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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	2025 On 05-November-20			Bond Future	143.29	143.3853	143.2888	143.3853	3,906.00
23/09/2020	2025 On 04-February-21			Bond Future	143.26	143.3629	143.2649	143.3629	0.00
23/09/2020	2025 On 06-May-21			Bond Future	144.84	144.9390	144.8395	144.9390	0.00
23/09/2020	2025 On 05-August-21			Bond Future	144.92	145.0183	144.9176	145.0183	0.00

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23/09/2020	2029 On 05-November-20			Bond Future	99.62	100.0208	99.6173	100.0208	4,960.00
23/09/2020	2029 On 04-February-21			Bond Future	100.65	101.0577	100.6498	101.0577	0.00
23/09/2020	2029 On 06-May-21			Bond Future	100.62	101.0288	100.6161	101.0288	0.00
23/09/2020	2029 On 05-August-21			Bond Future	101.73	102.1513	101.7339	102.1513	0.00
23/09/2020	2030 On 05-November-20			Bond Future	9.57	93.1040	9.5707	93.1040	93,040.00
23/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	3097	4	3097	4	0.00
23/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	291	1	291	1	3,000.00
23/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	1748	2	1748	2	0.00
23/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	50	0	50	0	1,000.00
23/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	504	1	504	1	1,000.00
23/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1132	2	1132	2	0.00
23/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	198	0	198	0	3,000.00
23/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	1718	2	1718	2	0.00
23/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1406	2	1406	2	0.00
23/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1156	2	1156	2	0.00
23/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	19	0	19	0	3,000.00
23/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3382	4	3382	4	0.00
23/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1180	2	1180	2	0.00
23/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	1871	2	1871	2	0.00
23/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	300	1	300	1	14,160.00
23/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	2594	3	2594	3	0.00
23/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	816	1	816	1	3,000.00
23/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5198	6	5198	6	0.00
23/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	54	0	54	0	14,160.00
23/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	100	0	100	0	15,414.00
23/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	491	1	491	1	15,414.00
23/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	4737	5	4737	5	0.00
23/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3619	4	3619	4	0.00
23/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4440	4	4440	4	0.00
23/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	291	0	291	0	3,000.00
23/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	6247	6	6247	6	0.00
23/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1423	1	1423	1	2,500.00
23/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	2152	2	2152	2	0.00

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23/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1864	2	1864	2	2,500.00
23/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	358	0	358	0	8,000.00
23/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	5122	5	5122	5	0.00
23/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2771	3	2771	3	0.00
23/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2220	2	2220	2	0.00
23/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	7256	7	7256	7	0.00
23/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	976	1	976	1	14,160.00
23/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	668	1	668	1	1,000.00
23/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2186	2	2186	2	0.00
23/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1552	2	1552	2	3,000.00
23/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	764	1	764	1	2,500.00
23/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8863	9	8863	9	0.00
23/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3573	3	3573	3	0.00
23/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1526	2	1526	2	3,000.00
23/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7377	7	7377	7	0.00
23/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4491	4	4491	4	0.00
23/09/2020	2030 On 04-February-21			Bond Future	9.79	90.0422	9.7933	90.0422	0.00
23/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	489	0	489	0	1,600.00
23/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	623	1	623	1	1,000.00
23/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1712	2	1712	2	0.00
23/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1617	2	1617	2	1,000.00
23/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	614	1	614	1	800.00
23/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1693	2	1693	2	0.00
23/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1771	2	1771	2	1,600.00
23/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1674	2	1674	2	0.00
23/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1181	1	1181	1	800.00
23/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4443	5	4443	5	0.00
23/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2255	2	2255	2	1,800.00
23/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6481	6	6481	6	0.00
23/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5400	5	5400	5	0.00
23/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8921	8	8921	8	0.00
23/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	5246	5	5246	5	0.00
23/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	5284	5	5284	5	0.00

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23/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	5094	5	5094	5	0.00
23/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9784	9	9784	9	0.00
23/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	5208	5	5208	5	0.00
23/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8868	8	8868	8	0.00
23/09/2020	2030 On 06-May-21			Bond Future	10.02	91.0115	10.0212	91.0115	0.00
23/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6079	6	6079	6	0.00
23/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1879	2	1879	2	0.00
23/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9391	10	9391	10	0.00
23/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3579	4	3579	4	0.00
23/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	550	0	550	0	700.00
23/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	3899	4	3899	4	0.00
