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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
13/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	2025 On 05-November-20			Bond Future	140.08	139.7278	140.0802	139.7278	3,967.00
13/08/2020	2025 On 04-February-21			Bond Future	140.09	139.7366	140.0921	139.7366	0.00
13/08/2020	2025 On 06-May-21			Bond Future	141.63	141.2672	141.6264	141.2672	0.00
13/08/2020	2025 On 05-August-21			Bond Future	141.70	141.3413	141.7044	141.3413	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
13/08/2020	2029 On 05-November-20			Bond Future	98.50	97.9793	98.4953	97.9793	5,004.00
13/08/2020	2029 On 04-February-21			Bond Future	99.55	99.0339	99.5549	99.0339	0.00
13/08/2020	2029 On 06-May-21			Bond Future	99.52	98.9895	99.5161	98.9895	0.00
13/08/2020	2029 On 05-August-21			Bond Future	100.64	100.1043	100.6368	100.1043	0.00
13/08/2020	2030 On 05-November-20			Bond Future	9.43	93.2749	9.4329	93.2749	101,028.00
13/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4805	5	4805	5	0.00
13/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1552	1	1552	1	3,000.00
13/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3496	3	3496	3	0.00
13/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	774	1	774	1	1,000.00
13/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1951	2	1951	2	1,000.00
13/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2812	3	2812	3	0.00
13/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1330	1	1330	1	3,000.00
13/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2840	3	2840	3	0.00
13/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	538	1	538	1	3,000.00
13/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	5068	5	5068	5	0.00
13/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2868	3	2868	3	0.00
13/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3623	4	3623	4	0.00
13/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1571	2	1571	2	14,160.00
13/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4333	4	4333	4	0.00
13/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2410	2	2410	2	3,000.00
13/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6710	7	6710	7	0.00
13/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	796	1	796	1	14,160.00
13/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	1012	1	1012	1	15,414.00
13/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1929	2	1929	2	15,414.00
13/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6296	6	6296	6	0.00
13/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4273	4	4273	4	0.00
13/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4928	5	4928	5	0.00
13/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1019	1	1019	1	3,000.00
13/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6375	7	6375	7	0.00
13/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2392	3	2392	3	2,500.00
13/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3057	3	3057	3	0.00
13/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1133	1	1133	1	15,414.00
13/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5470	6	5470	6	0.00

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13/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3581	4	3581	4	0.00
13/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3116	3	3116	3	0.00
13/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7214	7	7214	7	0.00
13/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1932	2	1932	2	14,160.00
13/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1570	2	1570	2	1,000.00
13/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3086	3	3086	3	0.00
13/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1688	2	1688	2	5,000.00
13/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8599	9	8599	9	0.00
13/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4236	4	4236	4	0.00
13/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2490	3	2490	3	3,000.00
13/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7317	8	7317	8	0.00
13/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4968	5	4968	5	0.00
13/08/2020	2030 On 04-February-21			Bond Future	9.64	90.2518	9.6427	90.2518	0.00
13/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	1162	1	1162	1	1,600.00
13/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1374	1	1374	1	1,000.00
13/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2808	3	2808	3	0.00
13/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2695	3	2695	3	1,000.00
13/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1361	1	1361	1	800.00
13/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2785	3	2785	3	0.00
13/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2763	3	2763	3	0.00
13/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2877	3	2877	3	1,600.00
13/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2154	2	2154	2	800.00
13/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5728	6	5728	6	0.00
13/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2711	3	2711	3	1,800.00
13/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6626	7	6626	7	0.00
13/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5650	6	5650	6	0.00
13/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8840	9	8840	9	0.00
13/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5510	6	5510	6	0.00
13/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5545	6	5545	6	0.00
13/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	5372	6	5372	6	0.00
13/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9629	10	9629	10	0.00
13/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5475	6	5475	6	0.00
13/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8792	9	8792	9	0.00

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13/08/2020	2030 On 06-May-21			Bond Future	9.86	91.2197	9.8645	91.2197	0.00
13/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7247	7	7247	7	0.00
13/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2795	3	2795	3	0.00
13/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10525	10	10525	10	0.00
13/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1076	1	1076	1	700.00
13/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	5022	5	5022	5	0.00
13/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10560	10	10560	10	0.00
13/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4683	5	4683	5	0.00
13/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2944	3	2944	3	0.00
13/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10596	10	10596	10	0.00
