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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
28/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	2025 On 05-November-20			Bond Future	143.33	143.3685	143.3309	143.3685	3,888.00
28/09/2020	2025 On 04-February-21			Bond Future	143.31	143.3450	143.3065	143.3450	0.00
28/09/2020	2025 On 06-May-21			Bond Future	144.88	144.9200	144.8807	144.9200	0.00
28/09/2020	2025 On 05-August-21			Bond Future	144.96	144.9989	144.9590	144.9989	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
28/09/2020	2029 On 05-November-20			Bond Future	99.50	99.6734	99.5005	99.6734	4,935.00
28/09/2020	2029 On 04-February-21			Bond Future	100.53	100.7060	100.5310	100.7060	0.00
28/09/2020	2029 On 06-May-21			Bond Future	100.50	100.6727	100.4955	100.6727	0.00
28/09/2020	2029 On 05-August-21			Bond Future	101.61	101.7910	101.6117	101.7910	0.00
28/09/2020	2030 On 05-November-20			Bond Future	9.59	92.4955	9.5913	92.4955	92,632.00
28/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	2927	3	2927	3	0.00
28/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	224	0	224	0	3,000.00
28/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	1589	2	1589	2	0.00
28/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	32	0	32	0	1,000.00
28/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	411	0	411	0	1,000.00
28/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	994	1	994	1	0.00
28/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	146	0	146	0	3,000.00
28/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	1559	2	1559	2	0.00
28/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1257	1	1257	1	0.00
28/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1016	1	1016	1	0.00
28/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	11	0	11	0	3,000.00
28/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3213	3	3213	3	0.00
28/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1039	1	1039	1	0.00
28/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	1709	2	1709	2	0.00
28/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	232	0	232	0	14,160.00
28/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	2424	2	2424	2	0.00
28/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	696	1	696	1	3,000.00
28/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5040	5	5040	5	0.00
28/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	34	0	34	0	14,160.00
28/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	69	0	69	0	15,414.00
28/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	398	0	398	0	15,414.00
28/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	4576	5	4576	5	0.00
28/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3643	4	3643	4	0.00
28/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4489	5	4489	5	0.00
28/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	250	0	250	0	3,000.00
28/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	6333	6	6333	6	0.00
28/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1379	1	1379	1	2,500.00
28/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	2128	2	2128	2	0.00

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28/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1831	2	1831	2	2,500.00
28/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	314	0	314	0	8,000.00
28/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	5187	5	5187	5	0.00
28/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2767	3	2767	3	0.00
28/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2198	2	2198	2	0.00
28/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	7353	7	7353	7	0.00
28/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	923	1	923	1	14,160.00
28/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	615	1	615	1	1,000.00
28/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1510	2	1510	2	3,000.00
28/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	711	1	711	1	2,500.00
28/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8972	9	8972	9	0.00
28/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2163	2	2163	2	0.00
28/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3596	4	3596	4	0.00
28/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1483	2	1483	2	3,000.00
28/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7475	8	7475	8	0.00
28/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4541	5	4541	5	0.00
28/09/2020	2030 On 04-February-21			Bond Future	9.82	89.4270	9.8150	89.4270	0.00
28/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	443	0	443	0	1,600.00
28/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	570	1	570	1	1,000.00
28/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1618	2	1618	2	0.00
28/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1526	2	1526	2	1,000.00
28/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	561	1	561	1	800.00
28/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1599	2	1599	2	0.00
28/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1675	2	1675	2	1,600.00
28/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1581	2	1581	2	0.00
28/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1103	1	1103	1	800.00
28/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4311	4	4311	4	0.00
28/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2241	2	2241	2	1,800.00
28/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6522	7	6522	7	0.00
28/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5428	6	5428	6	0.00
28/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8987	9	8987	9	0.00
28/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	5271	5	5271	5	0.00
28/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	5310	5	5310	5	0.00

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28/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	5117	5	5117	5	0.00
28/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9858	10	9858	10	0.00
28/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	5232	5	5232	5	0.00
28/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8934	9	8934	9	0.00
28/09/2020	2030 On 06-May-21			Bond Future	10.04	90.3891	10.0440	90.3891	0.00
28/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	5957	6	5957	6	0.00
28/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1802	2	1802	2	0.00
28/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9262	9	9262	9	0.00
28/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	514	1	514	1	700.00
28/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	3793	4	3793	4	0.00
