365	7,525.00
24/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	539	1	539	1	0.00
24/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	535	1	535	1	0.00
24/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	531	1	531	1	0.00
24/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
24/08/2020	R209 On 05-November-20			Bond Future	11.02	66.0998	11.0180	66.0998	26,167.00
24/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	769	1	769	1	0.00
24/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	793	1	793	1	0.00
24/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	781	1	781	1	0.00
24/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6542	6	6542	6	0.00
24/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6494	6	6494	6	0.00
24/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6591	6	6591	6	0.00
24/08/2020	R209 On 04-February-21			Bond Future	11.23	66.7865	11.2265	66.7865	0.00
24/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1425	2	1425	2	0.00
24/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1439	2	1439	2	0.00
24/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1411	2	1411	2	0.00
24/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7716	7	7716	7	0.00
24/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7670	7	7670	7	0.00
24/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7624	7	7624	7	0.00
24/08/2020	R209 On 06-May-21			Bond Future	11.44	64.3554	11.4413	64.3554	1,420.00
24/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1851	2	1851	2	3,000.00
24/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	3865	4	3865	4	0.00
24/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6583	7	6583	7	0.00
24/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6646	7	6646	7	0.00
24/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6677	7	6677	7	0.00
24/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6614	7	6614	7	0.00
24/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2799	3	2799	3	0.00
24/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2768	3	2768	3	0.00

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24/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2753	3	2753	3	3,000.00
24/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2783	3	2783	3	0.00
24/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8354	8	8354	8	0.00
24/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4848	5	4848	5	3,000.00
24/08/2020	R209 On 05-August-21			Bond Future	11.67	65.0534	11.6650	65.0534	0.00
24/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5314	6	5314	6	0.00
24/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5288	6	5288	6	0.00
24/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5341	6	5341	6	0.00
24/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4674	5	4674	5	0.00
24/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4652	5	4652	5	0.00
24/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4631	4	4631	4	0.00
24/08/2020	R210 On 05-November-20			Bond Future	185.19	184.5960	185.1864	184.5960	2,243.00
24/08/2020	R210 On 04-February-21			Bond Future	187.15	186.5577	187.1536	186.5577	0.00
24/08/2020	R210 On 06-May-21			Bond Future	186.49	185.8921	186.4941	185.8921	0.00
24/08/2020	R210 On 05-August-21			Bond Future	188.56	187.9511	188.5596	187.9511	0.00
24/08/2020	R212 On 05-November-20			Bond Future	166.98	166.9719	166.9763	166.9719	6,967.00
24/08/2020	R212 On 04-February-21			Bond Future	166.47	166.4683	166.4719	166.4683	0.00
24/08/2020	R212 On 06-May-21			Bond Future	168.28	168.2742	168.2776	168.2742	0.00
24/08/2020	R212 On 05-August-21			Bond Future	167.83	167.8270	167.8303	167.8270	0.00
24/08/2020	R213 On 05-November-20			Bond Future	9.93	83.0098	9.9267	83.0098	16,316.00
24/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1705	2	1705	2	0.00
24/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1750	2	1750	2	0.00
24/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1727	2	1727	2	0.00
24/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3604	3	3604	3	0.00
24/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3534	3	3534	3	0.00
24/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3569	3	3569	3	0.00
24/08/2020	R213 On 04-February-21			Bond Future	10.14	83.8714	10.1440	83.8714	0.00
24/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1774	2	1774	2	0.00
24/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1756	2	1756	2	0.00
24/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1737	2	1737	2	0.00
24/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5896	6	5896	6	0.00
24/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5935	6	5935	6	0.00
24/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5857	6	5857	6	0.00

