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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
21/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	2025 On 05-November-20			Bond Future	143.32	144.1647	143.3194	144.1647	3,891.00
21/09/2020	2025 On 04-February-21			Bond Future	143.30	144.1511	143.2962	144.1511	0.00
21/09/2020	2025 On 06-May-21			Bond Future	144.86	145.7259	144.8608	145.7259	0.00
21/09/2020	2025 On 05-August-21			Bond Future	144.93	145.8073	144.9324	145.8073	0.00

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21/09/2020	2029 On 05-November-20			Bond Future	100.35	101.6363	100.3503	101.6363	4,975.00
21/09/2020	2029 On 04-February-21			Bond Future	101.39	102.6905	101.3905	102.6905	0.00
21/09/2020	2029 On 06-May-21			Bond Future	101.36	102.6725	101.3577	102.6725	0.00
21/09/2020	2029 On 05-August-21			Bond Future	102.48	103.8085	102.4790	103.8085	0.00
21/09/2020	2030 On 05-November-20			Bond Future	9.40	94.4142	9.4018	94.4142	92,820.00
21/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4005	5	4005	5	0.00
21/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	651	1	651	1	3,000.00
21/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2530	3	2530	3	0.00
21/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	162	0	162	0	1,000.00
21/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	979	1	979	1	1,000.00
21/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1798	2	1798	2	0.00
21/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	488	1	488	1	3,000.00
21/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1827	2	1827	2	0.00
21/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2495	3	2495	3	0.00
21/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2129	3	2129	3	0.00
21/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4305	5	4305	5	0.00
21/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	75	0	75	0	3,000.00
21/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1856	2	1856	2	0.00
21/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2671	3	2671	3	0.00
21/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	666	1	666	1	14,160.00
21/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3470	4	3470	4	0.00
21/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1398	2	1398	2	3,000.00
21/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6143	7	6143	7	0.00
21/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	173	0	173	0	14,160.00
21/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	286	0	286	0	15,414.00
21/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	960	1	960	1	15,414.00
21/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5685	6	5685	6	0.00
21/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3126	3	3126	3	0.00
21/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3844	3	3844	3	0.00
21/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	274	0	274	0	3,000.00
21/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5471	5	5471	5	0.00
21/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1262	1	1262	1	2,500.00
21/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1867	2	1867	2	0.00

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21/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1625	1	1625	1	2,500.00
21/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4451	4	4451	4	0.00
21/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2391	2	2391	2	0.00
21/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	344	0	344	0	8,000.00
21/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6412	6	6412	6	0.00
21/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	890	1	890	1	14,160.00
21/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1924	2	1924	2	0.00
21/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	628	1	628	1	1,000.00
21/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1367	1	1367	1	3,000.00
21/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	711	1	711	1	2,500.00
21/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7957	7	7957	7	0.00
21/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1895	2	1895	2	0.00
21/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3086	3	3086	3	0.00
21/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1346	1	1346	1	3,000.00
21/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6527	6	6527	6	0.00
21/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3889	3	3889	3	0.00
21/09/2020	2030 On 04-February-21			Bond Future	9.62	91.3663	9.6168	91.3663	0.00
21/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	547	1	547	1	1,600.00
21/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	700	1	700	1	1,000.00
21/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1974	2	1974	2	0.00
21/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1866	2	1866	2	1,000.00
21/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	690	1	690	1	800.00
21/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1952	2	1952	2	0.00
21/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1930	2	1930	2	0.00
21/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2040	2	2040	2	1,600.00
21/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1367	2	1367	2	800.00
21/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4991	6	4991	6	0.00
21/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1830	2	1830	2	1,800.00
21/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5695	5	5695	5	0.00
21/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4678	4	4678	4	0.00
21/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8025	7	8025	7	0.00
21/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4533	4	4533	4	0.00
21/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4569	4	4569	4	0.00