28/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9298	9	9298	9	0.00
28/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3476	3	3476	3	0.00
28/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	1927	2	1927	2	0.00
28/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9334	9	9334	9	0.00
28/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	1083	1	1083	1	0.00
28/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	6419	7	6419	7	700.00
28/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	12400	13	12400	13	0.00
28/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	4134	4	4134	4	700.00
28/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	1103	1	1103	1	0.00
28/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6690	7	6690	7	0.00
28/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	1093	1	1093	1	0.00
28/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3814	4	3814	4	0.00
28/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2381	2	2381	2	0.00
28/09/2020	2030 On 05-August-21			Bond Future	10.29	87.3668	10.2944	87.3668	0.00
28/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4420	4	4420	4	0.00
28/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4447	4	4447	4	0.00
28/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4474	4	4474	4	0.00
28/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3788	4	3788	4	0.00
28/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3834	4	3834	4	0.00
28/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3811	4	3811	4	0.00
28/09/2020	2032 On 05-November-20			Bond Future	10.57	85.7518	10.5679	85.7518	120,828.00
28/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	255	0	255	0	0.00
28/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	3260	3	3260	3	0.00

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28/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	3635	4	3635	4	0.00
28/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	263	0	263	0	0.00
28/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	25	0	25	0	3,000.00
28/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	159	0	159	0	3,000.00
28/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	89	0	89	0	1,000.00
28/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	12	0	12	0	1,000.00
28/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	247	0	247	0	0.00
28/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	5211	5	5211	5	0.00
28/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	9155	9	9155	9	0.00
28/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	10292	10	10292	10	0.00
28/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	717	1	717	1	1,000.00
28/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	7038	7	7038	7	0.00
28/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	5101	5	5101	5	0.00
28/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	6012	6	6012	6	0.00
28/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	5156	5	5156	5	0.00
28/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	844	1	844	1	3,000.00
28/09/2020	2032 On 04-February-21			Bond Future	10.81	86.6190	10.8075	86.6190	0.00
28/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	338	0	338	0	800.00
28/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1026	1	1026	1	0.00
28/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1050	1	1050	1	0.00
28/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	687	1	687	1	800.00
28/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3590	4	3590	4	0.00
28/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1038	1	1038	1	0.00
28/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	8136	8	8136	8	0.00
28/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	8086	8	8086	8	0.00
28/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9903	10	9903	10	0.00
28/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3519	4	3519	4	800.00
28/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	8187	8	8187	8	0.00
28/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12892	13	12892	13	0.00
28/09/2020	2032 On 06-May-21			Bond Future	11.05	83.4053	11.0503	83.4053	0.00
28/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2538	3	2538	3	736.00
28/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	7779	8	7779	8	0.00
28/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9348	9	9348	9	0.00

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28/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	7812	8	7812	8	0.00
28/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	7746	8	7746	8	0.00
28/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	2265	2	2265	2	0.00
28/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	2232	2	2232	2	0.00
28/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	2248	2	2248	2	0.00
28/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1577	2	1577	2	736.00
28/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6614	7	6614	7	0.00
28/09/2020	2032 On 05-August-21			Bond Future	11.31	84.3124	11.3077	84.3124	0.00
28/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	4777	5	4777	5	0.00
28/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	4749	5	4749	5	0.00
28/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	4804	5	4804	5	0.00
28/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4525	5	4525	5	0.00
28/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4500	5	4500	5	0.00
28/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4475	5	4475	5	0.00
28/09/2020	2033 On 05-November-20			Bond Future	93.45	93.5263	93.4455	93.5263	10,329.00
28/09/2020	2033 On 04-February-21			Bond Future	94.41	94.4952	94.4134	94.4952	0.00
28/09/2020	2033 On 06-May-21			Bond Future	94.23	94.3173	94.2343	94.3173	0.00
28/09/2020	2033 On 05-August-21			Bond Future	95.28	95.3651	95.2810	95.3651	0.00
28/09/2020	2037 On 05-November-20			Bond Future	11.56	80.0818	11.5554	80.0818	138,532.00
28/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	62	0	62	0	0.00
28/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	58	0	58	0	0.00
28/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	60	0	60	0	0.00
28/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	9093	9	9093	9	0.00
28/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	8955	9	8955	9	0.00
28/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	9024	9	9024	9	0.00
28/09/2020	2037 On 04-February-21			Bond Future	11.80	76.6375	11.8007	76.6375	0.00
28/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4499	5	4499	5	300.00
28/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	387	0	387	0	72.00
