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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
25/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	2025 On 05-November-20			Bond Future	143.37	143.2888	143.3685	143.2888	3,906.00
25/09/2020	2025 On 04-February-21			Bond Future	143.35	143.2649	143.3450	143.2649	0.00
25/09/2020	2025 On 06-May-21			Bond Future	144.92	144.8395	144.9200	144.8395	0.00
25/09/2020	2025 On 05-August-21			Bond Future	145.00	144.9176	144.9989	144.9176	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
25/09/2020	2029 On 05-November-20			Bond Future	99.67	99.6173	99.6734	99.6173	4,960.00
25/09/2020	2029 On 04-February-21			Bond Future	100.71	100.6498	100.7060	100.6498	0.00
25/09/2020	2029 On 06-May-21			Bond Future	100.67	100.6161	100.6727	100.6161	0.00
25/09/2020	2029 On 05-August-21			Bond Future	101.79	101.7339	101.7910	101.7339	0.00
25/09/2020	2030 On 05-November-20			Bond Future	9.61	92.7123	9.6090	92.7123	93,040.00
25/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	2908	3	2908	3	0.00
25/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	240	0	240	0	3,000.00
25/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	1597	2	1597	2	0.00
25/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	37	0	37	0	1,000.00
25/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	431	1	431	1	1,000.00
25/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1011	1	1011	1	0.00
25/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	160	0	160	0	3,000.00
25/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	1568	2	1568	2	0.00
25/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1270	1	1270	1	0.00
25/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1033	1	1033	1	0.00
25/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	13	0	13	0	3,000.00
25/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3189	3	3189	3	0.00
25/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1056	1	1056	1	0.00
25/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	1715	2	1715	2	0.00
25/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	248	0	248	0	14,160.00
25/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	2416	3	2416	3	0.00
25/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	716	1	716	1	3,000.00
25/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	4986	5	4986	5	0.00
25/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	40	0	40	0	14,160.00
25/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	78	0	78	0	15,414.00
25/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	418	0	418	0	15,414.00
25/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	4529	5	4529	5	0.00
25/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3763	4	3763	4	0.00
25/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4606	4	4606	4	0.00
25/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	296	0	296	0	3,000.00
25/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	6442	6	6442	6	0.00
25/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1484	1	1484	1	2,500.00
25/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	2245	2	2245	2	0.00

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25/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1945	2	1945	2	2,500.00
25/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	367	0	367	0	8,000.00
25/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	5301	5	5301	5	0.00
25/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2888	3	2888	3	0.00
25/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2315	2	2315	2	0.00
25/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	7459	7	7459	7	0.00
25/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	1015	1	1015	1	14,160.00
25/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	691	1	691	1	1,000.00
25/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2280	2	2280	2	0.00
25/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1619	2	1619	2	3,000.00
25/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	792	1	792	1	2,500.00
25/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	9074	9	9074	9	0.00
25/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3716	4	3716	4	0.00
25/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1591	2	1591	2	3,000.00
25/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7581	7	7581	7	0.00
25/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4658	4	4658	4	0.00
25/09/2020	2030 On 04-February-21			Bond Future	9.83	89.6463	9.8335	89.6463	0.00
25/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	449	0	449	0	1,600.00
25/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	575	1	575	1	1,000.00
25/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1617	2	1617	2	0.00
25/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1525	2	1525	2	1,000.00
25/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	566	1	566	1	800.00
25/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1598	2	1598	2	0.00
25/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1673	2	1673	2	1,600.00
25/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1579	2	1579	2	0.00
25/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1105	1	1105	1	800.00
25/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4284	4	4284	4	0.00
25/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2315	2	2315	2	1,800.00
25/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6625	6	6625	6	0.00
25/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5527	5	5527	5	0.00
25/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	9093	9	9093	9	0.00
25/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	5370	5	5370	5	0.00
25/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	5409	5	5409	5	0.00

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25/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	5216	5	5216	5	0.00
25/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9963	10	9963	10	0.00
25/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	5331	5	5331	5	0.00
25/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	9040	9	9040	9	0.00
25/09/2020	2030 On 06-May-21			Bond Future	10.06	90.6110	10.0632	90.6110	0.00
25/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	5915	6	5915	6	0.00
25/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1792	2	1792	2	0.00
25/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9198	9	9198	9	0.00
25/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3452	4	3452	4	0.00
25/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	514	1	514	1	700.00