13/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1390	1	1390	1	0.00
13/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6482	7	6482	7	700.00
13/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12008	12	12008	12	0.00
13/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4386	5	4386	5	700.00
13/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1412	1	1412	1	0.00
13/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6728	7	6728	7	0.00
13/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1401	1	1401	1	0.00
13/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4089	4	4089	4	0.00
13/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2716	3	2716	3	0.00
13/08/2020	2030 On 05-August-21			Bond Future	10.10	88.2208	10.1035	88.2208	0.00
13/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5894	6	5894	6	0.00
13/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5923	6	5923	6	0.00
13/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5952	6	5952	6	0.00
13/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4286	4	4286	4	0.00
13/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4330	4	4330	4	0.00
13/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4308	4	4308	4	0.00
13/08/2020	2032 On 05-November-20			Bond Future	10.38	86.6748	10.3797	86.6748	115,007.00
13/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1773	2	1773	2	0.00
13/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5432	5	5432	5	0.00
13/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5781	6	5781	6	0.00
13/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1794	2	1794	2	0.00
13/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	776	1	776	1	3,000.00
13/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1480	1	1480	1	3,000.00

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13/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1196	1	1196	1	1,000.00
13/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	609	1	609	1	1,000.00
13/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1752	2	1752	2	0.00
13/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5608	6	5608	6	0.00
13/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8797	9	8797	9	0.00
13/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9781	10	9781	10	0.00
13/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1755	2	1755	2	1,000.00
13/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7037	7	7037	7	0.00
13/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5524	6	5524	6	0.00
13/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6225	6	6225	6	0.00
13/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5566	6	5566	6	0.00
13/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1909	2	1909	2	3,000.00
13/08/2020	2032 On 04-February-21			Bond Future	10.61	87.5872	10.6050	87.5872	60.00
13/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	1033	1	1033	1	800.00
13/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2166	2	2166	2	0.00
13/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2201	2	2201	2	0.00
13/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1652	2	1652	2	800.00
13/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5195	5	5195	5	0.00
13/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2183	2	2183	2	0.00
13/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8127	8	8127	8	0.00
13/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8081	8	8081	8	0.00
13/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9713	10	9713	10	0.00
13/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3969	4	3969	4	800.00
13/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8172	8	8172	8	0.00
13/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12432	13	12432	13	0.00
13/08/2020	2032 On 06-May-21			Bond Future	10.84	84.3814	10.8395	84.3814	0.00
13/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3782	4	3782	4	736.00
13/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9285	9	9285	9	0.00
13/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10845	11	10845	11	0.00
13/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9319	9	9319	9	0.00
13/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9252	9	9252	9	0.00
13/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2607	3	2607	3	0.00
13/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2573	3	2573	3	0.00

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13/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2590	3	2590	3	0.00
13/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1908	2	1908	2	736.00
13/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6692	7	6692	7	0.00
13/08/2020	2032 On 05-August-21			Bond Future	11.08	85.3127	11.0850	85.3127	0.00
13/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6497	6	6497	6	0.00
13/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6468	6	6468	6	0.00
13/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6526	6	6526	6	0.00
13/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	5053	5	5053	5	0.00
13/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	5029	5	5029	5	0.00
13/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	5005	5	5005	5	0.00
13/08/2020	2033 On 05-November-20			Bond Future	93.23	93.0491	93.2318	93.0491	9,616.00
13/08/2020	2033 On 04-February-21			Bond Future	94.23	94.0505	94.2346	94.0505	0.00
13/08/2020	2033 On 06-May-21			Bond Future	94.06	93.8758	94.0618	93.8758	0.00
13/08/2020	2033 On 05-August-21			Bond Future	95.12	94.9330	95.1211	94.9330	0.00
13/08/2020	2037 On 05-November-20			Bond Future	11.39	80.5956	11.3920	80.5956	139,160.00
13/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1074	1	1074	1	0.00
13/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1048	1	1048	1	0.00
13/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1061	1	1061	1	0.00
13/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9094	10	9094	10	0.00
13/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8979	9	8979	9	0.00
13/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	9036	9	9036	9	0.00
13/08/2020	2037 On 04-February-21			Bond Future	11.62	77.1889	11.6247	77.1889	0.00
13/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1147	1	1147	1	72.00
13/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6180	6	6180	6	300.00
13/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1969	2	1969	2	0.00
13/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12407	12	12407	12	0.00
13/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	3057	3	3057	3	0.00
13/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2098	2	2098	2	0.00