28/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	10880	11	10880	11	0.00
28/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1670	2	1670	2	0.00
28/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	961	1	961	1	0.00
28/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	874	1	874	1	0.00
28/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	884	1	884	1	0.00

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28/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4282	4	4282	4	0.00
28/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1115	1	1115	1	240.00
28/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	895	1	895	1	0.00
28/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	10493	11	10493	11	0.00
28/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3709	4	3709	4	240.00
28/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	9408	10	9408	10	0.00
28/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	844	1	844	1	300.00
28/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7507	8	7507	8	72.00
28/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	10143	10	10143	10	72.00
28/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10611	11	10611	11	0.00
28/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10552	11	10552	11	0.00
28/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14606	15	14606	15	0.00
28/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3526	4	3526	4	0.00
28/09/2020	2037 On 06-May-21			Bond Future	12.05	77.4624	12.0493	77.4624	0.00
28/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	5965	6	5965	6	0.00
28/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	5997	6	5997	6	0.00
28/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6029	6	6029	6	0.00
28/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3903	4	3903	4	0.00
28/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3882	4	3882	4	0.00
28/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3925	4	3925	4	0.00
28/09/2020	2037 On 05-August-21			Bond Future	12.32	74.0492	12.3182	74.0492	0.00
28/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	4982	5	4982	5	0.00
28/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5010	5	5010	5	0.00
28/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5037	5	5037	5	0.00
28/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5299	5	5299	5	0.00
28/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5245	5	5245	5	0.00
28/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5272	5	5272	5	0.00
28/09/2020	2038 On 05-November-20			Bond Future	104.81	104.9287	104.8092	104.9287	11,137.00
28/09/2020	2038 On 04-February-21			Bond Future	104.20	104.3182	104.1971	104.3182	0.00
28/09/2020	2038 On 06-May-21			Bond Future	105.34	105.4648	105.3420	105.4648	0.00
28/09/2020	2038 On 05-August-21			Bond Future	104.79	104.9139	104.7898	104.9139	0.00
28/09/2020	2040 On 05-November-20			Bond Future	11.67	81.9032	11.6738	81.9032	72,832.00
28/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	7	0	7	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
28/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	66	0	66	0	0.00
28/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	51	0	51	0	2,000.00
28/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	2	0	2	0	2,000.00
28/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	21	0	21	0	2,380.00
28/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	68	0	68	0	0.00
28/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	527	1	527	1	2,380.00
28/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2193	2	2193	2	0.00
28/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	71	0	71	0	0.00
28/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	1583	2	1583	2	0.00
28/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2696	3	2696	3	2,000.00
28/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9523	10	9523	10	0.00
28/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15947	16	15947	16	0.00
28/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11876	12	11876	12	0.00
28/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9450	10	9450	10	0.00
28/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2028	2	2028	2	2,000.00
28/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4986	5	4986	5	0.00
28/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	10116	10	10116	10	0.00
28/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9597	10	9597	10	0.00
28/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	14035	14	14035	14	0.00
28/09/2020	2040 On 04-February-21			Bond Future	11.92	78.2271	11.9155	78.2271	0.00
28/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	605	1	605	1	800.00
28/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3727	4	3727	4	0.00
28/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	934	1	934	1	0.00
28/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	258	0	258	0	500.00
28/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	293	0	293	0	800.00
28/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	945	1	945	1	0.00
28/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	923	1	923	1	0.00
28/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	756	1	756	1	500.00
28/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3245	3	3245	3	0.00
28/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5408	6	5408	6	500.00
28/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	11174	11	11174	11	0.00
28/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	12214	12	12214	12	0.00
28/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17732	18	17732	18	0.00



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28/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	17095	17	17095	17	0.00
28/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13374	14	13374	14	0.00
28/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	11048	11	11048	11	0.00
28/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	11111	11	11111	11	0.00
28/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4814	5	4814	5	800.00
28/09/2020	2040 On 06-May-21			Bond Future	12.16	79.0691	12.1602	79.0691	0.00
28/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6016	6	6016	6	0.00
28/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6049	6	6049	6	0.00
28/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	5983	6	5983	6	0.00
28/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4468	5	4468	5	0.00
28/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4444	5	4444	5	0.00
28/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4420	5	4420	5	0.00
