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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
16/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	2025 On 05-November-20			Bond Future	144.27	144.1807	144.2721	144.1807	3,891.00
16/09/2020	2025 On 04-February-21			Bond Future	144.26	144.1698	144.2607	144.1698	0.00
16/09/2020	2025 On 06-May-21			Bond Future	145.84	145.7467	145.8374	145.7467	0.00
16/09/2020	2025 On 05-August-21			Bond Future	145.92	145.8289	145.9202	145.8289	0.00

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16/09/2020	2029 On 05-November-20			Bond Future	102.55	102.7296	102.5461	102.7296	5,004.00
16/09/2020	2029 On 04-February-21			Bond Future	103.61	103.7970	103.6105	103.7970	0.00
16/09/2020	2029 On 06-May-21			Bond Future	103.60	103.7925	103.6030	103.7925	0.00
16/09/2020	2029 On 05-August-21			Bond Future	104.75	104.9413	104.7495	104.9413	0.00
16/09/2020	2030 On 05-November-20			Bond Future	9.32	94.0523	9.3241	94.0523	92,820.00
16/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4430	4	4430	4	0.00
16/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	852	1	852	1	3,000.00
16/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2907	3	2907	3	0.00
16/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1230	1	1230	1	1,000.00
16/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	246	0	246	0	1,000.00
16/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2131	2	2131	2	0.00
16/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	659	1	659	1	3,000.00
16/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2870	3	2870	3	0.00
16/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2484	2	2484	2	0.00
16/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2162	2	2162	2	0.00
16/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	124	0	124	0	3,000.00
16/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4735	5	4735	5	0.00
16/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2193	2	2193	2	0.00
16/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3054	3	3054	3	0.00
16/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	260	0	260	0	14,160.00
16/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	870	1	870	1	14,160.00
16/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3882	4	3882	4	0.00
16/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1697	2	1697	2	3,000.00
16/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6593	7	6593	7	0.00
16/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1208	1	1208	1	15,414.00
16/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6132	6	6132	6	0.00
16/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	409	0	409	0	15,414.00
16/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2927	3	2927	3	0.00
16/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	276	0	276	0	3,000.00
16/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5146	5	5146	5	0.00
16/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3601	4	3601	4	0.00
16/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1198	1	1198	1	2,500.00
16/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1756	2	1756	2	0.00

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16/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1533	2	1533	2	2,500.00
16/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	343	0	343	0	8,000.00
16/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4174	4	4174	4	0.00
16/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2242	2	2242	2	0.00
16/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1809	2	1809	2	0.00
16/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6053	6	6053	6	0.00
16/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	854	1	854	1	14,160.00
16/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	612	1	612	1	1,000.00
16/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1295	1	1295	1	3,000.00
16/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	688	1	688	1	2,500.00
16/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7559	8	7559	8	0.00
16/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1782	2	1782	2	0.00
16/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2890	3	2890	3	0.00
16/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1275	1	1275	1	3,000.00
16/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6164	6	6164	6	0.00
16/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3644	4	3644	4	0.00
16/09/2020	2030 On 04-February-21			Bond Future	9.54	91.0024	9.5354	91.0024	0.00
16/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	651	1	651	1	1,600.00
16/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	824	1	824	1	1,000.00
16/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2209	2	2209	2	0.00
16/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2094	2	2094	2	1,000.00
16/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	813	1	813	1	800.00
16/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2186	2	2186	2	0.00
16/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2280	2	2280	2	1,600.00
16/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2162	2	2162	2	0.00
16/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1557	2	1557	2	800.00
16/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5352	5	5352	5	0.00
16/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1738	2	1738	2	1,800.00
16/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5432	5	5432	5	0.00
16/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4452	4	4452	4	0.00
16/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7695	8	7695	8	0.00
16/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4314	4	4314	4	0.00
16/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4348	4	4348	4	0.00

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16/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4178	4	4178	4	0.00
16/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8522	9	8522	9	0.00
16/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4279	4	4279	4	0.00
16/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7644	8	7644	8	0.00
16/09/2020	2030 On 06-May-21			Bond Future	9.75	91.9769	9.7527	91.9769	0.00
16/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6970	7	6970	7	0.00
16/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2229	2	2229	2	0.00
16/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10464	10	10464	10	0.00
16/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4187	4	4187	4	0.00
16/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	622	1	622	1	700.00
16/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4551	5	4551	5	0.00