23/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9427	10	9427	10	0.00
23/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9463	10	9463	10	0.00
23/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2005	2	2005	2	0.00
23/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	6377	6	6377	6	700.00
23/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	12315	12	12315	12	0.00
23/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	4116	4	4116	4	700.00
23/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	1092	1	1092	1	0.00
23/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6645	6	6645	6	0.00
23/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	1112	1	1112	1	0.00
23/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	1102	1	1102	1	0.00
23/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3800	3	3800	3	0.00
23/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2382	2	2382	2	0.00
23/09/2020	2030 On 05-August-21			Bond Future	10.27	87.9961	10.2705	87.9961	0.00
23/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4519	5	4519	5	0.00
23/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4547	5	4547	5	0.00
23/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4575	5	4575	5	0.00
23/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3766	4	3766	4	0.00
23/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3812	4	3812	4	0.00
23/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3789	4	3789	4	0.00
23/09/2020	2032 On 05-November-20			Bond Future	10.53	86.4095	10.5322	86.4095	121,000.00
23/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	343	1	343	1	0.00
23/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	3508	4	3508	4	0.00

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23/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	3885	4	3885	4	0.00
23/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	353	1	353	1	0.00
23/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	43	0	43	0	3,000.00
23/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	224	0	224	0	3,000.00
23/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	133	0	133	0	1,000.00
23/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	333	1	333	1	0.00
23/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	23	0	23	0	1,000.00
23/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	5089	5	5089	5	0.00
23/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8964	9	8964	9	0.00
23/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	10094	10	10094	10	0.00
23/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	758	1	758	1	1,000.00
23/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6875	7	6875	7	0.00
23/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4982	5	4982	5	0.00
23/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5869	6	5869	6	0.00
23/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	5036	5	5036	5	0.00
23/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	884	1	884	1	3,000.00
23/09/2020	2032 On 04-February-21			Bond Future	10.77	87.2840	10.7702	87.2840	0.00
23/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	385	0	385	0	800.00
23/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1123	1	1123	1	0.00
23/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	762	1	762	1	800.00
23/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1149	1	1149	1	0.00
23/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3770	4	3770	4	0.00
23/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1136	1	1136	1	0.00
23/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	8023	8	8023	8	0.00
23/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7973	8	7973	8	0.00
23/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9767	9	9767	9	0.00
23/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3488	3	3488	3	800.00
23/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	8073	8	8073	8	0.00
23/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12728	12	12728	12	0.00
23/09/2020	2032 On 06-May-21			Bond Future	11.01	84.0779	11.0113	84.0779	0.00
23/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2665	3	2665	3	736.00
23/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	7976	8	7976	8	0.00
23/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9554	10	9554	10	0.00

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23/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8010	8	8010	8	0.00
23/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	7943	8	7943	8	0.00
23/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	2249	2	2249	2	0.00
23/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	2216	2	2216	2	0.00
23/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	2232	2	2232	2	0.00
23/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6526	6	6526	6	0.00
23/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1569	1	1569	1	736.00
23/09/2020	2032 On 05-August-21			Bond Future	11.27	84.9925	11.2669	84.9925	0.00
23/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	4931	5	4931	5	0.00
23/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	4903	5	4903	5	0.00
23/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	4959	5	4959	5	0.00
23/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4463	4	4463	4	0.00
23/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4438	4	4438	4	0.00
23/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4413	4	4413	4	0.00
23/09/2020	2033 On 05-November-20			Bond Future	94.76	93.5889	94.7556	93.5889	10,329.00
23/09/2020	2033 On 04-February-21			Bond Future	95.74	94.5592	95.7377	94.5592	0.00
23/09/2020	2033 On 06-May-21			Bond Future	95.57	94.3825	95.5736	94.3825	0.00
23/09/2020	2033 On 05-August-21			Bond Future	96.64	95.4311	96.6355	95.4311	0.00
23/09/2020	2037 On 05-November-20			Bond Future	11.52	80.7256	11.5199	80.7256	138,912.00
23/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	97	0	97	0	0.00
23/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	91	0	91	0	0.00
23/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	94	0	94	0	0.00
23/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	8913	9	8913	9	0.00
23/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	8777	9	8777	9	0.00
23/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	8845	9	8845	9	0.00
23/09/2020	2037 On 04-February-21			Bond Future	11.76	77.2883	11.7635	77.2883	0.00
23/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	439	0	439	0	72.00
23/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4698	5	4698	5	300.00
