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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
26/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	2025 On 05-November-20			Bond Future	142.02	141.1626	142.0152	141.1626	4,124.00
26/08/2020	2025 On 04-February-21			Bond Future	142.02	141.1552	142.0152	141.1552	0.00
26/08/2020	2025 On 06-May-21			Bond Future	143.55	142.6860	143.5545	142.6860	0.00
26/08/2020	2025 On 05-August-21			Bond Future	143.63	142.7489	143.6266	142.7489	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
26/08/2020	2029 On 05-November-20			Bond Future	101.11	100.5436	101.1097	100.5436	5,004.00
26/08/2020	2029 On 04-February-21			Bond Future	102.17	101.6031	102.1740	101.6031	0.00
26/08/2020	2029 On 06-May-21			Bond Future	102.15	101.5760	102.1524	101.5760	0.00
26/08/2020	2029 On 05-August-21			Bond Future	103.28	102.7004	103.2830	102.7004	0.00
26/08/2020	2030 On 05-November-20			Bond Future	9.44	93.5090	9.4444	93.5090	103,211.00
26/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4315	4	4315	4	0.00
26/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1069	1	1069	1	3,000.00
26/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	2961	3	2961	3	0.00
26/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	425	0	425	0	1,000.00
26/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1437	1	1437	1	1,000.00
26/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2272	2	2272	2	0.00
26/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	873	1	873	1	3,000.00
26/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2300	2	2300	2	0.00
26/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4590	5	4590	5	0.00
26/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	262	0	262	0	3,000.00
26/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2328	2	2328	2	0.00
26/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3091	3	3091	3	0.00
26/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	442	0	442	0	14,160.00
26/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1087	1	1087	1	14,160.00
26/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3824	4	3824	4	0.00
26/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1877	2	1877	2	3,000.00
26/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6308	6	6308	6	0.00
26/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1416	1	1416	1	15,414.00
26/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5875	6	5875	6	0.00
26/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	608	1	608	1	15,414.00
26/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3825	4	3825	4	0.00
26/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	682	1	682	1	3,000.00
26/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6036	6	6036	6	0.00
26/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4509	4	4509	4	0.00
26/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1926	2	1926	2	2,500.00
26/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2582	3	2582	3	0.00
26/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5079	5	5079	5	0.00
26/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3114	3	3114	3	0.00

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26/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	778	1	778	1	8,000.00
26/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2641	3	2641	3	0.00
26/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6926	7	6926	7	0.00
26/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1488	1	1488	1	14,160.00
26/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1158	1	1158	1	1,000.00
26/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1264	1	1264	1	5,000.00
26/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8388	8	8388	8	0.00
26/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2611	3	2611	3	0.00
26/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3787	4	3787	4	0.00
26/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2021	2	2021	2	3,000.00
26/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7034	7	7034	7	0.00
26/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4551	5	4551	5	0.00
26/08/2020	2030 On 04-February-21			Bond Future	9.66	90.4673	9.6586	90.4673	0.00
26/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	710	1	710	1	1,600.00
26/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	880	1	880	1	1,000.00
26/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2172	2	2172	2	0.00
26/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2063	2	2063	2	1,000.00
26/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	869	1	869	1	800.00
26/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2150	2	2150	2	0.00
26/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2239	2	2239	2	1,600.00
26/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2128	2	2128	2	0.00
26/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1556	2	1556	2	800.00
26/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5108	5	5108	5	0.00
26/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2178	2	2178	2	1,800.00
26/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6115	6	6115	6	0.00
26/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5106	5	5106	5	0.00
26/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8436	8	8436	8	0.00
26/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4963	5	4963	5	0.00
26/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4998	5	4998	5	0.00
26/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4822	5	4822	5	0.00
26/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9265	9	9265	9	0.00
26/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4927	5	4927	5	0.00
26/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8385	8	8385	8	0.00

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26/08/2020	2030 On 06-May-21			Bond Future	9.88	91.4276	9.8830	91.4276	0.00
26/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6734	7	6734	7	0.00
26/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2236	2	2236	2	0.00
26/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10050	10	10050	10	0.00
26/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	680	1	680	1	700.00
26/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4433	4	4433	4	0.00
26/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4089	4	4089	4	0.00
26/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10087	10	10087	10	0.00
26/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2380	2	2380	2	0.00
26/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10124	10	10124	10	0.00