25/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	3766	4	3766	4	0.00
25/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9234	9	9234	9	0.00
25/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9270	9	9270	9	0.00
25/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	1916	2	1916	2	0.00
25/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	6509	6	6509	6	700.00
25/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	12502	12	12502	12	0.00
25/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	4211	4	4211	4	700.00
25/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	1121	1	1121	1	0.00
25/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6781	7	6781	7	0.00
25/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	1141	1	1141	1	0.00
25/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	1131	1	1131	1	0.00
25/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3889	4	3889	4	0.00
25/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2440	2	2440	2	0.00
25/09/2020	2030 On 05-August-21			Bond Future	10.31	87.5912	10.3146	87.5912	0.00
25/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4384	5	4384	5	0.00
25/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4411	5	4411	5	0.00
25/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4438	5	4438	5	0.00
25/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3854	4	3854	4	0.00
25/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3900	4	3900	4	0.00
25/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3877	4	3877	4	0.00
25/09/2020	2032 On 05-November-20			Bond Future	10.57	85.9751	10.5704	85.9751	121,073.00
25/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	287	0	287	0	0.00
25/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	3310	4	3310	4	0.00

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25/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	3681	4	3681	4	0.00
25/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	296	0	296	0	0.00
25/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	32	0	32	0	3,000.00
25/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	183	0	183	0	3,000.00
25/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	106	0	106	0	1,000.00
25/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	278	0	278	0	0.00
25/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	16	0	16	0	1,000.00
25/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	5258	5	5258	5	0.00
25/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	9177	9	9177	9	0.00
25/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	10311	10	10311	10	0.00
25/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	778	1	778	1	1,000.00
25/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	7070	7	7070	7	0.00
25/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	5149	5	5149	5	0.00
25/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	6052	6	6052	6	0.00
25/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	5203	5	5203	5	0.00
25/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	910	1	910	1	3,000.00
25/09/2020	2032 On 04-February-21			Bond Future	10.81	86.8449	10.8101	86.8449	0.00
25/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	353	0	353	0	800.00
25/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1051	1	1051	1	0.00
25/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	708	1	708	1	800.00
25/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1076	1	1076	1	0.00
25/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3623	4	3623	4	0.00
25/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1064	1	1064	1	0.00
25/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	8177	8	8177	8	0.00
25/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	8127	8	8127	8	0.00
25/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9939	10	9939	10	0.00
25/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3567	3	3567	3	800.00
25/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	8228	8	8228	8	0.00
25/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12921	13	12921	13	0.00
25/09/2020	2032 On 06-May-21			Bond Future	11.05	83.6338	11.0530	83.6338	0.00
25/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2560	3	2560	3	736.00
25/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	7795	8	7795	8	0.00
25/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9360	10	9360	10	0.00

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25/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	7828	8	7828	8	0.00
25/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	7762	8	7762	8	0.00
25/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	2296	2	2296	2	0.00
25/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	2263	2	2263	2	0.00
25/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	2280	2	2280	2	0.00
25/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1604	2	1604	2	736.00
25/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6650	7	6650	7	0.00
25/09/2020	2032 On 05-August-21			Bond Future	11.31	84.5435	11.3105	84.5435	0.00
25/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	4791	5	4791	5	0.00
25/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	4763	5	4763	5	0.00
25/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	4819	5	4819	5	0.00
25/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4555	4	4555	4	0.00
25/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4529	4	4529	4	0.00
25/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4504	4	4504	4	0.00
25/09/2020	2033 On 05-November-20			Bond Future	93.53	94.7556	93.5263	94.7556	10,329.00
25/09/2020	2033 On 04-February-21			Bond Future	94.50	95.7377	94.4952	95.7377	0.00
25/09/2020	2033 On 06-May-21			Bond Future	94.32	95.5736	94.3173	95.5736	0.00
25/09/2020	2033 On 05-August-21			Bond Future	95.37	96.6355	95.3651	96.6355	0.00
25/09/2020	2037 On 05-November-20			Bond Future	11.57	80.3719	11.5683	80.3719	138,817.00
25/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	73	0	73	0	0.00
25/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	69	0	69	0	0.00
25/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	71	0	71	0	0.00
25/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	9181	9	9181	9	0.00
25/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	9044	9	9044	9	0.00
25/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	9112	9	9112	9	0.00
25/09/2020	2037 On 04-February-21			Bond Future	11.81	76.9308	11.8140	76.9308	0.00
25/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4501	5	4501	5	300.00
25/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	398	0	398	0	72.00