16/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10503	10	10503	10	0.00
16/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2380	2	2380	2	0.00
16/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10542	11	10542	11	0.00
16/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	735	1	735	1	0.00
16/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5317	5	5317	5	700.00
16/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10953	11	10953	11	0.00
16/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3290	3	3290	3	700.00
16/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5561	6	5561	6	0.00
16/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	750	1	750	1	0.00
16/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	743	1	743	1	0.00
16/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3017	3	3017	3	0.00
16/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1838	2	1838	2	0.00
16/09/2020	2030 On 05-August-21			Bond Future	9.99	88.9683	9.9899	88.9683	0.00
16/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5459	6	5459	6	0.00
16/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5490	6	5490	6	0.00
16/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5521	6	5521	6	0.00
16/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3266	3	3266	3	0.00
16/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3305	3	3305	3	0.00
16/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3285	3	3285	3	0.00
16/09/2020	2032 On 05-November-20			Bond Future	10.28	87.4373	10.2819	87.4373	120,650.00
16/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	953	1	953	1	0.00
16/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4924	5	4924	5	0.00

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16/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5324	5	5324	5	0.00
16/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	972	1	972	1	0.00
16/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	212	0	212	0	3,000.00
16/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	703	1	703	1	3,000.00
16/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	480	0	480	0	1,000.00
16/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	135	0	135	0	1,000.00
16/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	935	1	935	1	0.00
16/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4207	4	4207	4	0.00
16/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7649	8	7649	8	0.00
16/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8723	9	8723	9	0.00
16/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	714	1	714	1	1,000.00
16/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5738	6	5738	6	0.00
16/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4118	4	4118	4	0.00
16/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4864	5	4864	5	0.00
16/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4163	4	4163	4	0.00
16/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	817	1	817	1	3,000.00
16/09/2020	2032 On 04-February-21			Bond Future	10.51	88.3244	10.5090	88.3244	0.00
16/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	514	1	514	1	800.00
16/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1460	1	1460	1	0.00
16/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	995	1	995	1	800.00
16/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1496	1	1496	1	0.00
16/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4576	5	4576	5	0.00
16/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1478	1	1478	1	0.00
16/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6866	7	6866	7	0.00
16/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6820	7	6820	7	0.00
16/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8500	9	8500	9	0.00
16/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2794	3	2794	3	800.00
16/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6911	7	6911	7	0.00
16/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11357	11	11357	11	0.00
16/09/2020	2032 On 06-May-21			Bond Future	10.74	85.1248	10.7397	85.1248	0.00
16/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3112	3	3112	3	736.00
16/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8898	9	8898	9	0.00
16/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10601	11	10601	11	0.00

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16/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8934	9	8934	9	0.00
16/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8862	9	8862	9	0.00
16/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1657	2	1657	2	0.00
16/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1629	2	1629	2	0.00
16/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1643	2	1643	2	0.00
16/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1105	1	1105	1	736.00
16/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5463	6	5463	6	0.00
16/09/2020	2032 On 05-August-21			Bond Future	10.98	86.0474	10.9839	86.0474	0.00
16/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5912	6	5912	6	0.00
16/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5880	6	5880	6	0.00
16/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5943	6	5943	6	0.00
16/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3917	4	3917	4	0.00
16/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3896	4	3896	4	0.00
16/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3874	4	3874	4	0.00
16/09/2020	2033 On 05-November-20			Bond Future	95.77	96.1282	95.7733	96.1282	10,355.00
16/09/2020	2033 On 04-February-21			Bond Future	96.77	97.1269	96.7675	97.1269	0.00
16/09/2020	2033 On 06-May-21			Bond Future	96.61	96.9731	96.6089	96.9731	0.00
16/09/2020	2033 On 05-August-21			Bond Future	97.68	98.0465	97.6780	98.0465	0.00
16/09/2020	2037 On 05-November-20			Bond Future	11.30	81.7557	11.2958	81.7557	138,919.00
16/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	341	0	341	0	0.00
16/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	326	0	326	0	0.00
16/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	333	0	333	0	0.00
16/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7780	8	7780	8	0.00
16/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7654	8	7654	8	0.00
16/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7717	8	7717	8	0.00
16/09/2020	2037 On 04-February-21			Bond Future	11.53	78.3309	11.5295	78.3309	0.00
16/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5506	6	5506	6	300.00
16/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	561	1	561	1	72.00
16/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12254	12	12254	12	0.00