26/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1017	1	1017	1	0.00
26/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6017	6	6017	6	700.00
26/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11711	12	11711	12	0.00
26/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3891	4	3891	4	700.00
26/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1036	1	1036	1	0.00
26/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6268	6	6268	6	0.00
26/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1027	1	1027	1	0.00
26/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3598	3	3598	3	0.00
26/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2302	2	2302	2	0.00
26/08/2020	2030 On 05-August-21			Bond Future	10.13	88.4134	10.1263	88.4134	0.00
26/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5281	5	5281	5	0.00
26/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5311	5	5311	5	0.00
26/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5340	5	5340	5	0.00
26/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3792	4	3792	4	0.00
26/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3834	4	3834	4	0.00
26/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3813	4	3813	4	0.00
26/08/2020	2032 On 05-November-20			Bond Future	10.36	87.1804	10.3569	87.1804	118,070.00
26/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1311	1	1311	1	0.00
26/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5073	5	5073	5	0.00
26/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5441	6	5441	6	0.00
26/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1330	1	1330	1	0.00
26/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	428	0	428	0	3,000.00
26/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1038	1	1038	1	3,000.00

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26/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	780	1	780	1	1,000.00
26/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	310	0	310	0	1,000.00
26/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1291	1	1291	1	0.00
26/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5012	5	5012	5	0.00
26/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8314	8	8314	8	0.00
26/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9346	9	9346	9	0.00
26/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1280	1	1280	1	1,000.00
26/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6486	6	6486	6	0.00
26/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4925	5	4925	5	0.00
26/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5648	6	5648	6	0.00
26/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4968	5	4968	5	0.00
26/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1414	1	1414	1	3,000.00
26/08/2020	2032 On 04-February-21			Bond Future	10.58	88.0781	10.5849	88.0781	60.00
26/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	608	1	608	1	800.00
26/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1579	2	1579	2	0.00
26/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1109	1	1109	1	800.00
26/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1615	2	1615	2	0.00
26/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4619	5	4619	5	0.00
26/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1597	2	1597	2	0.00
26/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7424	7	7424	7	0.00
26/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7379	7	7379	7	0.00
26/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9054	9	9054	9	0.00
26/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3277	3	3277	3	800.00
26/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7470	7	7470	7	0.00
26/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11890	12	11890	12	0.00
26/08/2020	2032 On 06-May-21			Bond Future	10.82	84.8681	10.8202	84.8681	0.00
26/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3194	3	3194	3	736.00
26/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8789	9	8789	9	0.00
26/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10428	11	10428	11	0.00
26/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8823	9	8823	9	0.00
26/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8754	9	8754	9	0.00
26/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2001	2	2001	2	0.00
26/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1970	2	1970	2	0.00

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26/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1985	2	1985	2	0.00
26/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1384	1	1384	1	736.00
26/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5997	6	5997	6	0.00
26/08/2020	2032 On 05-August-21			Bond Future	11.07	85.7882	11.0679	85.7882	0.00
26/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5889	6	5889	6	0.00
26/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5859	6	5859	6	0.00
26/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5920	6	5920	6	0.00
26/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4351	4	4351	4	0.00
26/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4329	4	4329	4	0.00
26/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4307	4	4307	4	0.00
26/08/2020	2033 On 05-November-20			Bond Future	95.79	95.0741	95.7878	95.0741	10,622.00
26/08/2020	2033 On 04-February-21			Bond Future	96.80	96.0759	96.7960	96.0759	0.00
26/08/2020	2033 On 06-May-21			Bond Future	96.64	95.9131	96.6405	95.9131	0.00
26/08/2020	2033 On 05-August-21			Bond Future	97.71	96.9748	97.7101	96.9748	0.00
26/08/2020	2037 On 05-November-20			Bond Future	11.36	81.4296	11.3591	81.4296	139,114.00
26/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	639	1	639	1	0.00
26/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	618	1	618	1	0.00
26/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	629	1	629	1	0.00
26/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8463	8	8463	8	0.00
26/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8342	8	8342	8	0.00
26/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8402	8	8402	8	0.00
26/08/2020	2037 On 04-February-21			Bond Future	11.59	78.0133	11.5935	78.0133	0.00
26/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5595	6	5595	6	300.00
26/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	675	1	675	1	72.00
26/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12099	12	12099	12	0.00
26/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2407	2	2407	2	0.00
26/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1464	1	1464	1	0.00
26/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1350	1	1350	1	0.00