25/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	10842	11	10842	11	0.00
25/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1685	2	1685	2	0.00
25/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	976	1	976	1	0.00
25/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	889	1	889	1	0.00
25/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4286	4	4286	4	0.00

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25/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	899	1	899	1	0.00
25/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1130	1	1130	1	240.00
25/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	910	1	910	1	0.00
25/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	10585	10	10585	10	0.00
25/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3790	4	3790	4	240.00
25/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	9501	9	9501	9	0.00
25/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10703	10	10703	10	0.00
25/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	884	1	884	1	300.00
25/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7599	7	7599	7	72.00
25/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	10235	10	10235	10	72.00
25/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10644	10	10644	10	0.00
25/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14694	14	14694	14	0.00
25/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3606	4	3606	4	0.00
25/09/2020	2037 On 06-May-21			Bond Future	12.06	77.7590	12.0632	77.7590	0.00
25/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	5951	6	5951	6	0.00
25/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	5983	6	5983	6	0.00
25/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6015	6	6015	6	0.00
25/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3967	4	3967	4	0.00
25/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3946	4	3946	4	0.00
25/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3989	4	3989	4	0.00
25/09/2020	2037 On 05-August-21			Bond Future	12.33	74.3492	12.3327	74.3492	0.00
25/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	4966	5	4966	5	0.00
25/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	4993	5	4993	5	0.00
25/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5020	5	5020	5	0.00
25/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5362	5	5362	5	0.00
25/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5307	5	5307	5	0.00
25/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5334	5	5334	5	0.00
25/09/2020	2038 On 05-November-20			Bond Future	104.93	104.9081	104.9287	104.9081	11,137.00
25/09/2020	2038 On 04-February-21			Bond Future	104.32	104.2979	104.3182	104.2979	0.00
25/09/2020	2038 On 06-May-21			Bond Future	105.46	105.4444	105.4648	105.4444	0.00
25/09/2020	2038 On 05-August-21			Bond Future	104.91	104.8935	104.9139	104.8935	0.00
25/09/2020	2040 On 05-November-20			Bond Future	11.71	82.1765	11.7121	82.1765	72,832.00
25/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	8	0	8	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
25/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	57	0	57	0	2,000.00
25/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	72	0	72	0	0.00
25/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	3	0	3	0	2,000.00
25/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	24	0	24	0	2,380.00
25/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	74	0	74	0	0.00
25/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	533	1	533	1	2,380.00
25/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2150	2	2150	2	0.00
25/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	77	0	77	0	0.00
25/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	1560	2	1560	2	0.00
25/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2915	3	2915	3	2,000.00
25/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9771	10	9771	10	0.00
25/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	16189	16	16189	16	0.00
25/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	12121	12	12121	12	0.00
25/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9698	9	9698	9	0.00
25/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	5233	5	5233	5	0.00
25/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2226	2	2226	2	2,000.00
25/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	10363	10	10363	10	0.00
25/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9845	10	9845	10	0.00
25/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	14278	14	14278	14	0.00
25/09/2020	2040 On 04-February-21			Bond Future	11.96	78.5035	11.9554	78.5035	0.00
25/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	598	1	598	1	800.00
25/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3658	4	3658	4	0.00
25/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	920	1	920	1	0.00
25/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	257	0	257	0	500.00
25/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	291	0	291	0	800.00
25/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	931	1	931	1	0.00
25/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	746	1	746	1	500.00
25/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3185	3	3185	3	0.00
25/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	909	1	909	1	0.00
25/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	11404	11	11404	11	0.00
25/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5591	5	5591	5	500.00
25/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	12448	12	12448	12	0.00
25/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17975	18	17975	18	0.00

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25/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	17338	17	17338	17	0.00
25/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13611	13	13611	13	0.00
25/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	11277	11	11277	11	0.00
25/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	11341	11	11341	11	0.00
25/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4989	5	4989	5	800.00
25/09/2020	2040 On 06-May-21			Bond Future	12.20	79.3487	12.2019	79.3487	0.00
25/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	5909	6	5909	6	0.00
25/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	5942	6	5942	6	0.00
25/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	5876	6	5876	6	0.00
25/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4608	5	4608	5	0.00
25/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4583	4	4583	4	0.00
25/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4559	4	4559	4	0.00