16/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2248	2	2248	2	0.00
16/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1314	1	1314	1	0.00
16/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1203	1	1203	1	0.00
16/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5261	5	5261	5	0.00

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16/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1216	1	1216	1	0.00
16/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1510	1	1510	1	240.00
16/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1230	1	1230	1	0.00
16/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9229	9	9229	9	0.00
16/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3089	3	3089	3	240.00
16/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8204	8	8204	8	0.00
16/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9341	9	9341	9	0.00
16/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	619	1	619	1	300.00
16/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6486	6	6486	6	72.00
16/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8898	9	8898	9	72.00
16/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9285	9	9285	9	0.00
16/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13182	13	13182	13	0.00
16/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2935	3	2935	3	0.00
16/09/2020	2037 On 06-May-21			Bond Future	11.77	79.1700	11.7673	79.1700	0.00
16/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6878	7	6878	7	0.00
16/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6914	7	6914	7	0.00
16/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6949	7	6949	7	0.00
16/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3209	3	3209	3	0.00
16/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3190	3	3190	3	0.00
16/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3227	3	3227	3	0.00
16/09/2020	2037 On 05-August-21			Bond Future	12.02	75.7724	12.0239	75.7724	0.00
16/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6067	6	6067	6	0.00
16/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6098	6	6098	6	0.00
16/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6129	6	6129	6	0.00
16/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4759	5	4759	5	0.00
16/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4712	5	4712	5	0.00
16/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4735	5	4735	5	0.00
16/09/2020	2038 On 05-November-20			Bond Future	106.87	106.6641	106.8692	106.6641	11,137.00
16/09/2020	2038 On 04-February-21			Bond Future	106.28	106.0747	106.2809	106.0747	0.00
16/09/2020	2038 On 06-May-21			Bond Future	107.44	107.2351	107.4426	107.2351	0.00
16/09/2020	2038 On 05-August-21			Bond Future	106.91	106.6998	106.9094	106.6998	0.00
16/09/2020	2040 On 05-November-20			Bond Future	11.45	83.6707	11.4495	83.6707	72,526.00
16/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	69	0	69	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
16/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	314	0	314	0	0.00
16/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	33	0	33	0	2,000.00
16/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	148	0	148	0	2,380.00
16/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	266	0	266	0	2,000.00
16/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	322	0	322	0	0.00
16/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1371	1	1371	1	2,380.00
16/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3551	4	3551	4	0.00
16/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	329	0	329	0	0.00
16/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2823	3	2823	3	0.00
16/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2495	2	2495	2	2,000.00
16/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8336	8	8336	8	0.00
16/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14537	14	14537	14	0.00
16/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10562	10	10562	10	0.00
16/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8268	8	8268	8	0.00
16/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1944	2	1944	2	2,000.00
16/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4388	4	4388	4	0.00
16/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8890	9	8890	9	0.00
16/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12656	13	12656	13	0.00
16/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8404	8	8404	8	0.00
16/09/2020	2040 On 04-February-21			Bond Future	11.68	80.0151	11.6810	80.0151	0.00
16/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	829	1	829	1	800.00
16/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4469	5	4469	5	0.00
16/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1246	1	1246	1	0.00
16/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	372	0	372	0	500.00
16/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	419	0	419	0	800.00
16/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1260	1	1260	1	0.00
16/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1022	1	1022	1	500.00
16/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3931	4	3931	4	0.00
16/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1232	1	1232	1	0.00
16/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10026	10	10026	10	0.00
16/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4636	5	4636	5	500.00
16/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11023	11	11023	11	0.00
16/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16388	16	16388	16	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
16/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15764	16	15764	16	0.00
16/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12141	12	12141	12	0.00
16/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9905	10	9905	10	0.00
16/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9966	10	9966	10	0.00
16/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4098	4	4098	4	800.00
16/09/2020	2040 On 06-May-21			Bond Future	11.92	80.8723	11.9161	80.8723	0.00
16/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6698	7	6698	7	0.00
16/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6734	7	6734	7	0.00
16/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6663	7	6663	7	0.00
16/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3679	4	3679	4	0.00
16/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3658	4	3658	4	0.00
16/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3636	4	3636	4	0.00
16/09/2020	2040 On 05-August-21			Bond Future	12.17	77.2428	12.1698	77.2428	0.00