13/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5957	6	5957	6	0.00
13/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1985	2	1985	2	0.00
13/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2321	2	2321	2	240.00
13/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	2001	2	2001	2	0.00
13/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10567	11	10567	11	0.00

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13/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4353	5	4353	5	240.00
13/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9583	10	9583	10	0.00
13/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10674	11	10674	11	0.00
13/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1339	1	1339	1	300.00
13/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7862	8	7862	8	72.00
13/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10249	11	10249	11	72.00
13/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10620	11	10620	11	0.00
13/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14334	15	14334	15	0.00
13/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4176	4	4176	4	0.00
13/08/2020	2037 On 06-May-21			Bond Future	11.87	78.0170	11.8662	78.0170	0.00
13/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7458	7	7458	7	0.00
13/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7491	7	7491	7	0.00
13/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7524	7	7524	7	0.00
13/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4357	5	4357	5	0.00
13/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4336	5	4336	5	0.00
13/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4378	5	4378	5	0.00
13/08/2020	2037 On 05-August-21			Bond Future	12.12	74.6223	12.1245	74.6223	0.00
13/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6773	6	6773	6	0.00
13/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6802	6	6802	6	0.00
13/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6831	7	6831	7	0.00
13/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	6027	6	6027	6	0.00
13/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5975	6	5975	6	0.00
13/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	6001	6	6001	6	0.00
13/08/2020	2038 On 05-November-20			Bond Future	104.17	104.7481	104.1673	104.7481	11,074.00
13/08/2020	2038 On 04-February-21			Bond Future	103.61	104.1937	103.6060	104.1937	0.00
13/08/2020	2038 On 06-May-21			Bond Future	104.74	105.3350	104.7409	105.3350	0.00
13/08/2020	2038 On 05-August-21			Bond Future	104.21	104.8152	104.2141	104.8152	0.00
13/08/2020	2040 On 05-November-20			Bond Future	11.62	81.9910	11.6229	81.9910	69,276.00
13/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	425	0	425	0	2,000.00
13/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	957	1	957	1	0.00
13/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	874	1	874	1	2,000.00
13/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	293	0	293	0	2,000.00
13/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	636	1	636	1	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
13/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	970	1	970	1	0.00
13/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2196	2	2196	2	2,380.00
13/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4210	4	4210	4	0.00
13/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	982	1	982	1	0.00
13/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3574	3	3574	3	0.00
13/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4363	5	4363	5	2,000.00
13/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10101	11	10101	11	0.00
13/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15913	16	15913	16	0.00
13/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12167	13	12167	13	0.00
13/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10038	10	10038	10	0.00
13/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3721	4	3721	4	2,000.00
13/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6331	7	6331	7	0.00
13/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10615	11	10615	11	0.00
13/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14130	15	14130	15	0.00
13/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10165	11	10165	11	0.00
13/08/2020	2040 On 04-February-21			Bond Future	11.86	78.3487	11.8569	78.3487	0.00
13/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1426	1	1426	1	800.00
13/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	5015	5	5015	5	0.00
13/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1915	2	1915	2	0.00
13/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	809	1	809	1	500.00
13/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	880	1	880	1	800.00
13/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1931	2	1931	2	0.00
13/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1900	2	1900	2	0.00
13/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1658	2	1658	2	500.00
13/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4513	4	4513	4	0.00
13/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6316	7	6316	7	500.00
13/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11791	12	11791	12	0.00
13/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12757	13	12757	13	0.00
13/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17923	18	17923	18	0.00
13/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17322	18	17322	18	0.00
13/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13835	14	13835	14	0.00
13/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11674	12	11674	12	0.00
13/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11733	12	11733	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5742	6	5742	6	800.00
13/08/2020	2040 On 06-May-21			Bond Future	12.10	79.1893	12.0994	79.1893	0.00
13/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	7052	7	7052	7	0.00
13/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7083	7	7083	7	0.00
13/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	7020	7	7020	7	0.00
13/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5144	5	5144	5	0.00
13/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5119	5	5119	5	0.00
13/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5093	5	5093	5	0.00
13/08/2020	2040 On 05-August-21			Bond Future	12.36	75.5573	12.3589	75.5573	0.00
13/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6979	7	6979	7	0.00
13/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	7038	7	7038	7	0.00
13/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	7009	7	7009	7	0.00