25/09/2020	2040 On 05-August-21			Bond Future	12.47	75.7059	12.4684	75.7059	0.00
25/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5373	6	5373	6	0.00
25/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5431	6	5431	6	0.00
25/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5402	6	5402	6	0.00
25/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5308	5	5308	5	0.00
25/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5336	5	5336	5	0.00
25/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5363	5	5363	5	0.00
25/09/2020	2044 On 05-November-20			Bond Future	11.74	78.9463	11.7435	78.9463	47,224.00
25/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	73	0	73	0	0.00
25/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	6	0	6	0	1,815.00
25/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	18	0	18	0	0.00
25/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1187	1	1187	1	0.00
25/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	79	0	79	0	0.00
25/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	19	0	19	0	300.00
25/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1308	1	1308	1	0.00
25/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	76	0	76	0	0.00
25/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	25	0	25	0	525.00
25/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
25/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	758	1	758	1	0.00
25/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
25/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	23	0	23	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
25/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	1	0	1	0	300.00
25/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	581	1	581	1	0.00
25/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	12191	12	12191	12	0.00
25/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4520	4	4520	4	1,815.00
25/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3325	3	3325	3	1,815.00
25/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22524	22	22524	22	0.00
25/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9720	9	9720	9	0.00
25/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	12351	12	12351	12	0.00
25/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	18138	18	18138	18	0.00
25/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9794	10	9794	10	0.00
25/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14823	15	14823	15	0.00
25/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18590	18	18590	18	0.00
25/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12835	13	12835	13	0.00
25/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	5101	5	5101	5	525.00
25/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3535	3	3535	3	300.00
25/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12754	13	12754	13	0.00
25/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9869	10	9869	10	0.00
25/09/2020	2044 On 04-February-21			Bond Future	11.98	75.3657	11.9783	75.3657	0.00
25/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	829	1	829	1	0.00
25/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	849	1	849	1	0.00
25/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	768	1	768	1	0.00
25/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	316	0	316	0	265.00
25/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	839	1	839	1	0.00
25/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	552	1	552	1	0.00
25/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1459	2	1459	2	0.00
25/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11916	12	11916	12	0.00
25/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	12386	12	12386	12	265.00
25/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	17066	17	17066	17	0.00
25/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8975	9	8975	9	265.00
25/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11982	12	11982	12	0.00
25/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	14147	14	14147	14	0.00
25/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11849	12	11849	12	0.00
25/09/2020	2044 On 06-May-21			Bond Future	12.22	76.1771	12.2160	76.1771	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
25/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	5844	6	5844	6	0.00
25/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5812	6	5812	6	0.00
25/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5781	6	5781	6	0.00
25/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4515	4	4515	4	0.00
25/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4541	4	4541	4	0.00
25/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4490	4	4490	4	0.00
25/09/2020	2044 On 05-August-21			Bond Future	12.47	72.6250	12.4729	72.6250	0.00
25/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	5740	6	5740	6	0.00
25/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	5770	6	5770	6	0.00
25/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	5710	6	5710	6	0.00
25/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	5051	5	5051	5	0.00
25/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	5025	5	5025	5	0.00
25/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4999	5	4999	5	0.00
25/09/2020	2046 On 05-November-20			Bond Future	92.37	92.1983	92.3714	92.1983	16,311.00
25/09/2020	2046 On 04-February-21			Bond Future	93.33	93.1538	93.3284	93.1538	0.00
25/09/2020	2046 On 06-May-21			Bond Future	92.56	92.3867	92.5631	92.3867	0.00
25/09/2020	2046 On 05-August-21			Bond Future	93.59	93.4132	93.5914	93.4132	0.00
25/09/2020	2050 On 05-November-20			Bond Future	94.70	94.6811	94.6996	94.6811	13,963.00
25/09/2020	2050 On 04-February-21			Bond Future	93.79	93.7714	93.7900	93.7714	0.00
25/09/2020	2050 On 06-May-21			Bond Future	94.82	94.8024	94.8206	94.8024	0.00
25/09/2020	2050 On 05-August-21			Bond Future	93.95	93.9271	93.9456	93.9271	0.00
25/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	AL37 On 05-November-20			Index Future	754.37	755.2520	754.3690	755.2520	0.00
25/09/2020	AL37 On 04-February-21			Index Future	762.00	762.8950	761.9980	762.8950	0.00
25/09/2020	AL37 On 06-May-21			Index Future	770.18	771.0950	770.1840	771.0950	0.00
25/09/2020	AL37 On 05-August-21			Index Future	778.47	779.3900	778.4670	779.3900	0.00
25/09/2020	AL7T On 05-November-20			Index Future	807.72	809.5330	807.7180	809.5330	0.00
25/09/2020	AL7T On 04-February-21			Index Future	815.89	817.7250	815.8870	817.7250	0.00
25/09/2020	AL7T On 06-May-21			Index Future	824.65	826.5140	824.6510	826.5140	0.00