16/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6533	7	6533	7	0.00
16/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6597	7	6597	7	0.00
16/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6565	7	6565	7	0.00
16/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4744	5	4744	5	0.00
16/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4769	5	4769	5	0.00
16/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4793	5	4793	5	0.00
16/09/2020	2044 On 05-November-20			Bond Future	11.51	80.1475	11.5106	80.1475	47,319.00
16/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	303	0	303	0	0.00
16/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	55	0	55	0	1,815.00
16/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	113	0	113	0	0.00
16/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2261	2	2261	2	0.00
16/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	318	0	318	0	0.00
16/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2415	2	2415	2	0.00
16/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	117	0	117	0	300.00
16/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	310	0	310	0	0.00
16/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	141	0	141	0	525.00
16/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	15	0	15	0	525.00
16/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1667	2	1667	2	0.00
16/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	2	0	2	0	1,815.00
16/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	134	0	134	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
16/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	13	0	13	0	300.00
16/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1394	1	1394	1	0.00
16/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10818	11	10818	11	0.00
16/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3939	4	3939	4	1,815.00
16/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2943	3	2943	3	1,815.00
16/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21037	21	21037	21	0.00
16/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8469	9	8469	9	0.00
16/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10972	11	10972	11	0.00
16/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16662	17	16662	17	0.00
16/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8538	9	8538	9	0.00
16/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17111	17	17111	17	0.00
16/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11440	11	11440	11	0.00
16/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13382	13	13382	13	0.00
16/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4423	4	4423	4	525.00
16/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3119	3	3119	3	300.00
16/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11362	11	11362	11	0.00
16/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8608	9	8608	9	0.00
16/09/2020	2044 On 04-February-21			Bond Future	11.73	76.5812	11.7348	76.5812	0.00
16/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1099	1	1099	1	0.00
16/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1125	1	1125	1	0.00
16/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1023	1	1023	1	0.00
16/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	440	0	440	0	265.00
16/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1112	1	1112	1	0.00
16/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	747	1	747	1	0.00
16/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1897	2	1897	2	0.00
16/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10682	11	10682	11	0.00
16/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11134	11	11134	11	265.00
16/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15683	16	15683	16	0.00
16/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7906	8	7906	8	265.00
16/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10746	11	10746	11	0.00
16/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12836	13	12836	13	0.00
16/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10618	11	10618	11	0.00
16/09/2020	2044 On 06-May-21			Bond Future	11.96	77.4016	11.9623	77.4016	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
16/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6619	7	6619	7	0.00
16/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6584	7	6584	7	0.00
16/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6549	7	6549	7	0.00
16/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3768	4	3768	4	0.00
16/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3790	4	3790	4	0.00
16/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3746	4	3746	4	0.00
16/09/2020	2044 On 05-August-21			Bond Future	12.21	73.8597	12.2076	73.8597	0.00
16/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6845	7	6845	7	0.00
16/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6878	7	6878	7	0.00
16/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6812	7	6812	7	0.00
16/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4622	5	4622	5	0.00
16/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4599	5	4599	5	0.00
16/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4576	5	4576	5	0.00
16/09/2020	2046 On 05-November-20			Bond Future	95.05	95.0751	95.0535	95.0751	16,197.00
16/09/2020	2046 On 04-February-21			Bond Future	96.04	96.0631	96.0401	96.0631	0.00
16/09/2020	2046 On 06-May-21			Bond Future	95.30	95.3228	95.2989	95.3228	0.00
16/09/2020	2046 On 05-August-21			Bond Future	96.35	96.3780	96.3536	96.3780	0.00
16/09/2020	2050 On 05-November-20			Bond Future	97.33	97.2734	97.3295	97.2734	13,962.00
16/09/2020	2050 On 04-February-21			Bond Future	96.45	96.3932	96.4491	96.3932	0.00
16/09/2020	2050 On 06-May-21			Bond Future	97.50	97.4476	97.5034	97.4476	0.00
16/09/2020	2050 On 05-August-21			Bond Future	96.65	96.5978	96.6539	96.5978	0.00
16/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	AL37 On 05-November-20			Index Future	759.32	759.2520	759.3200	759.2520	0.00
16/09/2020	AL37 On 04-February-21			Index Future	767.02	766.9480	767.0150	766.9480	0.00
16/09/2020	AL37 On 06-May-21			Index Future	775.21	775.1450	775.2100	775.1450	0.00
16/09/2020	AL37 On 05-August-21			Index Future	783.52	783.4500	783.5150	783.4500	0.00
16/09/2020	AL7T On 05-November-20			Index Future	822.24	822.0690	822.2370	822.0690	0.00
16/09/2020	AL7T On 04-February-21			Index Future	830.57	830.4020	830.5690	830.4020	0.00
16/09/2020	AL7T On 06-May-21			Index Future	839.44	839.2770	839.4440	839.2770	0.00
16/09/2020	AL7T On 05-August-21			Index Future	848.44	848.2690	848.4370	848.2690	0.00
16/09/2020	ALBI On 05-November-20			Index Future	721.50	721.5660	721.5000	721.5660	226.00