26/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5356	5	5356	5	0.00
26/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1364	1	1364	1	0.00
26/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1663	2	1663	2	240.00
26/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1378	1	1378	1	0.00
26/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9759	10	9759	10	0.00

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26/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3567	4	3567	4	240.00
26/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8739	9	8739	9	0.00
26/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9870	10	9870	10	0.00
26/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	846	1	846	1	300.00
26/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7028	7	7028	7	72.00
26/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9430	9	9430	9	72.00
26/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9815	10	9815	10	0.00
26/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13678	14	13678	14	0.00
26/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3405	3	3405	3	0.00
26/08/2020	2037 On 06-May-21			Bond Future	11.84	78.8417	11.8353	78.8417	0.00
26/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6908	7	6908	7	0.00
26/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6943	7	6943	7	0.00
26/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	6977	7	6977	7	0.00
26/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3631	4	3631	4	0.00
26/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3612	4	3612	4	0.00
26/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3650	4	3650	4	0.00
26/08/2020	2037 On 05-August-21			Bond Future	12.09	75.4408	12.0949	75.4408	0.00
26/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6090	6	6090	6	0.00
26/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6121	6	6121	6	0.00
26/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6151	6	6151	6	0.00
26/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5179	5	5179	5	0.00
26/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5131	5	5131	5	0.00
26/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5155	5	5155	5	0.00
26/08/2020	2038 On 05-November-20			Bond Future	107.27	105.5349	107.2719	105.5349	11,099.00
26/08/2020	2038 On 04-February-21			Bond Future	106.72	104.9652	106.7192	104.9652	0.00
26/08/2020	2038 On 06-May-21			Bond Future	107.88	106.1038	107.8762	106.1038	0.00
26/08/2020	2038 On 05-August-21			Bond Future	107.36	105.5723	107.3639	105.5723	0.00
26/08/2020	2040 On 05-November-20			Bond Future	11.53	83.0629	11.5330	83.0629	72,616.00
26/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	197	0	197	0	2,000.00
26/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	586	1	586	1	0.00
26/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	118	0	118	0	2,000.00
26/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	340	0	340	0	2,380.00
26/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	519	1	519	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
26/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	596	1	596	1	0.00
26/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1784	2	1784	2	2,380.00
26/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3879	4	3879	4	0.00
26/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	607	1	607	1	0.00
26/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3200	3	3200	3	0.00
26/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3413	3	3413	3	2,000.00
26/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9152	9	9152	9	0.00
26/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15163	15	15163	15	0.00
26/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11295	11	11295	11	0.00
26/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9086	9	9086	9	0.00
26/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2814	3	2814	3	2,000.00
26/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5343	5	5343	5	0.00
26/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9684	10	9684	10	0.00
26/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13326	13	13326	13	0.00
26/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9217	9	9217	9	0.00
26/08/2020	2040 On 04-February-21			Bond Future	11.77	79.4132	11.7661	79.4132	0.00
26/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	941	1	941	1	800.00
26/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4519	5	4519	5	0.00
26/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1366	1	1366	1	0.00
26/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	454	0	454	0	500.00
26/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	506	1	506	1	800.00
26/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1380	1	1380	1	0.00
26/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1139	1	1139	1	500.00
26/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3998	4	3998	4	0.00
26/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1352	1	1352	1	0.00
26/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10680	11	10680	11	0.00
26/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5238	5	5238	5	500.00
26/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11674	12	11674	12	0.00
26/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17004	17	17004	17	0.00
26/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16385	16	16385	16	0.00
26/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12786	13	12786	13	0.00
26/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10560	11	10560	11	0.00
26/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10620	11	10620	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
26/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4683	5	4683	5	800.00
26/08/2020	2040 On 06-May-21			Bond Future	12.01	80.2565	12.0062	80.2565	0.00
26/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6626	7	6626	7	0.00
26/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6661	7	6661	7	0.00
26/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6592	7	6592	7	0.00
26/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4156	4	4156	4	0.00
26/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4133	4	4133	4	0.00
26/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4110	4	4110	4	0.00
26/08/2020	2040 On 05-August-21			Bond Future	12.26	76.6207	12.2640	76.6207	0.00
26/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6441	6	6441	6	0.00
26/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6503	6	6503	6	0.00
26/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6472	6	6472	6	0.00