23/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	11112	11	11112	11	0.00
23/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1799	2	1799	2	0.00
23/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1055	1	1055	1	0.00
23/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	963	1	963	1	0.00
23/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4478	5	4478	5	0.00

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23/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	974	1	974	1	0.00
23/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1218	1	1218	1	240.00
23/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	985	1	985	1	0.00
23/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	10367	10	10367	10	0.00
23/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3689	3	3689	3	240.00
23/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	9295	9	9295	9	0.00
23/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10483	10	10483	10	0.00
23/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	860	1	860	1	300.00
23/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7420	7	7420	7	72.00
23/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	10021	10	10021	10	72.00
23/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10425	10	10425	10	0.00
23/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14442	14	14442	14	0.00
23/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3509	3	3509	3	0.00
23/09/2020	2037 On 06-May-21			Bond Future	12.01	78.1206	12.0105	78.1206	0.00
23/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6150	6	6150	6	0.00
23/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6183	6	6183	6	0.00
23/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6216	6	6216	6	0.00
23/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3870	4	3870	4	0.00
23/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3849	4	3849	4	0.00
23/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3892	4	3892	4	0.00
23/09/2020	2037 On 05-August-21			Bond Future	12.28	74.7148	12.2776	74.7148	0.00
23/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	5140	5	5140	5	0.00
23/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5168	5	5168	5	0.00
23/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5196	5	5196	5	0.00
23/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5236	5	5236	5	0.00
23/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5183	5	5183	5	0.00
23/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5209	5	5209	5	0.00
23/09/2020	2038 On 05-November-20			Bond Future	104.91	105.1683	104.9081	105.1683	11,137.00
23/09/2020	2038 On 04-February-21			Bond Future	104.30	104.5610	104.2979	104.5610	0.00
23/09/2020	2038 On 06-May-21			Bond Future	105.44	105.7107	105.4444	105.7107	0.00
23/09/2020	2038 On 05-August-21			Bond Future	104.89	105.1629	104.8935	105.1629	0.00
23/09/2020	2040 On 05-November-20			Bond Future	11.67	82.4192	11.6689	82.4192	72,934.00
23/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	12	0	12	0	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
23/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	94	0	94	0	0.00
23/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	4	0	4	0	2,000.00
23/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	34	0	34	0	2,380.00
23/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	75	0	75	0	2,000.00
23/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	97	0	97	0	0.00
23/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	623	1	623	1	2,380.00
23/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2344	3	2344	3	0.00
23/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	100	0	100	0	0.00
23/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	1727	2	1727	2	0.00
23/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2809	3	2809	3	2,000.00
23/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9520	9	9520	9	0.00
23/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15917	16	15917	16	0.00
23/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11857	12	11857	12	0.00
23/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9448	9	9448	9	0.00
23/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2147	2	2147	2	2,000.00
23/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	5051	5	5051	5	0.00
23/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	10108	10	10108	10	0.00
23/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9593	9	9593	9	0.00
23/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	14009	14	14009	14	0.00
23/09/2020	2040 On 04-February-21			Bond Future	11.91	78.7488	11.9102	78.7488	0.00
23/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	650	1	650	1	800.00
23/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3824	4	3824	4	0.00
23/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	991	1	991	1	0.00
23/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	285	0	285	0	500.00
23/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	322	0	322	0	800.00
23/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1002	1	1002	1	0.00
23/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	807	1	807	1	500.00
23/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3339	3	3339	3	0.00
23/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	979	1	979	1	0.00
23/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	11199	11	11199	11	0.00
23/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5469	5	5469	5	500.00
23/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	12233	12	12233	12	0.00
23/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17726	17	17726	17	0.00

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23/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	17092	17	17092	17	0.00
23/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13387	13	13387	13	0.00
23/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	11073	11	11073	11	0.00
23/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	11136	11	11136	11	0.00
23/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4878	5	4878	5	800.00
23/09/2020	2040 On 06-May-21			Bond Future	12.15	79.5969	12.1546	79.5969	0.00
23/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6093	6	6093	6	0.00
23/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6127	6	6127	6	0.00
23/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6060	6	6060	6	0.00
23/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4513	4	4513	4	0.00
23/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4488	4	4488	4	0.00
23/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4464	4	4464	4	0.00