25/09/2020	AL7T On 05-August-21			Index Future	833.52	835.4050	833.5200	835.4050	0.00
25/09/2020	ALBI On 05-November-20			Index Future	710.72	712.3480	710.7240	712.3480	226.00

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25/09/2020	ALBI On 04-February-21			Index Future	717.91	719.5570	717.9120	719.5570	0.00
25/09/2020	ALBI On 06-May-21			Index Future	725.62	727.2910	725.6240	727.2910	0.00
25/09/2020	ALBI On 05-August-21			Index Future	733.43	735.1140	733.4280	735.1140	0.00
25/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2020	ES33 On 05-November-20			Bond Future	12.16	71.4785	12.1574	71.4785	350.00
25/09/2020	ES33 On 04-February-21			Bond Future	12.45	72.2016	12.4491	72.2016	0.00
25/09/2020	ES33 On 06-May-21			Bond Future	12.74	69.2031	12.7403	69.2031	0.00
25/09/2020	ES33 On 05-August-21			Bond Future	13.05	69.9559	13.0497	69.9559	0.00
25/09/2020	ES42 On 05-November-20			Bond Future	12.58	70.5423	12.5782	70.5423	4,789.00
25/09/2020	ES42 On 04-February-21			Bond Future	12.85	71.2563	12.8517	71.2563	0.00
25/09/2020	ES42 On 06-May-21			Bond Future	13.14	67.7646	13.1355	67.7646	0.00
25/09/2020	ES42 On 05-August-21			Bond Future	13.43	68.5020	13.4291	68.5020	0.00
25/09/2020	GOVI On 05-November-20			GOVI	702.10	703.6840	702.1020	703.6840	1,009.00
25/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	357280	34	357280	34	0.00
25/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	357480	34	357480	34	0.00
25/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	357380	34	357380	34	0.00
25/09/2020	GOVI On 04-February-21			GOVI	709.20	710.8050	709.2030	710.8050	0.00
25/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	417370	40	417370	40	0.00
25/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	417470	40	417470	40	0.00
25/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	417570	40	417570	40	0.00
25/09/2020	GOVI On 06-May-21			GOVI	716.82	718.4450	716.8220	718.4450	0.00
25/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	381520	40	381520	40	0.00
25/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	381320	40	381320	40	0.00
25/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	381420	40	381420	40	0.00
25/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-August-21			GOVI	724.53	726.1730	724.5310	726.1730	0.00
25/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	53810	7	53810	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
25/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	53910	7	53910	7	0.00
25/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	54010	7	54010	7	0.00
25/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2020	IGOV On 05-November-20			Index Future	255.74	256.0830	255.7370	256.0830	1,201.00
25/09/2020	IGOV On 04-February-21			Index Future	258.39	258.7380	258.3870	258.7380	0.00
25/09/2020	IGOV On 06-May-21			Index Future	261.23	261.5820	261.2250	261.5820	0.00
25/09/2020	IGOV On 05-August-21			Index Future	264.10	264.4570	264.0960	264.4570	0.00
25/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
25/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1600	92.1700	92.1600	0.00
25/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.20	89.2100	89.2000	89.2100	0.00
25/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.44	90.4600	90.4400	90.4600	51.00
25/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.83	89.8500	89.8300	89.8500	0.00
25/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.91	89.9300	89.9100	89.9300	0.00
25/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.02	93.0700	93.0200	93.0700	0.00
25/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.52	93.5700	93.5200	93.5700	0.00
25/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.93	85.9600	85.9300	85.9600	0.00
25/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.51	91.5200	91.5100	91.5200	0.00
25/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.97	79.9800	79.9700	79.9800	0.00
25/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.60	76.6200	76.6000	76.6200	0.00
25/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.12	75.1500	75.1200	75.1500	0.00
25/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.26	77.2900	77.2600	77.2900	0.00
25/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.37	81.4000	81.3700	81.4000	0.00
25/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.95	79.9900	79.9500	79.9900	0.00
25/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.12	82.1700	82.1200	82.1700	0.00
25/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.04	88.0800	88.0400	88.0800	0.00
25/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.56	88.5900	88.5600	88.5900	0.00
25/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.71	81.7200	81.7100	81.7200	0.00
25/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.68	89.6800	89.6800	89.6800	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
25/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6350	3.3550	96.6350	0.00
25/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.37	96.6300	3.3700	96.6300	0.00
25/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.32	96.6750	3.3150	96.6750	30,010.00
25/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.33	96.6700	3.3300	96.6700	0.00
25/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.35	96.6400	3.3500	96.6400	0.00
25/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.37	96.6300	3.3700	96.6300	0.00
25/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.49	96.5050	3.4850	96.5050	0.00
25/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	30,000.00
25/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.82	96.1800	3.8200	96.1800	0.00
25/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.01	96.0000	4.0050	96.0000	0.00
25/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.23	95.7950	4.2250	95.7950	0.00
25/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.62	95.3700	4.6200	95.3700	0.00
25/09/2020	R023 On 05-November-20			Bond Future	4.62	108.2870	4.6195	108.2870	34,473.00
25/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6171	6	6171	6	0.00
25/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6192	6	6192	6	0.00
25/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6150	6	6150	6	0.00
25/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R023 On 04-February-21			Bond Future	4.70	109.3826	4.6967	109.3826	0.00
25/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3211	3	3211	3	0.00
25/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3249	3	3249	3	0.00
25/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3230	3	3230	3	0.00