26/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5203	5	5203	5	0.00
26/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5229	5	5229	5	0.00
26/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5255	5	5255	5	0.00
26/08/2020	2044 On 05-November-20			Bond Future	11.65	79.3858	11.6494	79.3858	49,334.00
26/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	525	1	525	1	0.00
26/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	255	0	255	0	0.00
26/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2464	3	2464	3	0.00
26/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	153	0	153	0	1,815.00
26/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	543	1	543	1	0.00
26/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2609	3	2609	3	0.00
26/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	261	0	261	0	300.00
26/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	534	1	534	1	0.00
26/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	300	0	300	0	525.00
26/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	62	0	62	0	525.00
26/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1900	2	1900	2	0.00
26/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	17	0	17	0	1,815.00
26/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	288	0	288	0	1,815.00
26/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	54	0	54	0	300.00
26/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1634	2	1634	2	0.00
26/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11870	12	11870	12	0.00
26/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5065	5	5065	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
26/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4031	4	4031	4	1,815.00
26/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21945	22	21945	22	0.00
26/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9588	10	9588	10	0.00
26/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12020	12	12020	12	0.00
26/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17603	18	17603	18	0.00
26/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9656	10	9656	10	0.00
26/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18047	18	18047	18	0.00
26/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12476	12	12476	12	0.00
26/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14373	14	14373	14	0.00
26/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5558	6	5558	6	525.00
26/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12400	12	12400	12	0.00
26/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4216	4	4216	4	300.00
26/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9724	10	9724	10	0.00
26/08/2020	2044 On 04-February-21			Bond Future	11.88	75.8234	11.8778	75.8234	0.00
26/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1148	1	1148	1	0.00
26/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1173	1	1173	1	0.00
26/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1074	1	1074	1	0.00
26/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	494	0	494	0	265.00
26/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1161	1	1161	1	0.00
26/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	803	1	803	1	0.00
26/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1912	2	1912	2	0.00
26/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11622	12	11622	12	0.00
26/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12076	12	12076	12	265.00
26/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16628	17	16628	17	0.00
26/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8813	9	8813	9	265.00
26/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11686	12	11686	12	0.00
26/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13784	14	13784	14	0.00
26/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11558	11	11558	11	0.00
26/08/2020	2044 On 06-May-21			Bond Future	12.11	76.6286	12.1129	76.6286	0.00
26/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6348	6	6348	6	0.00
26/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6314	6	6314	6	0.00
26/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6281	6	6281	6	0.00
26/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4406	4	4406	4	0.00

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26/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4430	4	4430	4	0.00
26/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4383	4	4383	4	0.00
26/08/2020	2044 On 05-August-21			Bond Future	12.37	73.0786	12.3653	73.0786	0.00
26/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6553	7	6553	7	0.00
26/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6584	7	6584	7	0.00
26/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6522	7	6522	7	0.00
26/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5248	5	5248	5	0.00
26/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5224	5	5224	5	0.00
26/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5199	5	5199	5	0.00
26/08/2020	2046 On 05-November-20			Bond Future	93.57	93.6244	93.5739	93.6244	16,197.00
26/08/2020	2046 On 04-February-21			Bond Future	94.56	94.6111	94.5590	94.6111	0.00
26/08/2020	2046 On 06-May-21			Bond Future	93.81	93.8632	93.8099	93.8632	0.00
26/08/2020	2046 On 05-August-21			Bond Future	94.85	94.9024	94.8483	94.9024	0.00
26/08/2020	2050 On 05-November-20			Bond Future	97.33	95.6105	97.3305	95.6105	14,156.00
26/08/2020	2050 On 04-February-21			Bond Future	96.48	94.7448	96.4817	94.7448	0.00
26/08/2020	2050 On 06-May-21			Bond Future	97.53	95.7724	97.5276	95.7724	0.00
26/08/2020	2050 On 05-August-21			Bond Future	96.70	94.9224	96.6968	94.9224	0.00
26/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	AL37 On 05-November-20			Index Future	749.02	749.9830	749.0210	749.9830	0.00
26/08/2020	AL37 On 04-February-21			Index Future	756.72	757.6950	756.7210	757.6950	0.00
26/08/2020	AL37 On 06-May-21			Index Future	764.74	765.7250	764.7390	765.7250	0.00
26/08/2020	AL37 On 05-August-21			Index Future	772.93	773.9310	772.9340	773.9310	0.00
26/08/2020	AL7T On 05-November-20			Index Future	816.44	817.9190	816.4380	817.9190	0.00
26/08/2020	AL7T On 04-February-21			Index Future	824.83	826.3300	824.8310	826.3300	0.00
26/08/2020	AL7T On 06-May-21			Index Future	833.57	835.0880	833.5700	835.0880	0.00
26/08/2020	AL7T On 05-August-21			Index Future	842.50	844.0370	842.5030	844.0370	0.00
26/08/2020	ALBI On 05-November-20			Index Future	715.11	716.2000	715.1080	716.2000	209.00
26/08/2020	ALBI On 04-February-21			Index Future	722.46	723.5650	722.4590	723.5650	0.00