13/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6289	7	6289	7	0.00
13/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6316	7	6316	7	0.00
13/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6343	7	6343	7	0.00
13/08/2020	2044 On 05-November-20			Bond Future	11.70	78.3928	11.6971	78.3928	49,380.00
13/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	926	1	926	1	0.00
13/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	374	0	374	0	1,815.00
13/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	544	0	544	0	0.00
13/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	3029	3	3029	3	0.00
13/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	951	1	951	1	0.00
13/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3172	3	3172	3	0.00
13/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	552	0	552	0	300.00
13/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	938	1	938	1	0.00
13/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	612	1	612	1	525.00
13/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	194	0	194	0	525.00
13/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2467	2	2467	2	0.00
13/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	77	0	77	0	1,815.00
13/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	594	1	594	1	1,815.00
13/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	177	0	177	0	300.00
13/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2196	2	2196	2	0.00
13/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12485	13	12485	13	0.00
13/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5936	6	5936	6	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4897	5	4897	5	1,815.00
13/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22308	23	22308	23	0.00
13/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10299	11	10299	11	0.00
13/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12629	13	12629	13	0.00
13/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18038	19	18038	19	0.00
13/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10364	11	10364	11	0.00
13/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18473	19	18473	19	0.00
13/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13067	14	13067	14	0.00
13/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14898	15	14898	15	0.00
13/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6423	7	6423	7	525.00
13/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5085	5	5085	5	300.00
13/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12994	14	12994	14	0.00
13/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10429	11	10429	11	0.00
13/08/2020	2044 On 04-February-21			Bond Future	11.92	74.8378	11.9247	74.8378	0.00
13/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1729	2	1729	2	0.00
13/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1758	2	1758	2	0.00
13/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1641	2	1641	2	0.00
13/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	899	1	899	1	265.00
13/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1743	2	1743	2	0.00
13/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1308	1	1308	1	0.00
13/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2565	2	2565	2	0.00
13/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12493	13	12493	13	0.00
13/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12931	13	12931	13	265.00
13/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17321	18	17321	18	0.00
13/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9754	10	9754	10	265.00
13/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12555	13	12555	13	0.00
13/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14576	15	14576	15	0.00
13/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12431	13	12431	13	0.00
13/08/2020	2044 On 06-May-21			Bond Future	12.16	75.6407	12.1604	75.6407	0.00
13/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6926	7	6926	7	0.00
13/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6895	7	6895	7	0.00
13/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6864	7	6864	7	0.00
13/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5270	6	5270	6	0.00

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13/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5295	6	5295	6	0.00
13/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5244	6	5244	6	0.00
13/08/2020	2044 On 05-August-21			Bond Future	12.41	72.0947	12.4125	72.0947	0.00
13/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	7212	7	7212	7	0.00
13/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	7242	7	7242	7	0.00
13/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	7183	7	7183	7	0.00
13/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6180	6	6180	6	0.00
13/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	6154	6	6154	6	0.00
13/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	6128	6	6128	6	0.00
13/08/2020	2046 On 05-November-20			Bond Future	91.59	91.6099	91.5938	91.6099	15,660.00
13/08/2020	2046 On 04-February-21			Bond Future	92.58	92.5961	92.5794	92.5961	0.00
13/08/2020	2046 On 06-May-21			Bond Future	91.82	91.8363	91.8193	91.8363	0.00
13/08/2020	2046 On 05-August-21			Bond Future	92.85	92.8708	92.8534	92.8708	0.00
13/08/2020	2050 On 05-November-20			Bond Future	94.91	94.5784	94.9079	94.5784	14,181.00
13/08/2020	2050 On 04-February-21			Bond Future	94.06	93.7230	94.0554	93.7230	0.00
13/08/2020	2050 On 06-May-21			Bond Future	95.09	94.7497	95.0857	94.7497	0.00
13/08/2020	2050 On 05-August-21			Bond Future	94.25	93.9064	94.2460	93.9064	0.00
13/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	AL37 On 05-November-20			Index Future	748.57	748.3230	748.5690	748.3230	0.00
13/08/2020	AL37 On 04-February-21			Index Future	756.44	756.1920	756.4370	756.1920	0.00
13/08/2020	AL37 On 06-May-21			Index Future	764.54	764.2920	764.5380	764.2920	0.00
13/08/2020	AL37 On 05-August-21			Index Future	772.88	772.6300	772.8780	772.6300	0.00
13/08/2020	AL7T On 05-November-20			Index Future	816.57	814.6060	816.5690	814.6060	0.00
13/08/2020	AL7T On 04-February-21			Index Future	825.15	823.1720	825.1520	823.1720	0.00
13/08/2020	AL7T On 06-May-21			Index Future	833.99	831.9890	833.9890	831.9890	0.00
13/08/2020	AL7T On 05-August-21			Index Future	843.09	841.0650	843.0860	841.0650	0.00
13/08/2020	ALBI On 05-November-20			Index Future	714.19	711.6720	714.1850	711.6720	212.00
13/08/2020	ALBI On 04-February-21			Index Future	721.69	719.1570	721.6920	719.1570	0.00
13/08/2020	ALBI On 06-May-21			Index Future	729.42	726.8590	729.4210	726.8590	0.00