23/09/2020	2040 On 05-August-21			Bond Future	12.42	75.9569	12.4188	75.9569	0.00
23/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5542	6	5542	6	0.00
23/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5601	6	5601	6	0.00
23/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5572	6	5572	6	0.00
23/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5196	5	5196	5	0.00
23/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5223	5	5223	5	0.00
23/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5250	5	5250	5	0.00
23/09/2020	2044 On 05-November-20			Bond Future	11.71	79.1245	11.7052	79.1245	47,308.00
23/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	94	0	94	0	0.00
23/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	9	0	9	0	1,815.00
23/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	25	0	25	0	0.00
23/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1321	2	1321	2	0.00
23/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	100	0	100	0	0.00
23/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	26	0	26	0	300.00
23/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1448	2	1448	2	0.00
23/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	97	0	97	0	0.00
23/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	33	0	33	0	525.00
23/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	2	0	2	0	525.00
23/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	862	1	862	1	0.00
23/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
23/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	31	0	31	0	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
23/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	1	0	1	0	300.00
23/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	670	1	670	1	0.00
23/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11958	12	11958	12	0.00
23/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4382	4	4382	4	1,815.00
23/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3225	3	3225	3	1,815.00
23/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22283	22	22283	22	0.00
23/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9500	9	9500	9	0.00
23/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	12118	12	12118	12	0.00
23/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17897	18	17897	18	0.00
23/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9574	9	9574	9	0.00
23/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14584	14	14584	14	0.00
23/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18349	18	18349	18	0.00
23/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12600	12	12600	12	0.00
23/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4948	5	4948	5	525.00
23/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3427	4	3427	4	300.00
23/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12519	12	12519	12	0.00
23/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9648	10	9648	10	0.00
23/09/2020	2044 On 04-February-21			Bond Future	11.94	75.5459	11.9383	75.5459	0.00
23/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	889	1	889	1	0.00
23/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	911	1	911	1	0.00
23/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	826	1	826	1	0.00
23/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	346	0	346	0	265.00
23/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	900	1	900	1	0.00
23/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	597	1	597	1	0.00
23/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1548	2	1548	2	0.00
23/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11732	12	11732	12	0.00
23/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	12199	12	12199	12	265.00
23/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16851	17	16851	17	0.00
23/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8820	9	8820	9	265.00
23/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11798	12	11798	12	0.00
23/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13948	14	13948	14	0.00
23/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11667	11	11667	11	0.00
23/09/2020	2044 On 06-May-21			Bond Future	12.17	76.3595	12.1741	76.3595	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
23/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6010	6	6010	6	0.00
23/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5978	6	5978	6	0.00
23/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5946	6	5946	6	0.00
23/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4434	4	4434	4	0.00
23/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4459	4	4459	4	0.00
23/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4408	4	4408	4	0.00
23/09/2020	2044 On 05-August-21			Bond Future	12.43	72.8094	12.4289	72.8094	0.00
23/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	5897	6	5897	6	0.00
23/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	5927	6	5927	6	0.00
23/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	5867	6	5867	6	0.00
23/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4959	5	4959	5	0.00
23/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4933	5	4933	5	0.00
23/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4907	5	4907	5	0.00
23/09/2020	2046 On 05-November-20			Bond Future	92.20	93.2720	92.1983	93.2720	16,311.00
23/09/2020	2046 On 04-February-21			Bond Future	93.15	94.2390	93.1538	94.2390	0.00
23/09/2020	2046 On 06-May-21			Bond Future	92.39	93.4842	92.3867	93.4842	0.00
23/09/2020	2046 On 05-August-21			Bond Future	93.41	94.5228	93.4132	94.5228	0.00
23/09/2020	2050 On 05-November-20			Bond Future	94.68	94.6625	94.6811	94.6625	13,963.00
23/09/2020	2050 On 04-February-21			Bond Future	93.77	93.7531	93.7714	93.7531	0.00
23/09/2020	2050 On 06-May-21			Bond Future	94.80	94.7838	94.8024	94.7838	0.00
23/09/2020	2050 On 05-August-21			Bond Future	93.93	93.9086	93.9271	93.9086	0.00
23/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	AL37 On 05-November-20			Index Future	755.25	755.5240	755.2520	755.5240	0.00
23/09/2020	AL37 On 04-February-21			Index Future	762.90	763.1730	762.8950	763.1730	0.00
23/09/2020	AL37 On 06-May-21			Index Future	771.10	771.3780	771.0950	771.3780	0.00
23/09/2020	AL37 On 05-August-21			Index Future	779.39	779.6760	779.3900	779.6760	0.00
23/09/2020	AL7T On 05-November-20			Index Future	809.53	813.1320	809.5330	813.1320	0.00
23/09/2020	AL7T On 04-February-21			Index Future	817.73	821.3630	817.7250	821.3630	0.00
23/09/2020	AL7T On 06-May-21			Index Future	826.51	830.1940	826.5140	830.1940	0.00