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16/09/2020	ALBI On 04-February-21			Index Future	728.81	728.8800	728.8120	728.8800	0.00
16/09/2020	ALBI On 06-May-21			Index Future	736.60	736.6700	736.5990	736.6700	0.00
16/09/2020	ALBI On 05-August-21			Index Future	744.49	744.5630	744.4900	744.5630	0.00
16/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2020	ES33 On 05-November-20			Bond Future	11.90	72.5228	11.8992	72.5228	350.00
16/09/2020	ES33 On 04-February-21			Bond Future	12.18	73.2585	12.1790	73.2585	0.00
16/09/2020	ES33 On 06-May-21			Bond Future	12.46	70.2676	12.4591	70.2676	0.00
16/09/2020	ES33 On 05-August-21			Bond Future	12.76	71.0291	12.7561	71.0291	0.00
16/09/2020	ES42 On 05-November-20			Bond Future	12.33	71.6687	12.3292	71.6687	4,789.00
16/09/2020	ES42 On 04-February-21			Bond Future	12.59	72.3963	12.5907	72.3963	0.00
16/09/2020	ES42 On 06-May-21			Bond Future	12.86	68.9131	12.8625	68.9131	0.00
16/09/2020	ES42 On 05-August-21			Bond Future	13.14	69.6603	13.1431	69.6603	0.00
16/09/2020	GOVI On 05-November-20			GOVI	712.76	712.8140	712.7560	712.8140	1,008.00
16/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	250740	25	250740	25	0.00
16/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	250940	25	250940	25	0.00
16/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	250840	25	250840	25	0.00
16/09/2020	GOVI On 04-February-21			GOVI	719.98	720.0400	719.9780	720.0400	0.00
16/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	309620	31	309620	31	0.00
16/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	309720	31	309720	31	0.00
16/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	309820	31	309820	31	0.00
16/09/2020	GOVI On 06-May-21			GOVI	727.67	727.7350	727.6710	727.7350	0.00
16/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	490010	49	490010	49	0.00
16/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	489810	49	489810	49	0.00
16/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	489910	49	489910	49	0.00
16/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-August-21			GOVI	735.47	735.5320	735.4670	735.5320	0.00
16/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	163170	16	163170	16	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
16/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	163270	16	163270	16	0.00
16/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	163370	16	163370	16	0.00
16/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2020	IGOV On 05-November-20			Index Future	259.25	259.5200	259.2530	259.5200	1,203.00
16/09/2020	IGOV On 04-February-21			Index Future	261.94	262.2150	261.9440	262.2150	0.00
16/09/2020	IGOV On 06-May-21			Index Future	264.81	265.0810	264.8060	265.0810	0.00
16/09/2020	IGOV On 05-August-21			Index Future	267.71	267.9830	267.7060	267.9830	0.00
16/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
16/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
16/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
16/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.26	90.2600	90.2600	90.2600	0.00
16/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.16	89.1600	89.1600	89.1600	0.00
16/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.37	90.3800	90.3700	90.3800	51.00
16/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.75	89.7600	89.7500	89.7600	0.00
16/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.80	89.8100	89.8000	89.8100	0.00
16/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.90	92.9100	92.9000	92.9100	0.00
16/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.35	93.3700	93.3500	93.3700	0.00
16/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.69	85.7300	85.6900	85.7300	0.00
16/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.19	91.2500	91.1900	91.2500	0.00
16/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.23	79.4100	79.2300	79.4100	0.00
16/09/2020	IS10 On 16-March-26			Interest Rate Swap	75.83	76.0100	75.8300	76.0100	0.00
16/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.32	74.5100	74.3200	74.5100	0.00
16/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.44	76.6400	76.4400	76.6400	0.00
16/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.56	80.7800	80.5600	80.7800	0.00
16/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.15	79.3900	79.1500	79.3900	0.00
16/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.33	81.6000	81.3300	81.6000	0.00
16/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.26	87.5300	87.2600	87.5300	0.00
16/09/2020	IS10 On 20-December-27			Interest Rate Swap	87.76	88.0600	87.7600	88.0600	0.00
16/09/2020	IS10 On 22-March-28			Interest Rate Swap	80.87	81.1900	80.8700	81.1900	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
16/09/2020	IS10 On 20-June-28			Interest Rate Swap	88.84	89.1500	88.8400	89.1500	0.00
16/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.36	96.6550	3.3580	96.6550	0.00
16/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.28	96.7250	3.2750	96.7250	0.00
16/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.26	96.7400	3.2600	96.7400	0.00
16/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.24	96.7800	3.2400	96.7800	30,010.00
16/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7500	3.2500	96.7500	0.00
16/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.28	96.7300	3.2800	96.7300	0.00
16/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.31	96.6950	3.3050	96.6950	0.00
16/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.40	96.5950	3.3950	96.5950	0.00
16/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.51	96.4700	3.5100	96.4700	30,000.00
16/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.71	96.2700	3.7100	96.2700	0.00
16/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.87	96.1150	3.8650	96.1150	0.00
16/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.10	95.8800	4.1000	95.8800	0.00
16/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	4.4000	4.4000	4.4000	0.00
16/09/2020	R023 On 05-November-20			Bond Future	4.47	108.6349	4.4750	108.6349	34,442.00
16/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6497	7	6497	7	0.00
16/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6518	7	6518	7	0.00
16/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6476	7	6476	7	0.00
16/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R023 On 04-February-21			Bond Future	4.53	109.7369	4.5317	109.7369	0.00
16/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3537	4	3537	4	0.00
16/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3575	4	3575	4	0.00