28/09/2020	2040 On 05-August-21			Bond Future	12.42	75.4232	12.4248	75.4232	0.00
28/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5481	5	5481	5	0.00
28/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5540	5	5540	5	0.00
28/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5511	5	5511	5	0.00
28/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5169	5	5169	5	0.00
28/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5196	5	5196	5	0.00
28/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5223	5	5223	5	0.00
28/09/2020	2044 On 05-November-20			Bond Future	11.72	78.7048	11.7154	78.7048	47,224.00
28/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	65	0	65	0	0.00
28/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	15	0	15	0	0.00
28/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1175	1	1175	1	0.00
28/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	5	0	5	0	1,815.00
28/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	70	0	70	0	0.00
28/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	15	0	15	0	300.00
28/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1298	1	1298	1	0.00
28/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	67	0	67	0	0.00
28/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	21	0	21	0	525.00
28/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
28/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	740	1	740	1	0.00
28/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
28/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	19	0	19	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
28/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	1	0	1	0	300.00
28/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	563	1	563	1	0.00
28/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	12010	12	12010	12	0.00
28/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4325	5	4325	5	1,815.00
28/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3139	3	3139	3	1,815.00
28/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22348	23	22348	23	0.00
28/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9534	10	9534	10	0.00
28/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	12170	12	12170	12	0.00
28/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17961	18	17961	18	0.00
28/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9609	10	9609	10	0.00
28/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14645	15	14645	15	0.00
28/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18413	19	18413	19	0.00
28/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12655	13	12655	13	0.00
28/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4906	5	4906	5	525.00
28/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12574	13	12574	13	0.00
28/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3346	4	3346	4	300.00
28/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9684	10	9684	10	0.00
28/09/2020	2044 On 04-February-21			Bond Future	11.95	75.1214	11.9491	75.1214	0.00
28/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	830	1	830	1	0.00
28/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	851	1	851	1	0.00
28/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	769	1	769	1	0.00
28/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	313	0	313	0	265.00
28/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	840	1	840	1	0.00
28/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	550	1	550	1	0.00
28/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1468	1	1468	1	0.00
28/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11739	12	11739	12	0.00
28/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	12208	12	12208	12	265.00
28/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16885	17	16885	17	0.00
28/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8806	9	8806	9	265.00
28/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11805	12	11805	12	0.00
28/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13968	14	13968	14	0.00
28/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11672	12	11672	12	0.00
28/09/2020	2044 On 06-May-21			Bond Future	12.19	75.9300	12.1854	75.9300	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
28/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	5913	6	5913	6	0.00
28/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5882	6	5882	6	0.00
28/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5850	6	5850	6	0.00
28/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4405	5	4405	5	0.00
28/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4430	5	4430	5	0.00
28/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4379	4	4379	4	0.00
28/09/2020	2044 On 05-August-21			Bond Future	12.44	72.3751	12.4409	72.3751	0.00
28/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	5816	6	5816	6	0.00
28/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	5846	6	5846	6	0.00
28/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	5786	6	5786	6	0.00
28/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4946	5	4946	5	0.00
28/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4920	5	4920	5	0.00
28/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4894	5	4894	5	0.00
28/09/2020	2046 On 05-November-20			Bond Future	92.23	92.3714	92.2347	92.3714	16,311.00
28/09/2020	2046 On 04-February-21			Bond Future	93.19	93.3284	93.1900	93.3284	0.00
28/09/2020	2046 On 06-May-21			Bond Future	92.42	92.5631	92.4228	92.5631	0.00
28/09/2020	2046 On 05-August-21			Bond Future	93.45	93.5914	93.4495	93.5914	0.00
28/09/2020	2050 On 05-November-20			Bond Future	94.55	94.6996	94.5469	94.6996	13,963.00
28/09/2020	2050 On 04-February-21			Bond Future	93.64	93.7900	93.6353	93.7900	0.00
28/09/2020	2050 On 06-May-21			Bond Future	94.66	94.8206	94.6642	94.8206	0.00
28/09/2020	2050 On 05-August-21			Bond Future	93.79	93.9456	93.7872	93.9456	0.00
28/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	AL37 On 05-November-20			Index Future	755.95	754.3690	755.9470	754.3690	0.00
28/09/2020	AL37 On 04-February-21			Index Future	763.59	761.9980	763.5850	761.9980	0.00
28/09/2020	AL37 On 06-May-21			Index Future	771.78	770.1840	771.7810	770.1840	0.00
28/09/2020	AL37 On 05-August-21			Index Future	780.08	778.4670	780.0790	778.4670	0.00
28/09/2020	AL7T On 05-November-20			Index Future	808.57	807.7180	808.5720	807.7180	0.00
28/09/2020	AL7T On 04-February-21			Index Future	816.74	815.8870	816.7420	815.8870	0.00
28/09/2020	AL7T On 06-May-21			Index Future	825.51	824.6510	825.5090	824.6510	0.00
28/09/2020	AL7T On 05-August-21			Index Future	834.38	833.5200	834.3840	833.5200	0.00