23/09/2020	AL7T On 05-August-21			Index Future	835.41	839.1250	835.4050	839.1250	0.00
23/09/2020	ALBI On 05-November-20			Index Future	712.35	714.1240	712.3480	714.1240	226.00

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23/09/2020	ALBI On 04-February-21			Index Future	719.56	721.3540	719.5570	721.3540	0.00
23/09/2020	ALBI On 06-May-21			Index Future	727.29	729.1090	727.2910	729.1090	0.00
23/09/2020	ALBI On 05-August-21			Index Future	735.11	736.9530	735.1140	736.9530	0.00
23/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2020	ES33 On 05-November-20			Bond Future	12.11	71.6933	12.1095	71.6933	350.00
23/09/2020	ES33 On 04-February-21			Bond Future	12.40	72.4188	12.3990	72.4188	0.00
23/09/2020	ES33 On 06-May-21			Bond Future	12.69	69.4229	12.6880	69.4229	0.00
23/09/2020	ES33 On 05-August-21			Bond Future	12.99	70.1781	12.9949	70.1781	0.00
23/09/2020	ES42 On 05-November-20			Bond Future	12.54	70.7506	12.5353	70.7506	4,789.00
23/09/2020	ES42 On 04-February-21			Bond Future	12.81	71.4670	12.8067	71.4670	0.00
23/09/2020	ES42 On 06-May-21			Bond Future	13.09	67.9777	13.0883	67.9777	0.00
23/09/2020	ES42 On 05-August-21			Bond Future	13.38	68.7175	13.3794	68.7175	0.00
23/09/2020	GOVI On 05-November-20			GOVI	703.68	705.4710	703.6840	705.4710	1,007.00
23/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	341460	32	341460	32	0.00
23/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	341660	32	341660	32	0.00
23/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	341560	32	341560	32	0.00
23/09/2020	GOVI On 04-February-21			GOVI	710.81	712.6130	710.8050	712.6130	0.00
23/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	401350	38	401350	38	0.00
23/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	401450	38	401450	38	0.00
23/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	401550	38	401550	38	0.00
23/09/2020	GOVI On 06-May-21			GOVI	718.45	720.2750	718.4450	720.2750	0.00
23/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	397750	42	397750	42	0.00
23/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	397550	42	397550	42	0.00
23/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	397650	42	397650	42	0.00
23/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-August-21			GOVI	726.17	728.0230	726.1730	728.0230	0.00
23/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	70230	9	70230	9	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
23/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	70330	9	70330	9	0.00
23/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	70430	9	70430	9	0.00
23/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2020	IGOV On 05-November-20			Index Future	256.08	256.2610	256.0830	256.2610	1,201.00
23/09/2020	IGOV On 04-February-21			Index Future	258.74	258.9180	258.7380	258.9180	0.00
23/09/2020	IGOV On 06-May-21			Index Future	261.58	261.7640	261.5820	261.7640	0.00
23/09/2020	IGOV On 05-August-21			Index Future	264.46	264.6420	264.4570	264.6420	0.00
23/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
23/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1700	92.1600	92.1700	0.00
23/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2200	89.2100	89.2200	0.00
23/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.46	90.4700	90.4600	90.4700	51.00
23/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.85	89.8700	89.8500	89.8700	0.00
23/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.93	89.9500	89.9300	89.9500	0.00
23/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.07	93.0800	93.0700	93.0800	0.00
23/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.57	93.5900	93.5700	93.5900	0.00
23/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.96	85.9900	85.9600	85.9900	0.00
23/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.52	91.5600	91.5200	91.5600	0.00
23/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.98	79.9400	79.9800	79.9400	0.00
23/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.62	76.5700	76.6200	76.5700	0.00
23/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.15	75.0900	75.1500	75.0900	0.00
23/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.29	77.2200	77.2900	77.2200	0.00
23/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.40	81.3300	81.4000	81.3300	0.00
23/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.99	79.9100	79.9900	79.9100	0.00
23/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.17	82.0800	82.1700	82.0800	0.00
23/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.08	87.9900	88.0800	87.9900	0.00
23/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.59	88.5000	88.5900	88.5000	0.00
23/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.72	81.6300	81.7200	81.6300	0.00
23/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.68	89.5800	89.6800	89.5800	0.00

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23/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.37	96.6250	3.3650	96.6250	0.00
23/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.37	96.6100	3.3700	96.6100	0.00
23/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.33	96.6650	3.3250	96.6650	30,010.00
23/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.33	96.6500	3.3300	96.6500	0.00
23/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.36	96.6300	3.3600	96.6300	0.00
23/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.37	96.6100	3.3700	96.6100	0.00
23/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.50	96.4850	3.4950	96.4850	0.00
23/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	30,000.00
23/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.82	96.1600	3.8200	96.1600	0.00
23/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.00	95.9800	4.0000	95.9800	0.00
23/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.21	95.7550	4.2050	95.7550	0.00
23/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.63	95.3550	4.6300	95.3550	0.00
23/09/2020	R023 On 05-November-20			Bond Future	4.62	108.2849	4.6152	108.2849	34,442.00
23/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6180	6	6180	6	0.00
23/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6201	6	6201	6	0.00
23/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6159	6	6159	6	0.00
23/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R023 On 04-February-21			Bond Future	4.69	109.3807	4.6917	109.3807	0.00
23/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3222	3	3222	3	0.00
23/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3259	3	3259	3	0.00
23/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3241	3	3241	3	0.00