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24/08/2020	R213 On 06-May-21			Bond Future	10.36	81.2323	10.3624	81.2323	0.00
24/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	8957	9	8957	9	0.00
24/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	8991	9	8991	9	0.00
24/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8923	9	8923	9	0.00
24/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1444	1	1444	1	0.00
24/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1433	1	1433	1	0.00
24/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1421	1	1421	1	0.00
24/08/2020	R213 On 05-August-21			Bond Future	10.60	82.1132	10.5959	82.1132	0.00
24/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5317	6	5317	6	0.00
24/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5288	5	5288	5	0.00
24/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5260	5	5260	5	0.00
24/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4016	4	4016	4	0.00
24/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4038	4	4038	4	0.00
24/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3995	4	3995	4	0.00
24/08/2020	R214 On 05-November-20			Bond Future	11.30	63.7747	11.2997	63.7747	15,786.00
24/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	775	1	775	1	0.00
24/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	787	1	787	1	0.00
24/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	764	1	764	1	0.00
24/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6968	7	6968	7	0.00
24/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6916	7	6916	7	0.00
24/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6865	7	6865	7	0.00
24/08/2020	R214 On 04-February-21			Bond Future	11.51	64.4367	11.5090	64.4367	0.00
24/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1378	2	1378	2	0.00
24/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1406	2	1406	2	0.00
24/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1392	2	1392	2	0.00
24/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8205	8	8205	8	0.00
24/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8157	8	8157	8	0.00
24/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8254	8	8254	8	0.00
24/08/2020	R214 On 06-May-21			Bond Future	11.72	61.8435	11.7167	61.8435	0.00
24/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6012	6	6012	6	0.00
24/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	5982	6	5982	6	0.00
24/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	5952	6	5952	6	0.00
24/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3305	3	3305	3	0.00

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24/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3323	3	3323	3	0.00
24/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3288	3	3288	3	0.00
24/08/2020	R214 On 05-August-21			Bond Future	11.94	62.5142	11.9365	62.5142	0.00
24/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5278	6	5278	6	0.00
24/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5304	6	5304	6	0.00
24/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5331	6	5331	6	0.00
24/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4893	5	4893	5	0.00
24/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4870	5	4870	5	0.00
24/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4915	5	4915	5	0.00
24/08/2020	R248 On 05-November-20			Bond Future	11.69	78.0886	11.6948	78.0886	110,579.00
24/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	285	0	285	0	0.00
24/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	263	0	263	0	950.00
24/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1455	2	1455	2	950.00
24/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	280	0	280	0	0.00
24/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	274	0	274	0	0.00
24/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12454	12	12454	12	0.00
24/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12531	12	12531	12	0.00
24/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12688	12	12688	12	0.00
24/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12376	12	12376	12	0.00
24/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6151	6	6151	6	0.00
24/08/2020	R248 On 04-February-21			Bond Future	11.92	78.8991	11.9245	78.8991	0.00
24/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3388	4	3388	4	2,590.00
24/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1632	2	1632	2	2,590.00
24/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1202	1	1202	1	0.00
24/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1215	1	1215	1	0.00
24/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1229	1	1229	1	0.00
24/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11225	11	11225	11	0.00
24/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11354	11	11354	11	0.00
24/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11289	11	11289	11	0.00
24/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9585	9	9585	9	0.00
24/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6099	6	6099	6	0.00
24/08/2020	R248 On 06-May-21			Bond Future	12.15	75.3251	12.1533	75.3251	0.00
24/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	5850	6	5850	6	0.00

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24/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	5915	6	5915	6	0.00
24/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	5883	6	5883	6	0.00
24/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4724	5	4724	5	0.00
24/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4699	5	4699	5	0.00
24/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4750	5	4750	5	0.00
24/08/2020	R248 On 05-August-21			Bond Future	12.40	76.1421	12.3969	76.1421	0.00
24/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6142	6	6142	6	0.00
24/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6173	6	6173	6	0.00
24/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6111	6	6111	6	0.00
24/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5470	5	5470	5	0.00
24/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5522	5	5522	5	0.00
24/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5496	5	5496	5	0.00