13/08/2020	ALBI On 05-August-21			Index Future	737.38	734.7890	737.3770	734.7890	0.00
13/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2020	ES33 On 05-November-20			Bond Future	12.05	71.2923	12.0500	71.2923	350.00
13/08/2020	ES33 On 04-February-21			Bond Future	12.33	72.0426	12.3309	72.0426	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
13/08/2020	ES33 On 06-May-21			Bond Future	12.62	69.0400	12.6173	69.0400	0.00
13/08/2020	ES33 On 05-August-21			Bond Future	12.92	69.8020	12.9186	69.8020	0.00
13/08/2020	ES42 On 05-November-20			Bond Future	12.46	70.5337	12.4607	70.5337	4,919.00
13/08/2020	ES42 On 04-February-21			Bond Future	12.72	71.2769	12.7232	71.2769	0.00
13/08/2020	ES42 On 06-May-21			Bond Future	13.00	67.7831	13.0011	67.7831	0.00
13/08/2020	ES42 On 05-August-21			Bond Future	13.29	68.5318	13.2857	68.5318	0.00
13/08/2020	GOVI On 05-November-20			GOVI	705.51	703.0930	705.5140	703.0930	1,018.00
13/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	323160	35	323160	35	0.00
13/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	323360	35	323360	35	0.00
13/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	323260	35	323260	35	0.00
13/08/2020	GOVI On 04-February-21			GOVI	712.93	710.4860	712.9300	710.4860	0.00
13/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	380100	40	380100	40	0.00
13/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	380200	40	380200	40	0.00
13/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	380300	40	380300	40	0.00
13/08/2020	GOVI On 06-May-21			GOVI	720.57	718.0960	720.5650	718.0960	0.00
13/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	418950	39	418950	39	0.00
13/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	418750	39	418750	39	0.00
13/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	418850	39	418850	39	0.00
13/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/08/2020	GOVI On 05-August-21			GOVI	728.43	725.9300	728.4250	725.9300	0.00
13/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	92750	7	92750	7	0.00
13/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	92850	7	92850	7	0.00
13/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	92950	7	92950	7	0.00
13/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/08/2020	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
13/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2020	IGOV On 05-November-20			Index Future	252.42	252.1550	252.4240	252.1550	1,258.00
13/08/2020	IGOV On 04-February-21			Index Future	255.14	254.8680	255.1390	254.8680	0.00
13/08/2020	IGOV On 06-May-21			Index Future	257.93	257.6590	257.9320	257.6590	0.00
13/08/2020	IGOV On 05-August-21			Index Future	260.81	260.5300	260.8060	260.5300	0.00
13/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
13/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.98	93.9700	93.9800	93.9700	0.00
13/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1600	92.1700	92.1600	0.00
13/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.30	90.2800	90.3000	90.2800	0.00
13/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.23	89.2100	89.2300	89.2100	0.00
13/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.48	90.4500	90.4800	90.4500	51.00
13/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.89	89.8500	89.8900	89.8500	0.00
13/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.00	89.9500	90.0000	89.9500	0.00
13/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.14	93.0800	93.1400	93.0800	0.00
13/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.65	93.5700	93.6500	93.5700	0.00
13/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.04	85.9500	86.0400	85.9500	0.00
13/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.60	91.4900	91.6000	91.4900	0.00
13/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.94	79.8100	79.9400	79.8100	0.00
13/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.56	76.4400	76.5600	76.4400	0.00
13/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.07	74.9600	75.0700	74.9600	0.00
13/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.22	77.1100	77.2200	77.1100	0.00
13/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.37	81.2700	81.3700	81.2700	0.00
13/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.02	79.9100	80.0200	79.9100	0.00
13/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.24	82.1400	82.2400	82.1400	0.00
13/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.18	88.0800	88.1800	88.0800	0.00
13/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.69	88.6000	88.6900	88.6000	0.00
13/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.83	81.7400	81.8300	81.7400	0.00
13/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.76	89.6800	89.7600	89.6800	0.00
13/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.44	96.5650	3.4350	96.5650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.39	96.6250	3.3850	96.6250	0.00
13/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.33	96.6850	3.3250	96.6850	0.00
13/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6950	3.3350	96.6950	0.00
13/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.32	96.7050	3.3150	96.7050	10.00
13/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.34	96.6950	3.3350	96.6950	0.00
13/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.38	96.6500	3.3800	96.6500	0.00
13/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.54	96.4900	3.5400	96.4900	0.00
13/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.3950	3.6350	96.3950	0.00
13/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1400	3.8800	96.1400	0.00
13/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	96.0050	4.0150	96.0050	0.00
13/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.35	95.6950	4.3450	95.6950	0.00
13/08/2020	R023 On 05-November-20			Bond Future	4.51	108.6328	4.5060	108.6328	34,215.00
13/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6427	7	6427	7	0.00
13/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6448	7	6448	7	0.00
13/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6406	7	6406	7	0.00
13/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R023 On 04-February-21			Bond Future	4.55	109.7755	4.5464	109.7755	0.00
13/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3520	4	3520	4	0.00
13/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3558	4	3558	4	0.00
13/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3539	4	3539	4	0.00
13/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	20	0	20	0	0.00