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21/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4391	4	4391	4	0.00
21/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8871	8	8871	8	0.00
21/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4497	4	4497	4	0.00
21/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7974	7	7974	7	0.00
21/09/2020	2030 On 06-May-21			Bond Future	9.84	92.3434	9.8380	92.3434	0.00
21/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6606	7	6606	7	0.00
21/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2024	2	2024	2	0.00
21/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10047	11	10047	11	0.00
21/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	539	1	539	1	700.00
21/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4247	5	4247	5	0.00
21/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3895	4	3895	4	0.00
21/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10085	11	10085	11	0.00
21/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2167	2	2167	2	0.00
21/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10123	11	10123	11	0.00
21/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	776	1	776	1	0.00
21/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5563	5	5563	5	700.00
21/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11328	11	11328	11	0.00
21/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3457	3	3457	3	700.00
21/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	792	1	792	1	0.00
21/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5815	5	5815	5	0.00
21/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	784	1	784	1	0.00
21/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3171	3	3171	3	0.00
21/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1933	2	1933	2	0.00
21/09/2020	2030 On 05-August-21			Bond Future	10.08	89.3384	10.0793	89.3384	0.00
21/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5150	6	5150	6	0.00
21/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5180	6	5180	6	0.00
21/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5210	6	5210	6	0.00
21/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3419	3	3419	3	0.00
21/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3460	3	3460	3	0.00
21/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3440	3	3440	3	0.00
21/09/2020	2032 On 05-November-20			Bond Future	10.39	87.7948	10.3947	87.7948	121,002.00
21/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	686	1	686	1	0.00
21/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4319	5	4319	5	0.00

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21/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	4706	6	4706	6	0.00
21/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	701	1	701	1	0.00
21/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	124	0	124	0	3,000.00
21/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	485	1	485	1	3,000.00
21/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	315	1	315	1	1,000.00
21/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	74	0	74	0	1,000.00
21/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	671	1	671	1	0.00
21/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4616	4	4616	4	0.00
21/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8234	7	8234	7	0.00
21/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9335	8	9335	8	0.00
21/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	769	1	769	1	1,000.00
21/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6245	5	6245	5	0.00
21/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4520	4	4520	4	0.00
21/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5320	5	5320	5	0.00
21/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4568	4	4568	4	0.00
21/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	885	1	885	1	3,000.00
21/09/2020	2032 On 04-February-21			Bond Future	10.63	88.6839	10.6267	88.6839	0.00
21/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	406	1	406	1	800.00
21/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1226	2	1226	2	0.00
21/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1257	2	1257	2	0.00
21/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	816	1	816	1	800.00
21/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4115	5	4115	5	0.00
21/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1241	2	1241	2	0.00
21/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7310	7	7310	7	0.00
21/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7262	7	7262	7	0.00
21/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9002	8	9002	8	0.00
21/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3014	3	3014	3	800.00
21/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7357	7	7357	7	0.00
21/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11929	11	11929	11	0.00
21/09/2020	2032 On 06-May-21			Bond Future	10.86	85.4868	10.8627	85.4868	0.00
21/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2778	3	2778	3	736.00
21/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8336	9	8336	9	0.00
21/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10003	11	10003	11	0.00

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21/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8371	9	8371	9	0.00
21/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8301	9	8301	9	0.00
21/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1785	2	1785	2	0.00
21/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1756	2	1756	2	0.00
21/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1770	2	1770	2	0.00
21/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1196	1	1196	1	736.00
21/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5818	5	5818	5	0.00
21/09/2020	2032 On 05-August-21			Bond Future	11.11	86.4128	11.1124	86.4128	0.00
21/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5469	6	5469	6	0.00
21/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5438	6	5438	6	0.00
21/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5499	6	5499	6	0.00
21/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4171	4	4171	4	0.00
21/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4149	4	4149	4	0.00
21/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4126	4	4126	4	0.00
21/09/2020	2033 On 05-November-20			Bond Future	94.33	95.8096	94.3298	95.8096	10,329.00
21/09/2020	2033 On 04-February-21			Bond Future	95.31	96.8035	95.3076	96.8035	0.00
21/09/2020	2033 On 06-May-21			Bond Future	95.13	96.6448	95.1320	96.6448	0.00
21/09/2020	2033 On 05-August-21			Bond Future	96.18	97.7142	96.1845	97.7142	0.00
21/09/2020	2037 On 05-November-20			Bond Future	11.36	82.2467	11.3571	82.2467	138,898.00
21/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	244	0	244	0	0.00
21/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	232	0	232	0	0.00
21/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	238	0	238	0	0.00
21/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	8064	7	8064	7	0.00
21/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7935	7	7935	7	0.00
21/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7999	7	7999	7	0.00
21/09/2020	2037 On 04-February-21			Bond Future	11.59	78.8254	11.5937	78.8254	0.00
21/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5198	6	5198	6	300.00
21/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	482	1	482	1	72.00
21/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1068	1	1068	1	0.00
21/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	11877	13	11877	13	0.00
21/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2048	2	2048	2	0.00
21/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1170	1	1170	1	0.00
21/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4959	6	4959	6	0.00