28/09/2020	ALBI On 05-November-20			Index Future	711.95	710.7240	711.9470	710.7240	226.00

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28/09/2020	ALBI On 04-February-21			Index Future	719.14	717.9120	719.1400	717.9120	0.00
28/09/2020	ALBI On 06-May-21			Index Future	726.86	725.6240	726.8590	725.6240	0.00
28/09/2020	ALBI On 05-August-21			Index Future	734.67	733.4280	734.6740	733.4280	0.00
28/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2020	ES33 On 05-November-20			Bond Future	12.14	71.2394	12.1441	71.2394	350.00
28/09/2020	ES33 On 04-February-21			Bond Future	12.44	71.9600	12.4352	71.9600	0.00
28/09/2020	ES33 On 06-May-21			Bond Future	12.73	68.9586	12.7259	68.9586	0.00
28/09/2020	ES33 On 05-August-21			Bond Future	13.03	69.7086	13.0346	69.7086	0.00
28/09/2020	ES42 On 05-November-20			Bond Future	12.55	70.3074	12.5496	70.3074	4,789.00
28/09/2020	ES42 On 04-February-21			Bond Future	12.82	71.0188	12.8218	71.0188	0.00
28/09/2020	ES42 On 06-May-21			Bond Future	13.10	67.5243	13.1042	67.5243	0.00
28/09/2020	ES42 On 05-August-21			Bond Future	13.40	68.2590	13.3962	68.2590	0.00
28/09/2020	GOVI On 05-November-20			GOVI	703.30	702.1020	703.2950	702.1020	1,009.00
28/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	345350	36	345350	36	0.00
28/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	345550	36	345550	36	0.00
28/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	345450	36	345450	36	0.00
28/09/2020	GOVI On 04-February-21			GOVI	710.40	709.2030	710.4010	709.2030	0.00
28/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	405390	42	405390	42	0.00
28/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	405490	42	405490	42	0.00
28/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	405590	42	405590	42	0.00
28/09/2020	GOVI On 06-May-21			GOVI	718.03	716.8220	718.0260	716.8220	0.00
28/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	393560	38	393560	38	0.00
28/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	393360	38	393360	38	0.00
28/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	393460	38	393460	38	0.00
28/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-August-21			GOVI	725.75	724.5310	725.7460	724.5310	0.00
28/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	65960	5	65960	5	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
28/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	66060	5	66060	5	0.00
28/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	66160	5	66160	5	0.00
28/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2020	IGOV On 05-November-20			Index Future	255.70	255.7370	255.7020	255.7370	1,201.00
28/09/2020	IGOV On 04-February-21			Index Future	258.35	258.3870	258.3480	258.3870	0.00
28/09/2020	IGOV On 06-May-21			Index Future	261.18	261.2250	261.1840	261.2250	0.00
28/09/2020	IGOV On 05-August-21			Index Future	264.05	264.0960	264.0540	264.0960	0.00
28/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
28/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1700	92.1600	92.1700	0.00
28/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.28	90.2900	90.2800	90.2900	0.00
28/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.19	89.2000	89.1900	89.2000	0.00
28/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.42	90.4400	90.4200	90.4400	51.00
28/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.80	89.8300	89.8000	89.8300	0.00
28/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.88	89.9100	89.8800	89.9100	0.00
28/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.98	93.0200	92.9800	93.0200	0.00
28/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.47	93.5200	93.4700	93.5200	0.00
28/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.86	85.9300	85.8600	85.9300	0.00
28/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.41	91.5100	91.4100	91.5100	0.00
28/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.73	79.9700	79.7300	79.9700	0.00
28/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.37	76.6000	76.3700	76.6000	0.00
28/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.90	75.1200	74.9000	75.1200	0.00
28/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.04	77.2600	77.0400	77.2600	0.00
28/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.17	81.3700	81.1700	81.3700	0.00
28/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.76	79.9500	79.7600	79.9500	0.00
28/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.95	82.1200	81.9500	82.1200	0.00
28/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.88	88.0400	87.8800	88.0400	0.00
28/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.41	88.5600	88.4100	88.5600	0.00
28/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.58	81.7100	81.5800	81.7100	0.00
28/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.57	89.6800	89.5700	89.6800	0.00

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28/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	0.00
28/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.36	96.6300	3.3600	96.6300	0.00
28/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.31	96.6850	3.3050	96.6850	30,010.00
28/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.31	96.6700	3.3100	96.6700	0.00
28/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.33	96.6500	3.3300	96.6500	0.00
28/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.34	96.6300	3.3400	96.6300	0.00
28/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.45	96.5150	3.4450	96.5150	0.00
28/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.3250	3.6350	96.3250	30,000.00
28/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.78	96.1800	3.7800	96.1800	0.00
28/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.96	95.9950	3.9550	95.9950	0.00
28/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.23	95.7750	4.2250	95.7750	0.00
28/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.60	95.3800	4.5950	95.3800	0.00
28/09/2020	R023 On 05-November-20			Bond Future	4.59	108.2774	4.5870	108.2774	34,473.00
28/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6244	6	6244	6	0.00
28/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6265	6	6265	6	0.00
28/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6223	6	6223	6	0.00
28/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R023 On 04-February-21			Bond Future	4.66	109.3724	4.6600	109.3724	0.00
28/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3283	3	3283	3	0.00
28/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3320	3	3320	3	0.00
28/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3301	3	3301	3	0.00