23/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	14	0	14	0	0.00
23/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	14	0	14	0	0.00
23/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	14	0	14	0	0.00
23/09/2020	R023 On 06-May-21			Bond Future	4.74	106.6497	4.7408	106.6497	0.00
23/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4839	5	4839	5	0.00
23/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4872	5	4872	5	0.00
23/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4856	5	4856	5	0.00
23/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	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
23/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
23/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
23/09/2020	R023 On 05-August-21			Bond Future	4.80	107.8094	4.8043	107.8094	0.00
23/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1127	1	1127	1	0.00
23/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1117	1	1117	1	0.00
23/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1106	1	1106	1	0.00
23/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	364	0	364	0	0.00
23/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	369	0	369	0	0.00
23/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	360	0	360	0	0.00
23/09/2020	R035 On 05-November-20			Bond Future	11.25	85.2301	11.2527	85.2301	107,668.00
23/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	294	0	294	0	0.00
23/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	302	0	302	0	0.00
23/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	286	0	286	0	0.00
23/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6323	6	6323	6	0.00
23/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6262	6	6262	6	0.00
23/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6203	6	6203	6	0.00
23/09/2020	R035 On 04-February-21			Bond Future	11.50	86.0926	11.5036	86.0926	0.00
23/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1061	1	1061	1	0.00
23/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	967	1	967	1	0.00
23/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	956	1	956	1	0.00
23/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3013	3	3013	3	0.00
23/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	944	1	944	1	0.00
23/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10318	10	10318	10	0.00
23/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10376	10	10376	10	0.00
23/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9799	10	9799	10	650.00
23/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	5217	5	5217	5	650.00
23/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	10259	10	10259	10	0.00
23/09/2020	R035 On 06-May-21			Bond Future	11.75	82.5441	11.7488	82.5441	0.00
23/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6821	7	6821	7	0.00
23/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4305	4	4305	4	0.00
23/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8341	8	8341	8	0.00
23/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6892	7	6892	7	0.00
23/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1547	1	1547	1	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5706	6	5706	6	0.00
23/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2478	2	2478	2	1,650.00
23/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3684	4	3684	4	0.00
23/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6857	7	6857	7	0.00
23/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	6212	6	6212	6	793.00
23/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	8167	8	8167	8	0.00
23/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	4166	4	4166	4	793.00
23/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3447	3	3447	3	0.00
23/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5463	5	5463	5	1,650.00
23/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2762	2	2762	2	1,650.00
23/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3465	3	3465	3	0.00
23/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	10981	11	10981	11	0.00
23/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3428	3	3428	3	0.00
23/09/2020	R035 On 05-August-21			Bond Future	12.01	83.4420	12.0121	83.4420	0.00
23/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
23/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
23/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
23/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	55009	55	55009	55	0.00
23/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	54893	55	54893	55	0.00
23/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	55126	55	55126	55	0.00
23/09/2020	R186 On 05-November-20			Bond Future	7.36	119.3624	7.3550	119.3624	90,678.00
23/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6692	7	6692	7	0.00
23/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	448	1	448	1	1,200.00
23/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6644	7	6644	7	0.00
23/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1610	2	1610	2	80.00
23/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3585	4	3585	4	1,200.00
23/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6596	7	6596	7	0.00
23/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	60	0	60	0	80.00
23/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	2891	3	2891	3	3,500.00
23/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5158	5	5158	5	3,500.00
23/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9576	10	9576	10	0.00
23/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	75	0	75	0	0.00
23/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4714	5	4714	5	0.00

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23/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	843	1	843	1	0.00
23/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	21	0	21	0	0.00
23/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	352	0	352	0	0.00
23/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	1	0	1	0	3,500.00
23/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	224	0	224	0	0.00
23/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	22	0	22	0	0.00
23/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	20	0	20	0	0.00
23/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2352	2	2352	2	0.00
23/09/2020	R186 On 04-February-21			Bond Future	7.54	115.2916	7.5392	115.2916	0.00
23/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4191	4	4191	4	0.00
23/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4227	4	4227	4	0.00
23/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3672	4	3672	4	0.00