26/08/2020	ALBI On 06-May-21			Index Future	730.12	731.2340	730.1150	731.2340	0.00
26/08/2020	ALBI On 05-August-21			Index Future	737.94	739.0700	737.9380	739.0700	0.00
26/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2020	ES33 On 05-November-20			Bond Future	12.03	71.9596	12.0304	71.9596	350.00
26/08/2020	ES33 On 04-February-21			Bond Future	12.31	72.7004	12.3139	72.7004	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
26/08/2020	ES33 On 06-May-21			Bond Future	12.60	69.6972	12.6013	69.6972	0.00
26/08/2020	ES33 On 05-August-21			Bond Future	12.90	70.4528	12.9048	70.4528	0.00
26/08/2020	ES42 On 05-November-20			Bond Future	12.45	71.0608	12.4481	71.0608	4,789.00
26/08/2020	ES42 On 04-February-21			Bond Future	12.71	71.7931	12.7131	71.7931	0.00
26/08/2020	ES42 On 06-May-21			Bond Future	12.99	68.2970	12.9921	68.2970	0.00
26/08/2020	ES42 On 05-August-21			Bond Future	13.28	69.0378	13.2790	69.0378	0.00
26/08/2020	GOVI On 05-November-20			GOVI	706.51	707.5920	706.5050	707.5920	1,012.00
26/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	313250	30	313250	30	0.00
26/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	313450	30	313450	30	0.00
26/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	313350	30	313350	30	0.00
26/08/2020	GOVI On 04-February-21			GOVI	713.77	714.8680	713.7670	714.8680	0.00
26/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	371730	36	371730	36	0.00
26/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	371830	36	371830	36	0.00
26/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	371930	36	371930	36	0.00
26/08/2020	GOVI On 06-May-21			GOVI	721.33	722.4440	721.3300	722.4440	0.00
26/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	426600	44	426600	44	0.00
26/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	426400	44	426400	44	0.00
26/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	426500	44	426500	44	0.00
26/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/08/2020	GOVI On 05-August-21			GOVI	729.06	730.1870	729.0600	730.1870	0.00
26/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	99100	11	99100	11	0.00
26/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	99200	11	99200	11	0.00
26/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	99300	11	99300	11	0.00
26/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/08/2020	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
26/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2020	IGOV On 05-November-20			Index Future	257.65	255.4310	257.6500	255.4310	1,258.00
26/08/2020	IGOV On 04-February-21			Index Future	260.36	258.1200	260.3620	258.1200	0.00
26/08/2020	IGOV On 06-May-21			Index Future	263.18	260.9180	263.1830	260.9180	0.00
26/08/2020	IGOV On 05-August-21			Index Future	266.07	263.7760	266.0650	263.7760	0.00
26/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
26/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	93.9900	94.0000	93.9900	0.00
26/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2200	92.2300	92.2200	0.00
26/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3700	90.3900	90.3700	0.00
26/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3200	89.3600	89.3200	0.00
26/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.64	90.5800	90.6400	90.5800	51.00
26/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.08	90.0000	90.0800	90.0000	0.00
26/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.1100	90.2000	90.1100	0.00
26/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.38	93.2500	93.3800	93.2500	0.00
26/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.90	93.7400	93.9000	93.7400	0.00
26/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.31	86.1200	86.3100	86.1200	0.00
26/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.86	91.6500	91.8600	91.6500	0.00
26/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.47	80.0000	80.4700	80.0000	0.00
26/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.11	76.5800	77.1100	76.5800	0.00
26/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.63	75.0600	75.6300	75.0600	0.00
26/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.77	77.1900	77.7700	77.1900	0.00
26/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.92	81.3700	81.9200	81.3700	0.00
26/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.57	80.0400	80.5700	80.0400	0.00
26/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.79	82.3000	82.7900	82.3000	0.00
26/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.71	88.2400	88.7100	88.2400	0.00
26/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.21	88.7200	89.2100	88.7200	0.00
26/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.35	81.8100	82.3500	81.8100	0.00
26/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.26	89.7100	90.2600	89.7100	0.00
26/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2020	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
26/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.50	96.5250	3.4950	96.5250	0.00
26/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.51	96.5200	3.5100	96.5200	0.00
26/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.52	96.5200	3.5200	96.5200	30,010.00
26/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.52	96.5200	3.5200	96.5200	0.00
26/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.54	96.5100	3.5400	96.5100	0.00
26/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.55	96.5050	3.5450	96.5050	0.00
26/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.4150	3.6750	96.4150	0.00
26/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.2700	3.8200	96.2700	0.00
26/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.1100	4.0100	96.1100	0.00
26/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.9450	4.1650	95.9450	0.00
26/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.39	95.7300	4.3900	95.7300	0.00
26/08/2020	R023 On 05-November-20			Bond Future	4.58	108.5867	4.5844	108.5867	34,394.00
26/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6250	6	6250	6	0.00
26/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6271	7	6271	7	0.00
26/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6229	6	6229	6	0.00
26/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R023 On 04-February-21			Bond Future	4.65	109.7043	4.6479	109.7043	0.00
26/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3312	4	3312	4	0.00
26/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3350	4	3350	4	0.00
26/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3331	4	3331	4	0.00
26/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	16	0	16	0	0.00