28/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	11	0	11	0	0.00
28/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	12	0	12	0	0.00
28/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	11	0	11	0	0.00
28/09/2020	R023 On 06-May-21			Bond Future	4.70	106.6406	4.7048	106.6406	0.00
28/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4902	5	4902	5	0.00
28/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4935	5	4935	5	0.00
28/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4919	5	4919	5	0.00
28/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	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
28/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
28/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
28/09/2020	R023 On 05-August-21			Bond Future	4.76	107.8001	4.7623	107.8001	0.00
28/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1167	1	1167	1	0.00
28/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1155	1	1155	1	0.00
28/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1144	1	1144	1	0.00
28/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	339	0	339	0	0.00
28/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	343	0	343	0	0.00
28/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	335	0	335	0	0.00
28/09/2020	R035 On 05-November-20			Bond Future	11.29	84.6998	11.2881	84.6998	103,714.00
28/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	214	0	214	0	0.00
28/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	221	0	221	0	0.00
28/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	208	0	208	0	0.00
28/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6461	7	6461	7	0.00
28/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6399	7	6399	7	0.00
28/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6338	6	6338	6	0.00
28/09/2020	R035 On 04-February-21			Bond Future	11.54	85.5563	11.5406	85.5563	0.00
28/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	967	1	967	1	0.00
28/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	878	1	878	1	0.00
28/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	867	1	867	1	0.00
28/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	2844	3	2844	3	0.00
28/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	856	1	856	1	0.00
28/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10448	11	10448	11	0.00
28/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10508	11	10508	11	0.00
28/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9924	10	9924	10	650.00
28/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	5269	5	5269	5	650.00
28/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	10389	10	10389	10	0.00
28/09/2020	R035 On 06-May-21			Bond Future	11.79	82.0016	11.7875	82.0016	0.00
28/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6627	7	6627	7	0.00
28/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6697	7	6697	7	0.00
28/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4142	4	4142	4	0.00
28/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8134	8	8134	8	0.00
28/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1454	1	1454	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
28/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6662	7	6662	7	0.00
28/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2355	2	2355	2	1,650.00
28/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3533	4	3533	4	0.00
28/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5524	6	5524	6	0.00
28/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	4206	4	4206	4	793.00
28/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	6283	6	6283	6	793.00
28/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	8267	8	8267	8	0.00
28/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3474	4	3474	4	0.00
28/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5523	6	5523	6	1,650.00
28/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2779	3	2779	3	1,650.00
28/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	11111	11	11111	11	0.00
28/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3494	4	3494	4	0.00
28/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3455	4	3455	4	0.00
28/09/2020	R035 On 05-August-21			Bond Future	12.05	82.8933	12.0526	82.8933	0.00
28/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
28/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
28/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
28/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	55234	55	55234	55	0.00
28/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	55117	55	55117	55	0.00
28/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	55351	55	55351	55	0.00
28/09/2020	R186 On 05-November-20			Bond Future	7.34	119.1662	7.3407	119.1662	89,258.00
28/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6760	7	6760	7	0.00
28/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	411	0	411	0	1,200.00
28/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6712	6	6712	6	0.00
28/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1588	1	1588	1	80.00
28/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6663	6	6663	6	0.00
28/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3611	3	3611	3	1,200.00
28/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	47	0	47	0	80.00
28/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	2902	3	2902	3	3,500.00
28/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5211	5	5211	5	3,500.00
28/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9652	9	9652	9	0.00
28/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	52	0	52	0	0.00
28/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	287	0	287	0	0.00

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28/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	3,500.00
28/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4625	5	4625	5	0.00
28/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	745	1	745	1	0.00
28/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	13	0	13	0	0.00
28/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	175	0	175	0	0.00
28/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	13	0	13	0	0.00
28/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	12	0	12	0	0.00
28/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2240	2	2240	2	0.00
28/09/2020	R186 On 04-February-21			Bond Future	7.52	115.0927	7.5242	115.0927	0.00
28/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4206	4	4206	4	0.00
28/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4242	4	4242	4	0.00