13/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	21	0	21	0	0.00
13/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	19	0	19	0	0.00
13/08/2020	R023 On 06-May-21			Bond Future	4.58	107.0445	4.5764	107.0445	0.00
13/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5130	5	5130	5	0.00
13/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5164	5	5164	5	0.00
13/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5147	5	5147	5	0.00
13/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
13/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
13/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
13/08/2020	R023 On 05-August-21			Bond Future	4.60	108.2253	4.6006	108.2253	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
13/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1394	1	1394	1	0.00
13/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1383	1	1383	1	0.00
13/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1371	1	1371	1	0.00
13/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	319	0	319	0	0.00
13/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	323	0	323	0	0.00
13/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	315	0	315	0	0.00
13/08/2020	R035 On 05-November-20			Bond Future	11.11	85.2669	11.1125	85.2669	103,857.00
13/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1687	2	1687	2	0.00
13/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1708	2	1708	2	0.00
13/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1667	2	1667	2	0.00
13/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6835	7	6835	7	0.00
13/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6787	7	6787	7	0.00
13/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6739	7	6739	7	0.00
13/08/2020	R035 On 04-February-21			Bond Future	11.35	86.1639	11.3515	86.1639	0.00
13/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	2118	2	2118	2	0.00
13/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1984	2	1984	2	0.00
13/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1968	2	1968	2	0.00
13/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4443	4	4443	4	0.00
13/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1952	2	1952	2	0.00
13/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10419	11	10419	11	0.00
13/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10472	11	10472	11	0.00
13/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9945	10	9945	10	650.00
13/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5737	6	5737	6	650.00
13/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10365	11	10365	11	0.00
13/08/2020	R035 On 06-May-21			Bond Future	11.59	82.6129	11.5909	82.6129	0.00
13/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8165	8	8165	8	0.00
13/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5583	5	5583	5	0.00
13/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9680	9	9680	9	0.00
13/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8236	8	8236	8	0.00
13/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2486	2	2486	2	793.00
13/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3598	3	3598	3	1,650.00
13/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4922	5	4922	5	0.00
13/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	7039	7	7039	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8201	8	8201	8	0.00
13/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4581	5	4581	5	793.00
13/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6532	7	6532	7	793.00
13/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8369	9	8369	9	0.00
13/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3873	4	3873	4	0.00
13/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5823	6	5823	6	1,650.00
13/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3184	3	3184	3	1,650.00
13/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3891	4	3891	4	0.00
13/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11002	11	11002	11	0.00
13/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3854	4	3854	4	0.00
13/08/2020	R035 On 05-August-21			Bond Future	11.84	83.5246	11.8448	83.5246	0.00
13/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	19	0	19	0	0.00
13/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	19	0	19	0	0.00
13/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	19	0	19	0	0.00
13/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54086	55	54086	55	0.00
13/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53970	55	53970	55	0.00
13/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54203	55	54203	55	0.00
13/08/2020	R186 On 05-November-20			Bond Future	7.55	118.2435	7.5513	118.2435	88,461.00
13/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6133	6	6133	6	0.00
13/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	1037	1	1037	1	1,200.00
13/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	2079	2	2079	2	80.00
13/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	6092	6	6092	6	0.00
13/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	6051	6	6051	6	0.00
13/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3593	4	3593	4	1,200.00
13/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	436	0	436	0	80.00
13/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	3059	3	3059	3	3,500.00
13/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4852	5	4852	5	3,500.00
13/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8703	9	8703	9	0.00
13/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	806	1	806	1	0.00
13/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1556	2	1556	2	0.00
13/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	164	0	164	0	3,500.00
13/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6126	6	6126	6	0.00
13/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2349	2	2349	2	0.00

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13/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	505	1	505	1	0.00
13/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	514	1	514	1	0.00
13/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1268	1	1268	1	0.00
13/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	497	1	497	1	0.00
13/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3978	4	3978	4	0.00
13/08/2020	R186 On 04-February-21			Bond Future	7.74	114.2079	7.7377	114.2079	50.00
13/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	4117	4	4117	4	0.00
13/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	4148	4	4148	4	0.00
13/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3669	4	3669	4	0.00