23/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4262	4	4262	4	0.00
23/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1135	1	1135	1	0.00
23/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1122	1	1122	1	0.00
23/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1367	1	1367	1	15,177.00
23/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1148	1	1148	1	0.00
23/09/2020	R186 On 06-May-21			Bond Future	7.73	116.5321	7.7271	116.5321	0.00
23/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13668	14	13668	14	0.00
23/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13628	14	13628	14	0.00
23/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13588	14	13588	14	0.00
23/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	69	0	69	0	0.00
23/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	70	0	70	0	0.00
23/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	68	0	68	0	0.00
23/09/2020	R186 On 05-August-21			Bond Future	7.93	112.5181	7.9341	112.5181	0.00
23/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4837	5	4837	5	0.00
23/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4868	5	4868	5	0.00
23/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4898	5	4898	5	0.00
23/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1760	2	1760	2	0.00
23/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1787	2	1787	2	0.00
23/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1773	2	1773	2	0.00
23/09/2020	R197 On 05-November-20			Bond Future	313.77	313.7714	313.7650	313.7714	2,902.00
23/09/2020	R197 On 04-February-21			Bond Future	309.16	309.1688	309.1614	309.1688	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
23/09/2020	R197 On 06-May-21			Bond Future	312.56	312.5683	312.5599	312.5683	0.00
23/09/2020	R197 On 05-August-21			Bond Future	308.03	308.0341	308.0253	308.0341	0.00
23/09/2020	R202 On 05-November-20			Bond Future	213.07	213.0333	213.0740	213.0333	7,870.00
23/09/2020	R202 On 04-February-21			Bond Future	211.11	211.0695	211.1098	211.0695	0.00
23/09/2020	R202 On 06-May-21			Bond Future	213.43	213.3900	213.4303	213.3900	0.00
23/09/2020	R202 On 05-August-21			Bond Future	211.55	211.5078	211.5484	211.5078	0.00
23/09/2020	R208 On 05-November-20			Bond Future	3.46	102.0121	3.4608	102.0121	7,525.00
23/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	514	1	514	1	0.00
23/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	510	1	510	1	0.00
23/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	507	1	507	1	0.00
23/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/09/2020	R209 On 05-November-20			Bond Future	11.08	65.6400	11.0769	65.6400	27,963.00
23/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	161	0	161	0	0.00
23/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	170	0	170	0	0.00
23/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	166	0	166	0	0.00
23/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6243	6	6243	6	0.00
23/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6187	6	6187	6	0.00
23/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6299	6	6299	6	0.00
23/09/2020	R209 On 04-February-21			Bond Future	11.29	66.3043	11.2911	66.3043	0.00
23/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1186	1	1186	1	0.00
23/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1199	1	1199	1	0.00
23/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1174	1	1174	1	0.00
23/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7815	8	7815	8	0.00
23/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7768	7	7768	7	0.00
23/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7721	7	7721	7	0.00
23/09/2020	R209 On 06-May-21			Bond Future	11.51	63.8774	11.5065	63.8774	2,505.00
23/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1717	2	1717	2	4,750.00
23/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3624	4	3624	4	0.00
23/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6280	6	6280	6	0.00
23/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6342	6	6342	6	0.00
23/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6373	6	6373	6	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
23/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6311	6	6311	6	0.00
23/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2826	3	2826	3	0.00
23/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2795	3	2795	3	0.00
23/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2780	3	2780	3	6,000.00
23/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2811	3	2811	3	0.00
23/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4938	5	4938	5	6,000.00
23/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8551	8	8551	8	0.00
23/09/2020	R209 On 05-August-21			Bond Future	11.73	64.5722	11.7325	64.5722	0.00
23/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	4791	5	4791	5	0.00
23/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4765	5	4765	5	0.00
23/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	4816	5	4816	5	0.00
23/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4484	4	4484	4	0.00
23/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4461	4	4461	4	0.00
23/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4438	4	4438	4	0.00
23/09/2020	R210 On 05-November-20			Bond Future	188.06	188.0312	188.0631	188.0312	2,243.00
23/09/2020	R210 On 04-February-21			Bond Future	190.01	189.9806	190.0122	189.9806	0.00
23/09/2020	R210 On 06-May-21			Bond Future	189.39	189.3541	189.3855	189.3541	0.00
23/09/2020	R210 On 05-August-21			Bond Future	191.49	191.4579	191.4896	191.4579	0.00
23/09/2020	R212 On 05-November-20			Bond Future	169.53	169.5567	169.5275	169.5567	6,967.00
23/09/2020	R212 On 04-February-21			Bond Future	168.99	169.0154	168.9853	169.0154	0.00
23/09/2020	R212 On 06-May-21			Bond Future	170.84	170.8737	170.8428	170.8737	0.00
23/09/2020	R212 On 05-August-21			Bond Future	170.41	170.4394	170.4080	170.4394	0.00
23/09/2020	R213 On 05-November-20			Bond Future	10.04	82.5052	10.0421	82.5052	16,417.00
23/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	661	1	661	1	0.00
23/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	693	1	693	1	0.00
23/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	677	1	677	1	0.00
23/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3197	3	3197	3	0.00
23/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	3116	3	3116	3	0.00
23/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3156	3	3156	3	0.00
23/09/2020	R213 On 04-February-21			Bond Future	10.27	83.3402	10.2683	83.3402	0.00