16/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3556	4	3556	4	0.00
16/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	8	0	0.00
16/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	8	0	0.00
16/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	7	0	7	0	0.00
16/09/2020	R023 On 06-May-21			Bond Future	4.56	107.0036	4.5609	107.0036	0.00
16/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5157	5	5157	5	0.00
16/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5190	5	5190	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
16/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5173	5	5173	5	0.00
16/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
16/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
16/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
16/09/2020	R023 On 05-August-21			Bond Future	4.60	108.1629	4.5963	108.1629	0.00
16/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1376	1	1376	1	0.00
16/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1364	1	1364	1	0.00
16/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1353	1	1353	1	0.00
16/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	294	0	294	0	0.00
16/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	298	0	298	0	0.00
16/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	291	0	291	0	0.00
16/09/2020	R035 On 05-November-20			Bond Future	11.02	86.4345	11.0240	86.4345	106,261.00
16/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	801	1	801	1	0.00
16/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	818	1	818	1	0.00
16/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	785	1	785	1	0.00
16/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5398	5	5398	5	0.00
16/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5346	5	5346	5	0.00
16/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5295	5	5295	5	0.00
16/09/2020	R035 On 04-February-21			Bond Future	11.26	87.3113	11.2646	87.3113	0.00
16/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1334	1	1334	1	0.00
16/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1219	1	1219	1	0.00
16/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1205	1	1205	1	0.00
16/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3646	4	3646	4	0.00
16/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1192	1	1192	1	0.00
16/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9128	9	9128	9	0.00
16/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9184	9	9184	9	0.00
16/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8632	9	8632	9	650.00
16/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4411	4	4411	4	650.00
16/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9072	9	9072	9	0.00
16/09/2020	R035 On 06-May-21			Bond Future	11.50	83.7712	11.5006	83.7712	0.00
16/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7622	8	7622	8	0.00
16/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4854	5	4854	5	0.00
16/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9145	9	9145	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
16/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7698	8	7698	8	0.00
16/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1711	2	1711	2	793.00
16/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7660	8	7660	8	0.00
16/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2826	3	2826	3	1,650.00
16/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4169	4	4169	4	0.00
16/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6410	6	6410	6	0.00
16/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3421	3	3421	3	793.00
16/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5248	5	5248	5	793.00
16/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7066	7	7066	7	0.00
16/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2800	3	2800	3	0.00
16/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4563	5	4563	5	1,650.00
16/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2117	2	2117	2	1,650.00
16/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2817	3	2817	3	0.00
16/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9696	10	9696	10	0.00
16/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2784	3	2784	3	0.00
16/09/2020	R035 On 05-August-21			Bond Future	11.75	84.6790	11.7534	84.6790	0.00
16/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
16/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	2	0	0.00
16/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
16/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53549	54	53549	54	0.00
16/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53432	53	53432	53	0.00
16/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53665	54	53665	54	0.00
16/09/2020	R186 On 05-November-20			Bond Future	7.23	119.9395	7.2326	119.9395	91,059.00
16/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7359	7	7359	7	0.00
16/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	862	1	862	1	1,200.00
16/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7311	7	7311	7	0.00
16/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2242	2	2242	2	80.00
16/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4272	4	4272	4	1,200.00
16/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7263	7	7263	7	0.00
16/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5838	6	5838	6	3,500.00
16/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10231	10	10231	10	0.00
16/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	210	0	210	0	80.00
16/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3573	4	3573	4	3,500.00

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16/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	103	0	103	0	0.00
16/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4211	4	4211	4	0.00
16/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	823	1	823	1	0.00
16/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	36	0	36	0	0.00
16/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	382	0	382	0	0.00
16/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	3	0	3,500.00
16/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	259	0	259	0	0.00
16/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	37	0	37	0	0.00
16/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	35	0	35	0	0.00
16/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2114	2	2114	2	0.00
16/09/2020	R186 On 04-February-21			Bond Future	7.41	115.8774	7.4092	115.8774	0.00
16/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4645	5	4645	5	0.00
16/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4682	5	4682	5	0.00