13/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	4179	4	4179	4	0.00
13/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2057	2	2057	2	0.00
13/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2039	2	2039	2	0.00
13/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2364	2	2364	2	15,177.00
13/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2075	2	2075	2	0.00
13/08/2020	R186 On 06-May-21			Bond Future	7.94	115.4324	7.9386	115.4324	0.00
13/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12841	13	12841	13	0.00
13/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12803	13	12803	13	0.00
13/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12765	13	12765	13	0.00
13/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	259	0	259	0	0.00
13/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	263	0	263	0	0.00
13/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	256	0	256	0	0.00
13/08/2020	R186 On 05-August-21			Bond Future	8.16	111.4243	8.1550	111.4243	0.00
13/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4882	5	4882	5	0.00
13/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4909	5	4909	5	0.00
13/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4936	5	4936	5	0.00
13/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2806	3	2806	3	0.00
13/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2840	3	2840	3	0.00
13/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2824	3	2824	3	0.00
13/08/2020	R197 On 05-November-20			Bond Future	307.14	307.0294	307.1446	307.0294	2,598.00
13/08/2020	R197 On 04-February-21			Bond Future	302.67	302.5509	302.6659	302.5509	0.00
13/08/2020	R197 On 06-May-21			Bond Future	305.98	305.8654	305.9812	305.8654	0.00
13/08/2020	R197 On 05-August-21			Bond Future	301.49	301.3780	301.4946	301.3780	0.00
13/08/2020	R202 On 05-November-20			Bond Future	208.15	208.1911	208.1547	208.1911	8,104.00

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13/08/2020	R202 On 04-February-21			Bond Future	206.26	206.2978	206.2601	206.2978	0.00
13/08/2020	R202 On 06-May-21			Bond Future	208.52	208.5576	208.5191	208.5576	0.00
13/08/2020	R202 On 05-August-21			Bond Future	206.65	206.6932	206.6541	206.6932	0.00
13/08/2020	R208 On 05-November-20			Bond Future	3.37	102.0478	3.3688	102.0478	7,525.00
13/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	550	1	550	1	0.00
13/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	546	1	546	1	0.00
13/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	542	1	542	1	0.00
13/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
13/08/2020	R209 On 05-November-20			Bond Future	10.99	65.4876	10.9871	65.4876	26,289.00
13/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1243	1	1243	1	0.00
13/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1272	1	1272	1	0.00
13/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1257	1	1257	1	0.00
13/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6852	7	6852	7	0.00
13/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6806	7	6806	7	0.00
13/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6899	7	6899	7	0.00
13/08/2020	R209 On 04-February-21			Bond Future	11.19	66.1769	11.1927	66.1769	0.00
13/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2112	2	2112	2	0.00
13/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2128	2	2128	2	0.00
13/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	2096	2	2096	2	0.00
13/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8223	9	8223	9	0.00
13/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8179	8	8179	8	0.00
13/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8136	8	8136	8	0.00
13/08/2020	R209 On 06-May-21			Bond Future	11.40	63.7464	11.4047	63.7464	460.00
13/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2563	2	2563	2	1,000.00
13/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4669	4	4669	4	0.00
13/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7354	7	7354	7	0.00
13/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7415	7	7415	7	0.00
13/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7445	7	7445	7	0.00
13/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7384	7	7384	7	0.00
13/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3383	4	3383	4	0.00
13/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3351	4	3351	4	0.00

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13/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3335	3	3335	3	1,000.00
13/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3367	4	3367	4	0.00
13/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5466	6	5466	6	1,000.00
13/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8880	9	8880	9	0.00
13/08/2020	R209 On 05-August-21			Bond Future	11.62	64.4499	11.6246	64.4499	0.00
13/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	6104	6	6104	6	0.00
13/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	6078	6	6078	6	0.00
13/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	6130	6	6130	6	0.00
13/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5264	5	5264	5	0.00
13/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	5241	5	5241	5	0.00
13/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	5219	5	5219	5	0.00
13/08/2020	R210 On 05-November-20			Bond Future	182.27	181.1977	182.2737	181.1977	2,243.00
13/08/2020	R210 On 04-February-21			Bond Future	184.23	183.1481	184.2348	183.1481	0.00
13/08/2020	R210 On 06-May-21			Bond Future	183.56	182.4649	183.5631	182.4649	0.00
13/08/2020	R210 On 05-August-21			Bond Future	185.63	184.5200	185.6304	184.5200	0.00
13/08/2020	R212 On 05-November-20			Bond Future	166.79	166.8361	166.7950	166.8361	6,967.00
13/08/2020	R212 On 04-February-21			Bond Future	166.31	166.3537	166.3114	166.3537	0.00
13/08/2020	R212 On 06-May-21			Bond Future	168.13	168.1760	168.1329	168.1760	0.00
13/08/2020	R212 On 05-August-21			Bond Future	167.72	167.7590	167.7153	167.7590	0.00
13/08/2020	R213 On 05-November-20			Bond Future	9.90	82.6324	9.9013	82.6324	16,316.00
13/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2238	2	2238	2	0.00
13/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2285	2	2285	2	0.00
13/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2261	2	2261	2	0.00
13/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3995	4	3995	4	0.00
13/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3928	4	3928	4	0.00
13/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3962	4	3962	4	0.00
13/08/2020	R213 On 04-February-21			Bond Future	10.12	83.5016	10.1154	83.5016	0.00