23/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1397	1	1397	1	0.00
23/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1381	1	1381	1	0.00
23/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1365	1	1365	1	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
23/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	6187	6	6187	6	0.00
23/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	6229	6	6229	6	0.00
23/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	6145	6	6145	6	0.00
23/09/2020	R213 On 06-May-21			Bond Future	10.49	80.7073	10.4897	80.7073	0.00
23/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8380	9	8380	9	0.00
23/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8414	9	8414	9	0.00
23/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8347	8	8347	8	0.00
23/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1529	1	1529	1	0.00
23/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1516	1	1516	1	0.00
23/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1504	1	1504	1	0.00
23/09/2020	R213 On 05-August-21			Bond Future	10.73	81.5850	10.7282	81.5850	0.00
23/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4611	5	4611	5	0.00
23/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4585	5	4585	5	0.00
23/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4558	5	4558	5	0.00
23/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3978	4	3978	4	0.00
23/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	4001	4	4001	4	0.00
23/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3956	4	3956	4	0.00
23/09/2020	R214 On 05-November-20			Bond Future	11.36	63.2343	11.3570	63.2343	19,028.00
23/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	161	0	161	0	0.00
23/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	165	0	165	0	0.00
23/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	156	0	156	0	0.00
23/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6669	7	6669	7	0.00
23/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6611	7	6611	7	0.00
23/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6552	6	6552	6	0.00
23/09/2020	R214 On 04-February-21			Bond Future	11.57	63.8742	11.5717	63.8742	0.00
23/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1145	1	1145	1	0.00
23/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1170	1	1170	1	0.00
23/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1157	1	1157	1	0.00
23/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8299	8	8299	8	0.00
23/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	8250	8	8250	8	0.00
23/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8349	8	8349	8	0.00
23/09/2020	R214 On 06-May-21			Bond Future	11.78	61.2842	11.7802	61.2842	0.00
23/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5725	6	5725	6	0.00

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23/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5695	6	5695	6	0.00
23/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5665	6	5665	6	0.00
23/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3341	3	3341	3	0.00
23/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3359	3	3359	3	0.00
23/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3323	3	3323	3	0.00
23/09/2020	R214 On 05-August-21			Bond Future	12.00	61.9508	12.0023	61.9508	0.00
23/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4761	5	4761	5	0.00
23/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	4811	5	4811	5	0.00
23/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	4786	5	4786	5	0.00
23/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4699	5	4699	5	0.00
23/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4675	5	4675	5	0.00
23/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4723	5	4723	5	0.00
23/09/2020	R248 On 05-November-20			Bond Future	11.66	78.0160	11.6640	78.0160	112,631.00
23/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	37	0	37	0	0.00
23/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	32	0	32	0	950.00
23/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	637	1	637	1	950.00
23/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	36	0	36	0	0.00
23/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	34	0	34	0	0.00
23/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	12012	12	12012	12	0.00
23/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	12094	12	12094	12	0.00
23/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12259	12	12259	12	0.00
23/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11930	12	11930	12	0.00
23/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	5135	5	5135	5	0.00
23/09/2020	R248 On 04-February-21			Bond Future	11.90	78.8055	11.8955	78.8055	0.00
23/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3215	3	3215	3	2,590.00
23/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1455	1	1455	1	2,590.00
23/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1043	1	1043	1	0.00
23/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1056	1	1056	1	0.00
23/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1068	1	1068	1	0.00
23/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10885	11	10885	11	0.00
23/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	11015	11	11015	11	0.00
23/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10950	11	10950	11	0.00
23/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	9228	9	9228	9	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
23/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5746	5	5746	5	0.00
23/09/2020	R248 On 06-May-21			Bond Future	12.12	75.2418	12.1211	75.2418	0.00
23/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5946	6	5946	6	0.00
23/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6012	6	6012	6	0.00
23/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5978	6	5978	6	0.00
23/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4627	4	4627	4	0.00
23/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4602	4	4602	4	0.00
23/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4652	4	4652	4	0.00
23/09/2020	R248 On 05-August-21			Bond Future	12.36	76.0602	12.3628	76.0602	0.00
23/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	5906	6	5906	6	0.00
23/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	5938	6	5938	6	0.00
23/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	5875	6	5875	6	0.00
23/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	5037	5	5037	5	0.00
23/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5088	5	5088	5	0.00
23/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	5063	5	5063	5	0.00