16/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	4099	4	4099	4	0.00
16/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4720	5	4720	5	0.00
16/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	929	1	929	1	0.00
16/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	918	1	918	1	0.00
16/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1133	1	1133	1	15,177.00
16/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	941	1	941	1	0.00
16/09/2020	R186 On 06-May-21			Bond Future	7.59	117.1177	7.5908	117.1177	0.00
16/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14303	14	14303	14	0.00
16/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14263	14	14263	14	0.00
16/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14222	14	14222	14	0.00
16/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	43	0	43	0	0.00
16/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	43	0	43	0	0.00
16/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	42	0	42	0	0.00
16/09/2020	R186 On 05-August-21			Bond Future	7.79	113.1055	7.7902	113.1055	0.00
16/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5392	5	5392	5	0.00
16/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5424	5	5424	5	0.00
16/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5456	5	5456	5	0.00
16/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1654	2	1654	2	0.00
16/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1678	2	1678	2	0.00
16/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1666	2	1666	2	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
16/09/2020	R197 On 05-November-20			Bond Future	314.87	315.0318	314.8693	315.0318	2,902.00
16/09/2020	R197 On 04-February-21			Bond Future	310.28	310.4498	310.2824	310.4498	0.00
16/09/2020	R197 On 06-May-21			Bond Future	313.67	313.8458	313.6740	313.8458	0.00
16/09/2020	R197 On 05-August-21			Bond Future	309.14	309.3131	309.1387	309.3131	0.00
16/09/2020	R202 On 05-November-20			Bond Future	214.59	215.6815	214.5950	215.6815	7,870.00
16/09/2020	R202 On 04-February-21			Bond Future	212.65	213.7502	212.6501	213.7502	0.00
16/09/2020	R202 On 06-May-21			Bond Future	214.97	216.0883	214.9745	216.0883	0.00
16/09/2020	R202 On 05-August-21			Bond Future	213.10	214.2274	213.1005	214.2274	0.00
16/09/2020	R208 On 05-November-20			Bond Future	3.58	102.0188	3.5838	102.0188	7,525.00
16/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	466	1	466	1	0.00
16/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	463	1	463	1	0.00
16/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	459	1	459	1	0.00
16/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
16/09/2020	R209 On 05-November-20			Bond Future	10.86	66.5598	10.8609	66.5598	28,041.00
16/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	519	0	519	0	0.00
16/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	541	1	541	1	0.00
16/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	530	0	530	0	0.00
16/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5440	5	5440	5	0.00
16/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5390	5	5390	5	0.00
16/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5489	5	5489	5	0.00
16/09/2020	R209 On 04-February-21			Bond Future	11.07	67.2351	11.0665	67.2351	0.00
16/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1465	1	1465	1	0.00
16/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1481	1	1481	1	0.00
16/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1449	1	1449	1	0.00
16/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6910	7	6910	7	0.00
16/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6866	7	6866	7	0.00
16/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6822	7	6822	7	0.00
16/09/2020	R209 On 06-May-21			Bond Future	11.27	64.8146	11.2740	64.8146	2,175.00
16/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1884	2	1884	2	4,250.00
16/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4090	4	4090	4	0.00
16/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7007	7	7007	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
16/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7073	7	7073	7	0.00
16/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7106	7	7106	7	0.00
16/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7040	7	7040	7	0.00
16/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2363	2	2363	2	0.00
16/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2337	2	2337	2	0.00
16/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2323	2	2323	2	5,000.00
16/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2350	2	2350	2	0.00
16/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4215	4	4215	4	5,000.00
16/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7528	8	7528	8	0.00
16/09/2020	R209 On 05-August-21			Bond Future	11.49	65.5170	11.4913	65.5170	0.00
16/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5602	6	5602	6	0.00
16/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5574	6	5574	6	0.00
16/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5630	6	5630	6	0.00
16/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4094	4	4094	4	0.00
16/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4073	4	4073	4	0.00
16/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4053	4	4053	4	0.00
16/09/2020	R210 On 05-November-20			Bond Future	189.82	189.8001	189.8234	189.8001	2,243.00
16/09/2020	R210 On 04-February-21			Bond Future	191.79	191.7723	191.7938	191.7723	0.00
16/09/2020	R210 On 06-May-21			Bond Future	191.18	191.1548	191.1750	191.1548	0.00
16/09/2020	R210 On 05-August-21			Bond Future	193.29	193.2707	193.2907	193.2707	0.00
16/09/2020	R212 On 05-November-20			Bond Future	169.58	169.5362	169.5816	169.5362	6,967.00
16/09/2020	R212 On 04-February-21			Bond Future	169.04	168.9986	169.0427	168.9986	0.00
16/09/2020	R212 On 06-May-21			Bond Future	170.89	170.8472	170.8904	170.8472	0.00
16/09/2020	R212 On 05-August-21			Bond Future	170.45	170.4055	170.4488	170.4055	0.00
16/09/2020	R213 On 05-November-20			Bond Future	9.80	83.3961	9.8013	83.3961	16,453.00
16/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1457	1	1457	1	0.00
16/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1505	1	1505	1	0.00
16/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1481	1	1481	1	0.00
16/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2655	3	2655	3	0.00
16/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2588	3	2588	3	0.00
16/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2622	3	2622	3	0.00
16/09/2020	R213 On 04-February-21			Bond Future	10.02	84.2421	10.0170	84.2421	0.00