26/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	17	0	17	0	0.00
26/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	16	0	16	0	0.00
26/08/2020	R023 On 06-May-21			Bond Future	4.70	106.9608	4.6997	106.9608	0.00
26/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4912	5	4912	5	0.00
26/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4945	5	4945	5	0.00
26/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4929	5	4929	5	0.00
26/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
26/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
26/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
26/08/2020	R023 On 05-August-21			Bond Future	4.76	108.1199	4.7589	108.1199	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
26/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1217	1	1217	1	0.00
26/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1206	1	1206	1	0.00
26/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1194	1	1194	1	0.00
26/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	384	0	384	0	0.00
26/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	388	0	388	0	0.00
26/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	380	0	380	0	0.00
26/08/2020	R035 On 05-November-20			Bond Future	11.08	86.1603	11.0834	86.1603	107,340.00
26/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1197	1	1197	1	0.00
26/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1216	1	1216	1	0.00
26/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1179	1	1179	1	0.00
26/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6165	6	6165	6	0.00
26/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6115	6	6115	6	0.00
26/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6066	6	6066	6	0.00
26/08/2020	R035 On 04-February-21			Bond Future	11.32	87.0470	11.3245	87.0470	0.00
26/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1481	1	1481	1	0.00
26/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1363	1	1363	1	0.00
26/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1349	1	1349	1	0.00
26/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3783	4	3783	4	0.00
26/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1335	1	1335	1	0.00
26/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9636	10	9636	10	0.00
26/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9692	10	9692	10	0.00
26/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9144	9	9144	9	650.00
26/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4913	5	4913	5	650.00
26/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9581	9	9581	9	0.00
26/08/2020	R035 On 06-May-21			Bond Future	11.56	83.4962	11.5643	83.4962	0.00
26/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7626	8	7626	8	0.00
26/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4923	5	4923	5	0.00
26/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9103	9	9103	9	0.00
26/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7700	8	7700	8	0.00
26/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1825	2	1825	2	793.00
26/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7663	8	7663	8	0.00
26/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2935	3	2935	3	1,650.00
26/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4255	4	4255	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
26/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6441	6	6441	6	0.00
26/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3828	4	3828	4	793.00
26/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5710	6	5710	6	793.00
26/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7551	7	7551	7	0.00
26/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3179	3	3179	3	0.00
26/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5007	5	5007	5	1,650.00
26/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2451	2	2451	2	1,650.00
26/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3196	3	3196	3	0.00
26/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10186	10	10186	10	0.00
26/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3162	3	3162	3	0.00
26/08/2020	R035 On 05-August-21			Bond Future	11.82	84.4013	11.8200	84.4013	0.00
26/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
26/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	4	0	4	0	0.00
26/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	3	0	0.00
26/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53930	54	53930	54	0.00
26/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53813	54	53813	54	0.00
26/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54046	54	54046	54	0.00
26/08/2020	R186 On 05-November-20			Bond Future	7.54	118.4747	7.5397	118.4747	90,353.00
26/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5972	6	5972	6	0.00
26/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	716	1	716	1	1,200.00
26/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5929	6	5929	6	0.00
26/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1717	2	1717	2	80.00
26/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3287	3	3287	3	1,200.00
26/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5886	6	5886	6	0.00
26/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4618	5	4618	5	3,500.00
26/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8665	9	8665	9	0.00
26/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	227	0	227	0	80.00
26/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2725	3	2725	3	3,500.00
26/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	511	1	511	1	0.00
26/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5856	6	5856	6	0.00
26/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1926	2	1926	2	0.00
26/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1162	1	1162	1	0.00
26/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	65	0	65	0	3,500.00

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26/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	281	0	281	0	0.00
26/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	901	1	901	1	0.00
26/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	287	0	287	0	0.00
26/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	275	0	275	0	0.00
26/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3596	4	3596	4	0.00
26/08/2020	R186 On 04-February-21			Bond Future	7.73	114.4151	7.7309	114.4151	50.00
26/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3681	4	3681	4	0.00
26/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3713	4	3713	4	0.00
26/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3215	3	3215	3	0.00