13/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2440	2	2440	2	0.00
13/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2420	2	2420	2	0.00
13/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2400	2	2400	2	0.00
13/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6406	7	6406	7	0.00
13/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6444	7	6444	7	0.00
13/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6368	7	6368	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2020	R213 On 06-May-21			Bond Future	10.33	80.8673	10.3309	80.8673	0.00
13/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9556	9	9556	9	0.00
13/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9589	9	9589	9	0.00
13/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9523	9	9523	9	0.00
13/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1880	2	1880	2	0.00
13/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1866	2	1866	2	0.00
13/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1853	2	1853	2	0.00
13/08/2020	R213 On 05-August-21			Bond Future	10.56	81.7594	10.5600	81.7594	0.00
13/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	6075	6	6075	6	0.00
13/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	6047	6	6047	6	0.00
13/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	6019	6	6019	6	0.00
13/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4593	5	4593	5	0.00
13/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4615	5	4615	5	0.00
13/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4572	5	4572	5	0.00
13/08/2020	R214 On 05-November-20			Bond Future	11.25	63.1825	11.2533	63.1825	15,786.00
13/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1279	1	1279	1	0.00
13/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1294	1	1294	1	0.00
13/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1265	1	1265	1	0.00
13/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7216	8	7216	8	0.00
13/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7167	7	7167	7	0.00
13/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7119	7	7119	7	0.00
13/08/2020	R214 On 04-February-21			Bond Future	11.46	63.8471	11.4589	63.8471	0.00
13/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	2096	2	2096	2	0.00
13/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2128	2	2128	2	0.00
13/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2112	2	2112	2	0.00
13/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8661	9	8661	9	0.00
13/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8615	9	8615	9	0.00
13/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8707	9	8707	9	0.00
13/08/2020	R214 On 06-May-21			Bond Future	11.66	61.2544	11.6634	61.2544	0.00
13/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6869	7	6869	7	0.00
13/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6839	7	6839	7	0.00
13/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6810	7	6810	7	0.00
13/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3888	4	3888	4	0.00

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13/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3906	4	3906	4	0.00
13/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3871	4	3871	4	0.00
13/08/2020	R214 On 05-August-21			Bond Future	11.88	61.9303	11.8786	61.9303	0.00
13/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	6137	6	6137	6	0.00
13/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	6163	6	6163	6	0.00
13/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6189	6	6189	6	0.00
13/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5463	6	5463	6	0.00
13/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5439	6	5439	6	0.00
13/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5486	6	5486	6	0.00
13/08/2020	R248 On 05-November-20			Bond Future	11.68	77.2414	11.6814	77.2414	110,559.00
13/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	607	1	607	1	0.00
13/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2086	2	2086	2	950.00
13/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	572	1	572	1	950.00
13/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	599	1	599	1	0.00
13/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	590	1	590	1	0.00
13/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12686	13	12686	13	0.00
13/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12761	13	12761	13	0.00
13/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12911	13	12911	13	0.00
13/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12612	13	12612	13	0.00
13/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6695	7	6695	7	0.00
13/08/2020	R248 On 04-February-21			Bond Future	11.91	78.0540	11.9086	78.0540	0.00
13/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	4204	4	4204	4	2,590.00
13/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1891	2	1891	2	0.00
13/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	2401	2	2401	2	2,590.00
13/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1908	2	1908	2	0.00
13/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1924	2	1924	2	0.00
13/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11823	12	11823	12	0.00
13/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11945	12	11945	12	0.00
13/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11884	12	11884	12	0.00
13/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	10256	11	10256	11	0.00
13/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6816	7	6816	7	0.00
13/08/2020	R248 On 06-May-21			Bond Future	12.14	74.4791	12.1354	74.4791	0.00
13/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6685	6	6685	6	0.00

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13/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6748	6	6748	6	0.00
13/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6716	6	6716	6	0.00
13/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5451	6	5451	6	0.00
13/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5424	6	5424	6	0.00
13/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5477	6	5477	6	0.00
13/08/2020	R248 On 05-August-21			Bond Future	12.38	75.3011	12.3757	75.3011	0.00
13/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	7061	7	7061	7	0.00
13/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	7090	7	7090	7	0.00
13/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	7031	7	7031	7	0.00
13/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6264	6	6264	6	0.00
13/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6318	7	6318	7	0.00
13/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6292	7	6292	7	0.00