28/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3682	4	3682	4	0.00
28/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4278	4	4278	4	0.00
28/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1074	1	1074	1	0.00
28/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1061	1	1061	1	0.00
28/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1301	1	1301	1	15,177.00
28/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1087	1	1087	1	0.00
28/09/2020	R186 On 06-May-21			Bond Future	7.71	116.3303	7.7114	116.3303	0.00
28/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13738	14	13738	14	0.00
28/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13698	13	13698	13	0.00
28/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13658	13	13658	13	0.00
28/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	63	0	63	0	0.00
28/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	64	0	64	0	0.00
28/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	62	0	62	0	0.00
28/09/2020	R186 On 05-August-21			Bond Future	7.92	112.3139	7.9174	112.3139	0.00
28/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4866	5	4866	5	0.00
28/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4896	5	4896	5	0.00
28/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4927	5	4927	5	0.00
28/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1712	2	1712	2	0.00
28/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1739	2	1739	2	0.00
28/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1725	2	1725	2	0.00
28/09/2020	R197 On 05-November-20			Bond Future	313.84	313.8043	313.8436	313.8043	2,902.00
28/09/2020	R197 On 04-February-21			Bond Future	309.24	309.2001	309.2388	309.2001	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
28/09/2020	R197 On 06-May-21			Bond Future	312.64	312.5981	312.6362	312.5981	0.00
28/09/2020	R197 On 05-August-21			Bond Future	308.10	308.0637	308.1020	308.0637	0.00
28/09/2020	R202 On 05-November-20			Bond Future	212.08	212.0356	212.0763	212.0356	7,870.00
28/09/2020	R202 On 04-February-21			Bond Future	210.10	210.0599	210.1005	210.0599	0.00
28/09/2020	R202 On 06-May-21			Bond Future	212.41	212.3681	212.4084	212.3681	0.00
28/09/2020	R202 On 05-August-21			Bond Future	210.51	210.4743	210.5148	210.4743	0.00
28/09/2020	R208 On 05-November-20			Bond Future	3.52	101.9902	3.5168	101.9902	7,525.00
28/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	492	0	492	0	0.00
28/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	489	0	489	0	0.00
28/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	485	0	485	0	0.00
28/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
28/09/2020	R209 On 05-November-20			Bond Future	11.11	65.1491	11.1130	65.1491	27,778.00
28/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	111	0	111	0	0.00
28/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	118	0	118	0	0.00
28/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	114	0	114	0	0.00
28/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6383	6	6383	6	0.00
28/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6326	6	6326	6	0.00
28/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6441	7	6441	7	0.00
28/09/2020	R209 On 04-February-21			Bond Future	11.33	65.8081	11.3286	65.8081	0.00
28/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1089	1	1089	1	0.00
28/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1101	1	1101	1	0.00
28/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1077	1	1077	1	0.00
28/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7913	8	7913	8	0.00
28/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7865	8	7865	8	0.00
28/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7817	8	7817	8	0.00
28/09/2020	R209 On 06-May-21			Bond Future	11.55	63.3754	11.5456	63.3754	2,505.00
28/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1622	2	1622	2	4,750.00
28/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3482	3	3482	3	0.00
28/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6105	6	6105	6	0.00
28/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6167	6	6167	6	0.00
28/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6197	6	6197	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
28/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6136	6	6136	6	0.00
28/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2848	3	2848	3	0.00
28/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2817	3	2817	3	0.00
28/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2801	3	2801	3	6,000.00
28/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2832	3	2832	3	0.00
28/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4993	5	4993	5	6,000.00
28/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8653	9	8653	9	0.00
28/09/2020	R209 On 05-August-21			Bond Future	11.77	64.0647	11.7732	64.0647	0.00
28/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	4646	5	4646	5	0.00
28/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4621	5	4621	5	0.00
28/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	4671	5	4671	5	0.00
28/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4539	5	4539	5	0.00
28/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4515	5	4515	5	0.00
28/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4492	5	4492	5	0.00
28/09/2020	R210 On 05-November-20			Bond Future	187.12	187.0899	187.1223	187.0899	2,230.00
28/09/2020	R210 On 04-February-21			Bond Future	189.06	189.0283	189.0603	189.0283	0.00
28/09/2020	R210 On 06-May-21			Bond Future	188.42	188.3903	188.4221	188.3903	0.00
28/09/2020	R210 On 05-August-21			Bond Future	190.52	190.4831	190.5151	190.4831	0.00
28/09/2020	R212 On 05-November-20			Bond Future	169.56	169.5429	169.5582	169.5429	6,967.00
28/09/2020	R212 On 04-February-21			Bond Future	169.02	169.0003	169.0152	169.0003	0.00
28/09/2020	R212 On 06-May-21			Bond Future	170.87	170.8574	170.8720	170.8574	0.00
28/09/2020	R212 On 05-August-21			Bond Future	170.44	170.4227	170.4373	170.4227	0.00
28/09/2020	R213 On 05-November-20			Bond Future	10.07	81.8869	10.0729	81.8869	16,416.00
28/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	539	1	539	1	0.00
28/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	568	1	568	1	0.00
28/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	553	1	553	1	0.00
28/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3244	3	3244	3	0.00
28/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	3159	3	3159	3	0.00
28/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3201	3	3201	3	0.00
28/09/2020	R213 On 04-February-21			Bond Future	10.30	82.7150	10.3005	82.7150	0.00