26/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3745	4	3745	4	0.00
26/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1587	2	1587	2	0.00
26/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1570	2	1570	2	0.00
26/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1875	2	1875	2	15,177.00
26/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1604	2	1604	2	0.00
26/08/2020	R186 On 06-May-21			Bond Future	7.93	115.6293	7.9340	115.6293	0.00
26/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12738	13	12738	13	0.00
26/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12699	13	12699	13	0.00
26/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12660	13	12660	13	0.00
26/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	133	0	133	0	0.00
26/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	135	0	135	0	0.00
26/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	132	0	132	0	0.00
26/08/2020	R186 On 05-August-21			Bond Future	8.16	111.6013	8.1550	111.6013	0.00
26/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4491	5	4491	5	0.00
26/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4519	5	4519	5	0.00
26/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4547	5	4547	5	0.00
26/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2417	2	2417	2	0.00
26/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2449	2	2449	2	0.00
26/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2433	2	2433	2	0.00
26/08/2020	R197 On 05-November-20			Bond Future	310.46	308.9233	310.4574	308.9233	2,902.00
26/08/2020	R197 On 04-February-21			Bond Future	305.94	304.3965	305.9431	304.3965	0.00
26/08/2020	R197 On 06-May-21			Bond Future	309.26	307.6981	309.2598	307.6981	0.00
26/08/2020	R197 On 05-August-21			Bond Future	304.75	303.1729	304.7512	303.1729	0.00
26/08/2020	R202 On 05-November-20			Bond Future	214.92	212.7366	214.9238	212.7366	8,104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2020	R202 On 04-February-21			Bond Future	213.05	210.8449	213.0526	210.8449	0.00
26/08/2020	R202 On 06-May-21			Bond Future	215.36	213.1317	215.3620	213.1317	0.00
26/08/2020	R202 On 05-August-21			Bond Future	213.53	211.2781	213.5327	211.2781	0.00
26/08/2020	R208 On 05-November-20			Bond Future	3.40	102.0377	3.3991	102.0377	7,525.00
26/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	538	1	538	1	0.00
26/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	534	1	534	1	0.00
26/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	531	1	531	1	0.00
26/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
26/08/2020	R209 On 05-November-20			Bond Future	10.98	66.0433	10.9773	66.0433	26,330.00
26/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	789	1	789	1	0.00
26/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	813	1	813	1	0.00
26/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	801	1	801	1	0.00
26/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6343	6	6343	6	0.00
26/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6295	6	6295	6	0.00
26/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6392	6	6392	6	0.00
26/08/2020	R209 On 04-February-21			Bond Future	11.19	66.7233	11.1855	66.7233	0.00
26/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1486	2	1486	2	0.00
26/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1500	2	1500	2	0.00
26/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1471	1	1471	1	0.00
26/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7561	7	7561	7	0.00
26/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7516	7	7516	7	0.00
26/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7470	7	7470	7	0.00
26/08/2020	R209 On 06-May-21			Bond Future	11.40	64.2915	11.3987	64.2915	1,420.00
26/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1943	2	1943	2	3,000.00
26/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4002	4	4002	4	0.00
26/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6752	7	6752	7	0.00
26/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6816	7	6816	7	0.00
26/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6847	7	6847	7	0.00
26/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6784	7	6784	7	0.00
26/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2751	3	2751	3	0.00
26/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2722	3	2722	3	0.00

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26/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2707	3	2707	3	3,000.00
26/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2736	3	2736	3	0.00
26/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4768	5	4768	5	3,000.00
26/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8229	8	8229	8	0.00
26/08/2020	R209 On 05-August-21			Bond Future	11.62	64.9885	11.6209	64.9885	0.00
26/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5478	5	5478	5	0.00
26/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5451	5	5451	5	0.00
26/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5505	6	5505	6	0.00
26/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4619	5	4619	5	0.00
26/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4597	5	4597	5	0.00
26/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4576	4	4576	4	0.00
26/08/2020	R210 On 05-November-20			Bond Future	187.06	185.1548	187.0616	185.1548	2,243.00
26/08/2020	R210 On 04-February-21			Bond Future	189.03	187.1059	189.0308	187.1059	0.00
26/08/2020	R210 On 06-May-21			Bond Future	188.39	186.4459	188.3904	186.4459	0.00
26/08/2020	R210 On 05-August-21			Bond Future	190.48	188.5099	190.4757	188.5099	0.00
26/08/2020	R212 On 05-November-20			Bond Future	167.74	167.2873	167.7377	167.2873	6,967.00
26/08/2020	R212 On 04-February-21			Bond Future	167.23	166.7723	167.2256	166.7723	0.00
26/08/2020	R212 On 06-May-21			Bond Future	169.04	168.5811	169.0383	168.5811	0.00
26/08/2020	R212 On 05-August-21			Bond Future	168.60	168.1364	168.5983	168.1364	0.00
26/08/2020	R213 On 05-November-20			Bond Future	9.92	82.9798	9.9223	82.9798	16,478.00
26/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1671	2	1671	2	0.00
26/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1716	2	1716	2	0.00
26/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1693	2	1693	2	0.00
26/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3545	3	3545	3	0.00
26/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3476	3	3476	3	0.00
26/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3510	3	3510	3	0.00
26/08/2020	R213 On 04-February-21			Bond Future	10.14	83.8337	10.1409	83.8337	0.00