25/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	14	0	14	0	0.00
25/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	14	0	14	0	0.00
25/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	13	0	13	0	0.00
25/09/2020	R023 On 06-May-21			Bond Future	4.75	106.6512	4.7468	106.6512	0.00
25/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4828	5	4828	5	0.00
25/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4861	5	4861	5	0.00
25/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4845	5	4845	5	0.00
25/09/2020	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
25/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
25/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
25/09/2020	R023 On 05-August-21			Bond Future	4.81	107.8109	4.8114	107.8109	0.00
25/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1118	1	1118	1	0.00
25/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1107	1	1107	1	0.00
25/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1097	1	1097	1	0.00
25/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	366	0	366	0	0.00
25/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	370	0	370	0	0.00
25/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	362	0	362	0	0.00
25/09/2020	R035 On 05-November-20			Bond Future	11.30	84.9955	11.3010	84.9955	107,558.00
25/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	238	0	238	0	0.00
25/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	245	0	245	0	0.00
25/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	231	0	231	0	0.00
25/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6563	6	6563	6	0.00
25/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6502	6	6502	6	0.00
25/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6441	6	6441	6	0.00
25/09/2020	R035 On 04-February-21			Bond Future	11.55	85.8554	11.5540	85.8554	0.00
25/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	981	1	981	1	0.00
25/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	892	1	892	1	0.00
25/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	881	1	881	1	0.00
25/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	2855	3	2855	3	0.00
25/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	870	1	870	1	0.00
25/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10542	10	10542	10	0.00
25/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10601	10	10601	10	0.00
25/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	10018	10	10018	10	650.00
25/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	5358	5	5358	5	650.00
25/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	10483	10	10483	10	0.00
25/09/2020	R035 On 06-May-21			Bond Future	11.80	82.3041	11.8015	82.3041	0.00
25/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6609	7	6609	7	0.00
25/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6679	7	6679	7	0.00
25/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4136	4	4136	4	0.00
25/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8110	8	8110	8	0.00
25/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1459	2	1459	2	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
25/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5511	6	5511	6	0.00
25/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2356	2	2356	2	1,650.00
25/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3529	4	3529	4	0.00
25/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6644	7	6644	7	0.00
25/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	6360	6	6360	6	793.00
25/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	8348	8	8348	8	0.00
25/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	4273	4	4273	4	793.00
25/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3536	3	3536	3	0.00
25/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5596	5	5596	5	1,650.00
25/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2834	3	2834	3	1,650.00
25/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	11196	11	11196	11	0.00
25/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3555	3	3555	3	0.00
25/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3517	3	3517	3	0.00
25/09/2020	R035 On 05-August-21			Bond Future	12.07	83.1992	12.0672	83.1992	0.00
25/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
25/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
25/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
25/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	55315	55	55315	55	0.00
25/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	55198	55	55198	55	0.00
25/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	55432	55	55432	55	0.00
25/09/2020	R186 On 05-November-20			Bond Future	7.38	119.3187	7.3838	119.3187	90,220.00
25/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6539	7	6539	7	0.00
25/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	388	0	388	0	1,200.00
25/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6491	7	6491	7	0.00
25/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1491	2	1491	2	80.00
25/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3437	4	3437	4	1,200.00
25/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6443	7	6443	7	0.00
25/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	46	0	46	0	80.00
25/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	2749	3	2749	3	3,500.00
25/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5005	5	5005	5	3,500.00
25/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9424	10	9424	10	0.00
25/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	75	0	75	0	0.00
25/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4853	5	4853	5	0.00

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25/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	877	1	877	1	0.00
25/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	20	0	20	0	0.00
25/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	363	0	363	0	0.00
25/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	1	0	1	0	3,500.00
25/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	229	0	229	0	0.00
25/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	21	0	21	0	0.00
25/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	20	0	20	0	0.00
25/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2445	2	2445	2	0.00
25/09/2020	R186 On 04-February-21			Bond Future	7.57	115.2470	7.5697	115.2470	0.00
25/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4067	4	4067	4	0.00
25/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4103	4	4103	4	0.00
25/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3554	4	3554	4	0.00