28/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1297	1	1297	1	0.00
28/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1282	1	1282	1	0.00
28/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1267	1	1267	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
28/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	6258	6	6258	6	0.00
28/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	6301	6	6301	6	0.00
28/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	6216	6	6216	6	0.00
28/09/2020	R213 On 06-May-21			Bond Future	10.52	80.0749	10.5233	80.0749	0.00
28/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8211	8	8211	8	0.00
28/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8244	8	8244	8	0.00
28/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8177	8	8177	8	0.00
28/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1533	2	1533	2	0.00
28/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1520	2	1520	2	0.00
28/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1508	2	1508	2	0.00
28/09/2020	R213 On 05-August-21			Bond Future	10.76	80.9456	10.7633	80.9456	0.00
28/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4481	4	4481	4	0.00
28/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4455	4	4455	4	0.00
28/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4429	4	4429	4	0.00
28/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	4024	4	4024	4	0.00
28/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	4047	4	4047	4	0.00
28/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	4001	4	4001	4	0.00
28/09/2020	R214 On 05-November-20			Bond Future	11.37	62.7938	11.3727	62.7938	17,812.00
28/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	117	0	117	0	0.00
28/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	121	0	121	0	0.00
28/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	114	0	114	0	0.00
28/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6711	7	6711	7	0.00
28/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6652	7	6652	7	0.00
28/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6593	7	6593	7	0.00
28/09/2020	R214 On 04-February-21			Bond Future	11.59	63.4289	11.5881	63.4289	0.00
28/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1074	1	1074	1	0.00
28/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1099	1	1099	1	0.00
28/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1086	1	1086	1	0.00
28/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8314	8	8314	8	0.00
28/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	8264	8	8264	8	0.00
28/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8365	9	8365	9	0.00
28/09/2020	R214 On 06-May-21			Bond Future	11.80	60.8337	11.7974	60.8337	0.00
28/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5623	6	5623	6	0.00

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28/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5593	6	5593	6	0.00
28/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5563	5	5563	5	0.00
28/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3326	3	3326	3	0.00
28/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3344	3	3344	3	0.00
28/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3308	3	3308	3	0.00
28/09/2020	R214 On 05-August-21			Bond Future	12.02	61.4953	12.0202	61.4953	0.00
28/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4676	5	4676	5	0.00
28/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	4701	5	4701	5	0.00
28/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	4726	5	4726	5	0.00
28/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4702	5	4702	5	0.00
28/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4678	5	4678	5	0.00
28/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4726	5	4726	5	0.00
28/09/2020	R248 On 05-November-20			Bond Future	11.68	77.5561	11.6845	77.5561	112,533.00
28/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	22	0	22	0	0.00
28/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	19	0	19	0	950.00
28/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	519	1	519	1	950.00
28/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	21	0	21	0	0.00
28/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	20	0	20	0	0.00
28/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	12129	12	12129	12	0.00
28/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	12212	12	12212	12	0.00
28/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12377	13	12377	13	0.00
28/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	12047	12	12047	12	0.00
28/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	5149	5	5149	5	0.00
28/09/2020	R248 On 04-February-21			Bond Future	11.92	78.3405	11.9170	78.3405	0.00
28/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3078	3	3078	3	2,590.00
28/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1361	1	1361	1	2,590.00
28/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	965	1	965	1	0.00
28/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	977	1	977	1	0.00
28/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	989	1	989	1	0.00
28/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10940	11	10940	11	0.00
28/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	11071	11	11071	11	0.00
28/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	11005	11	11005	11	0.00
28/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	9267	9	9267	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
28/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5742	6	5742	6	0.00
28/09/2020	R248 On 06-May-21			Bond Future	12.14	74.7712	12.1438	74.7712	0.00
28/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5809	6	5809	6	0.00
28/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	5875	6	5875	6	0.00
28/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5842	6	5842	6	0.00
28/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4627	5	4627	5	0.00
28/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4601	5	4601	5	0.00
28/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4652	5	4652	5	0.00
28/09/2020	R248 On 05-August-21			Bond Future	12.39	75.5844	12.3865	75.5844	0.00
28/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	5786	6	5786	6	0.00
28/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	5818	6	5818	6	0.00
28/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	5755	6	5755	6	0.00
28/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	5055	5	5055	5	0.00
28/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5106	5	5106	5	0.00
28/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	5080	5	5080	5	0.00