16/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1805	2	1805	2	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
16/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1785	2	1785	2	0.00
16/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1765	2	1765	2	0.00
16/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5238	5	5238	5	0.00
16/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5276	5	5276	5	0.00
16/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5200	5	5200	5	0.00
16/09/2020	R213 On 06-May-21			Bond Future	10.23	81.6143	10.2288	81.6143	0.00
16/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9320	9	9320	9	0.00
16/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9356	9	9356	9	0.00
16/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9284	9	9284	9	0.00
16/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1103	1	1103	1	0.00
16/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1093	1	1093	1	0.00
16/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1083	1	1083	1	0.00
16/09/2020	R213 On 05-August-21			Bond Future	10.46	82.4986	10.4567	82.4986	0.00
16/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5519	6	5519	6	0.00
16/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5489	6	5489	6	0.00
16/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5459	6	5459	6	0.00
16/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3508	4	3508	4	0.00
16/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3528	4	3528	4	0.00
16/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3489	4	3489	4	0.00
16/09/2020	R214 On 05-November-20			Bond Future	11.15	64.1705	11.1460	64.1705	19,028.00
16/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	503	0	503	0	0.00
16/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	514	0	514	0	0.00
16/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	493	0	493	0	0.00
16/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5854	6	5854	6	0.00
16/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5801	6	5801	6	0.00
16/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5748	6	5748	6	0.00
16/09/2020	R214 On 04-February-21			Bond Future	11.35	64.8215	11.3518	64.8215	0.00
16/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1402	1	1402	1	0.00
16/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1434	1	1434	1	0.00
16/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1418	1	1418	1	0.00
16/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7395	7	7395	7	0.00
16/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7349	7	7349	7	0.00
16/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7442	7	7442	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
16/09/2020	R214 On 06-May-21			Bond Future	11.55	62.2380	11.5523	62.2380	0.00
16/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6397	6	6397	6	0.00
16/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6365	6	6365	6	0.00
16/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6333	6	6333	6	0.00
16/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2838	3	2838	3	0.00
16/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2853	3	2853	3	0.00
16/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2822	3	2822	3	0.00
16/09/2020	R214 On 05-August-21			Bond Future	11.77	62.9125	11.7654	62.9125	0.00
16/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5566	6	5566	6	0.00
16/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5594	6	5594	6	0.00
16/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5622	6	5622	6	0.00
16/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4323	4	4323	4	0.00
16/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4302	4	4302	4	0.00
16/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4345	4	4345	4	0.00
16/09/2020	R248 On 05-November-20			Bond Future	11.47	79.0598	11.4691	79.0598	112,159.00
16/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	150	0	150	0	0.00
16/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1349	1	1349	1	950.00
16/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	134	0	134	0	950.00
16/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	146	0	146	0	0.00
16/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	142	0	142	0	0.00
16/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10850	11	10850	11	0.00
16/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10929	11	10929	11	0.00
16/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11088	11	11088	11	0.00
16/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10770	11	10770	11	0.00
16/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4574	5	4574	5	0.00
16/09/2020	R248 On 04-February-21			Bond Future	11.69	79.8618	11.6913	79.8618	0.00
16/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3744	4	3744	4	2,590.00
16/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1782	2	1782	2	2,590.00
16/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1295	1	1295	1	0.00
16/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1310	1	1310	1	0.00
16/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1326	1	1326	1	0.00
16/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9855	10	9855	10	0.00
16/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9980	10	9980	10	0.00

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16/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9918	10	9918	10	0.00
16/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8268	8	8268	8	0.00
16/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4988	5	4988	5	0.00
16/09/2020	R248 On 06-May-21			Bond Future	11.91	76.3051	11.9086	76.3051	0.00
16/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6469	6	6469	6	0.00
16/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6540	7	6540	7	0.00
16/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6504	6	6504	6	0.00
16/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3857	4	3857	4	0.00
16/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3834	4	3834	4	0.00
16/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3880	4	3880	4	0.00
16/09/2020	R248 On 05-August-21			Bond Future	12.14	77.1320	12.1407	77.1320	0.00
16/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6805	7	6805	7	0.00
16/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6838	7	6838	7	0.00
16/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6771	7	6771	7	0.00
16/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4630	5	4630	5	0.00
16/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4677	5	4677	5	0.00
16/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4654	5	4654	5	0.00