25/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4138	4	4138	4	0.00
25/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1165	1	1165	1	0.00
25/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1151	1	1151	1	0.00
25/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1403	1	1403	1	15,177.00
25/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1179	1	1179	1	0.00
25/09/2020	R186 On 06-May-21			Bond Future	7.76	116.4867	7.7595	116.4867	0.00
25/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13514	14	13514	14	0.00
25/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13474	14	13474	14	0.00
25/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13434	14	13434	14	0.00
25/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	71	0	71	0	0.00
25/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	72	0	72	0	0.00
25/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	70	0	70	0	0.00
25/09/2020	R186 On 05-August-21			Bond Future	7.97	112.4721	7.9686	112.4721	0.00
25/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4723	5	4723	5	0.00
25/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4753	5	4753	5	0.00
25/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4784	5	4784	5	0.00
25/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1803	2	1803	2	0.00
25/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1831	2	1831	2	0.00
25/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1817	2	1817	2	0.00
25/09/2020	R197 On 05-November-20			Bond Future	313.80	313.7650	313.8043	313.7650	2,902.00
25/09/2020	R197 On 04-February-21			Bond Future	309.20	309.1614	309.2001	309.1614	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
25/09/2020	R197 On 06-May-21			Bond Future	312.60	312.5599	312.5981	312.5599	0.00
25/09/2020	R197 On 05-August-21			Bond Future	308.06	308.0253	308.0637	308.0253	0.00
25/09/2020	R202 On 05-November-20			Bond Future	212.04	213.0740	212.0356	213.0740	7,870.00
25/09/2020	R202 On 04-February-21			Bond Future	210.06	211.1098	210.0599	211.1098	0.00
25/09/2020	R202 On 06-May-21			Bond Future	212.37	213.4303	212.3681	213.4303	0.00
25/09/2020	R202 On 05-August-21			Bond Future	210.47	211.5484	210.4743	211.5484	0.00
25/09/2020	R208 On 05-November-20			Bond Future	3.51	102.0112	3.5148	102.0112	7,525.00
25/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	493	1	493	1	0.00
25/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	489	1	489	1	0.00
25/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	486	1	486	1	0.00
25/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
25/09/2020	R209 On 05-November-20			Bond Future	11.13	65.4074	11.1255	65.4074	27,963.00
25/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	126	0	126	0	0.00
25/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	134	0	134	0	0.00
25/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	130	0	130	0	0.00
25/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6466	6	6466	6	0.00
25/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6409	6	6409	6	0.00
25/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6522	6	6522	6	0.00
25/09/2020	R209 On 04-February-21			Bond Future	11.34	66.0691	11.3416	66.0691	0.00
25/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1103	1	1103	1	0.00
25/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1115	1	1115	1	0.00
25/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1091	1	1091	1	0.00
25/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7993	8	7993	8	0.00
25/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7945	8	7945	8	0.00
25/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7897	8	7897	8	0.00
25/09/2020	R209 On 06-May-21			Bond Future	11.56	63.6395	11.5590	63.6395	2,505.00
25/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1627	2	1627	2	4,750.00
25/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3479	4	3479	4	0.00
25/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6089	6	6089	6	0.00
25/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6150	6	6150	6	0.00
25/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6181	6	6181	6	0.00

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25/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6120	6	6120	6	0.00
25/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2899	3	2899	3	0.00
25/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2868	3	2868	3	0.00
25/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2852	3	2852	3	6,000.00
25/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2884	3	2884	3	0.00
25/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	5057	5	5057	5	6,000.00
25/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8724	9	8724	9	0.00
25/09/2020	R209 On 05-August-21			Bond Future	11.79	64.3316	11.7871	64.3316	0.00
25/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	4631	5	4631	5	0.00
25/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4606	5	4606	5	0.00
25/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	4656	5	4656	5	0.00
25/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4592	4	4592	4	0.00
25/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4569	4	4569	4	0.00
25/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4545	4	4545	4	0.00
25/09/2020	R210 On 05-November-20			Bond Future	187.09	188.0631	187.0899	188.0631	2,243.00
25/09/2020	R210 On 04-February-21			Bond Future	189.03	190.0122	189.0283	190.0122	0.00
25/09/2020	R210 On 06-May-21			Bond Future	188.39	189.3855	188.3903	189.3855	0.00
25/09/2020	R210 On 05-August-21			Bond Future	190.48	191.4896	190.4831	191.4896	0.00
25/09/2020	R212 On 05-November-20			Bond Future	169.54	169.5275	169.5429	169.5275	6,967.00
25/09/2020	R212 On 04-February-21			Bond Future	169.00	168.9853	169.0003	168.9853	0.00
25/09/2020	R212 On 06-May-21			Bond Future	170.86	170.8428	170.8574	170.8428	0.00
25/09/2020	R212 On 05-August-21			Bond Future	170.42	170.4080	170.4227	170.4080	0.00
25/09/2020	R213 On 05-November-20			Bond Future	10.08	82.0970	10.0804	82.0970	16,416.00
25/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	575	1	575	1	0.00
25/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	605	1	605	1	0.00
25/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	590	1	590	1	0.00
25/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3321	3	3321	3	0.00
25/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	3237	3	3237	3	0.00
25/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3279	3	3279	3	0.00
25/09/2020	R213 On 04-February-21			Bond Future	10.31	82.9276	10.3083	82.9276	0.00