26/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1812	2	1812	2	0.00
26/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1793	2	1793	2	0.00
26/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1774	2	1774	2	0.00
26/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5917	6	5917	6	0.00
26/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5955	6	5955	6	0.00
26/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5878	6	5878	6	0.00

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26/08/2020	R213 On 06-May-21			Bond Future	10.36	81.1940	10.3593	81.1940	0.00
26/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	8973	9	8973	9	0.00
26/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9007	9	9007	9	0.00
26/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8939	9	8939	9	0.00
26/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1444	1	1444	1	0.00
26/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1432	1	1432	1	0.00
26/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1421	1	1421	1	0.00
26/08/2020	R213 On 05-August-21			Bond Future	10.59	82.0740	10.5928	82.0740	0.00
26/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5341	5	5341	5	0.00
26/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5312	5	5312	5	0.00
26/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5284	5	5284	5	0.00
26/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4024	4	4024	4	0.00
26/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4045	4	4045	4	0.00
26/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4003	4	4003	4	0.00
26/08/2020	R214 On 05-November-20			Bond Future	11.25	63.6590	11.2494	63.6590	19,969.00
26/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	808	1	808	1	0.00
26/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	821	1	821	1	0.00
26/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	796	1	796	1	0.00
26/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6726	7	6726	7	0.00
26/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6675	7	6675	7	0.00
26/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6625	7	6625	7	0.00
26/08/2020	R214 On 04-February-21			Bond Future	11.46	64.3141	11.4577	64.3141	0.00
26/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1459	1	1459	1	0.00
26/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1488	1	1488	1	0.00
26/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1473	1	1473	1	0.00
26/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8016	8	8016	8	0.00
26/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7968	8	7968	8	0.00
26/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8064	8	8064	8	0.00
26/08/2020	R214 On 06-May-21			Bond Future	11.66	61.7195	11.6635	61.7195	0.00
26/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6219	6	6219	6	0.00
26/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6188	6	6188	6	0.00
26/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6158	6	6158	6	0.00
26/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3238	3	3238	3	0.00

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26/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3255	3	3255	3	0.00
26/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3221	3	3221	3	0.00
26/08/2020	R214 On 05-August-21			Bond Future	11.88	62.3886	11.8812	62.3886	0.00
26/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5486	5	5486	5	0.00
26/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5513	5	5513	5	0.00
26/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5539	6	5539	6	0.00
26/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4825	5	4825	5	0.00
26/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4803	5	4803	5	0.00
26/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4847	5	4847	5	0.00
26/08/2020	R248 On 05-November-20			Bond Future	11.64	78.0879	11.6383	78.0879	111,749.00
26/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	297	0	297	0	0.00
26/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1586	2	1586	2	950.00
26/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	273	0	273	0	950.00
26/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	291	0	291	0	0.00
26/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	285	0	285	0	0.00
26/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12101	12	12101	12	0.00
26/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12179	12	12179	12	0.00
26/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12335	12	12335	12	0.00
26/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12024	12	12024	12	0.00
26/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5919	6	5919	6	0.00
26/08/2020	R248 On 04-February-21			Bond Future	11.87	78.8916	11.8665	78.8916	0.00
26/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3561	4	3561	4	2,590.00
26/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1292	1	1292	1	0.00
26/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1744	2	1744	2	2,590.00
26/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1306	1	1306	1	0.00
26/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1320	1	1320	1	0.00
26/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10957	11	10957	11	0.00
26/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11084	11	11084	11	0.00
26/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11020	11	11020	11	0.00
26/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9337	9	9337	9	0.00
26/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5912	6	5912	6	0.00
26/08/2020	R248 On 06-May-21			Bond Future	12.09	75.3173	12.0928	75.3173	0.00
26/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6077	6	6077	6	0.00

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26/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6143	6	6143	6	0.00
26/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6110	6	6110	6	0.00
26/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4589	5	4589	5	0.00
26/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4564	4	4564	4	0.00
26/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4614	5	4614	5	0.00
26/08/2020	R248 On 05-August-21			Bond Future	12.33	76.1338	12.3336	76.1338	0.00
26/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6386	6	6386	6	0.00
26/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6418	6	6418	6	0.00
26/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6355	6	6355	6	0.00
26/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5348	5	5348	5	0.00
26/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5399	5	5399	5	0.00
26/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5373	5	5373	5	0.00