25/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1315	1	1315	1	0.00
25/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1300	1	1300	1	0.00
25/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1285	1	1285	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
25/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	6318	6	6318	6	0.00
25/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	6361	6	6361	6	0.00
25/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	6276	6	6276	6	0.00
25/09/2020	R213 On 06-May-21			Bond Future	10.53	80.2900	10.5314	80.2900	0.00
25/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8201	8	8201	8	0.00
25/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8234	8	8234	8	0.00
25/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8168	8	8168	8	0.00
25/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1565	2	1565	2	0.00
25/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1552	2	1552	2	0.00
25/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1539	2	1539	2	0.00
25/09/2020	R213 On 05-August-21			Bond Future	10.77	81.1631	10.7718	81.1631	0.00
25/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4479	5	4479	5	0.00
25/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4453	5	4453	5	0.00
25/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4426	5	4426	5	0.00
25/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	4064	4	4064	4	0.00
25/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	4087	4	4087	4	0.00
25/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	4041	4	4041	4	0.00
25/09/2020	R214 On 05-November-20			Bond Future	11.40	63.0270	11.4005	63.0270	19,028.00
25/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	128	0	128	0	0.00
25/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	132	0	132	0	0.00
25/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	124	0	124	0	0.00
25/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6871	7	6871	7	0.00
25/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6811	7	6811	7	0.00
25/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6752	7	6752	7	0.00
25/09/2020	R214 On 04-February-21			Bond Future	11.62	63.6647	11.6170	63.6647	0.00
25/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1070	1	1070	1	0.00
25/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1094	1	1094	1	0.00
25/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1082	1	1082	1	0.00
25/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8460	8	8460	8	0.00
25/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	8409	8	8409	8	0.00
25/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8510	8	8510	8	0.00
25/09/2020	R214 On 06-May-21			Bond Future	11.83	61.0722	11.8274	61.0722	0.00
25/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5558	6	5558	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
25/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5529	6	5529	6	0.00
25/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5500	6	5500	6	0.00
25/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3413	3	3413	3	0.00
25/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3432	3	3432	3	0.00
25/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3395	3	3395	3	0.00
25/09/2020	R214 On 05-August-21			Bond Future	12.05	61.7364	12.0515	61.7364	0.00
25/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4617	5	4617	5	0.00
25/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	4666	5	4666	5	0.00
25/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	4642	5	4642	5	0.00
25/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4796	5	4796	5	0.00
25/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4772	5	4772	5	0.00
25/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4820	5	4820	5	0.00
25/09/2020	R248 On 05-November-20			Bond Future	11.71	77.8345	11.7074	77.8345	112,533.00
25/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	27	0	27	0	0.00
25/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	23	0	23	0	950.00
25/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	544	1	544	1	950.00
25/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	26	0	26	0	0.00
25/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	25	0	25	0	0.00
25/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	12281	12	12281	12	0.00
25/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	12363	12	12363	12	0.00
25/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12528	12	12528	12	0.00
25/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	12199	12	12199	12	0.00
25/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	5321	5	5321	5	0.00
25/09/2020	R248 On 04-February-21			Bond Future	11.94	78.6220	11.9409	78.6220	0.00
25/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3063	3	3063	3	2,590.00
25/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1361	1	1361	1	2,590.00
25/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	969	1	969	1	0.00
25/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	981	1	981	1	0.00
25/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	993	1	993	1	0.00
25/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	11091	11	11091	11	0.00
25/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	11222	11	11222	11	0.00
25/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	11156	11	11156	11	0.00
25/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	9415	9	9415	9	0.00

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25/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5875	6	5875	6	0.00
25/09/2020	R248 On 06-May-21			Bond Future	12.17	75.0560	12.1687	75.0560	0.00
25/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5760	6	5760	6	0.00
25/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	5825	6	5825	6	0.00
25/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5792	6	5792	6	0.00
25/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4726	5	4726	5	0.00
25/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4701	5	4701	5	0.00
25/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4752	5	4752	5	0.00
25/09/2020	R248 On 05-August-21			Bond Future	12.41	75.8723	12.4127	75.8723	0.00
25/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	5729	6	5729	6	0.00
25/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	5760	6	5760	6	0.00
25/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	5698	6	5698	6	0.00
25/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	5147	5	5147	5	0.00
25/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5199	5	5199	5	0.00
25/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	5173	5	5173	5	0.00