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21/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1080	1	1080	1	0.00
21/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1353	2	1353	2	240.00
21/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1093	1	1093	1	0.00
21/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9475	9	9475	9	0.00
21/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3170	3	3170	3	240.00
21/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8430	8	8430	8	0.00
21/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9589	9	9589	9	0.00
21/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	625	1	625	1	300.00
21/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6670	6	6670	6	72.00
21/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9137	8	9137	8	72.00
21/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9532	9	9532	9	0.00
21/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13486	13	13486	13	0.00
21/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3010	3	3010	3	0.00
21/09/2020	2037 On 06-May-21			Bond Future	11.83	79.6687	11.8343	79.6687	0.00
21/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6579	7	6579	7	0.00
21/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6614	7	6614	7	0.00
21/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6649	7	6649	7	0.00
21/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3297	3	3297	3	0.00
21/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3278	3	3278	3	0.00
21/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3316	3	3316	3	0.00
21/09/2020	2037 On 05-August-21			Bond Future	12.09	76.2761	12.0940	76.2761	0.00
21/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	5803	6	5803	6	0.00
21/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5833	6	5833	6	0.00
21/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5864	6	5864	6	0.00
21/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4887	5	4887	5	0.00
21/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4838	4	4838	4	0.00
21/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4862	5	4862	5	0.00
21/09/2020	2038 On 05-November-20			Bond Future	105.95	106.3379	105.9521	106.3379	11,137.00
21/09/2020	2038 On 04-February-21			Bond Future	105.35	105.7434	105.3529	105.7434	0.00
21/09/2020	2038 On 06-May-21			Bond Future	106.50	106.8988	106.5034	106.8988	0.00
21/09/2020	2038 On 05-August-21			Bond Future	105.96	106.3593	105.9594	106.3593	0.00
21/09/2020	2040 On 05-November-20			Bond Future	11.52	84.0875	11.5161	84.0875	72,504.00
21/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	40	0	40	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
21/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	219	0	219	0	0.00
21/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	182	0	182	0	2,000.00
21/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	18	0	18	0	2,000.00
21/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	95	0	95	0	2,380.00
21/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	224	0	224	0	0.00
21/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1116	1	1116	1	2,380.00
21/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3158	4	3158	4	0.00
21/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	230	0	230	0	0.00
21/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2462	3	2462	3	0.00
21/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2566	2	2566	2	2,000.00
21/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8671	8	8671	8	0.00
21/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14954	14	14954	14	0.00
21/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10941	10	10941	10	0.00
21/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8601	8	8601	8	0.00
21/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1984	2	1984	2	2,000.00
21/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4566	4	4566	4	0.00
21/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9238	8	9238	8	0.00
21/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	13060	12	13060	12	0.00
21/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8741	8	8741	8	0.00
21/09/2020	2040 On 04-February-21			Bond Future	11.75	80.4345	11.7507	80.4345	0.00
21/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	718	1	718	1	800.00
21/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4160	5	4160	5	0.00
21/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1098	1	1098	1	0.00
21/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	311	0	311	0	500.00
21/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	352	0	352	0	800.00
21/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1111	1	1111	1	0.00
21/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1085	1	1085	1	0.00
21/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	893	1	893	1	500.00
21/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3639	4	3639	4	0.00
21/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4782	4	4782	4	500.00
21/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10317	10	10317	10	0.00
21/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11331	11	11331	11	0.00
21/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16765	16	16765	16	0.00

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21/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16135	15	16135	15	0.00
21/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12467	12	12467	12	0.00
21/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10194	9	10194	9	0.00
21/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10255	10	10255	10	0.00
21/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4227	4	4227	4	800.00
21/09/2020	2040 On 06-May-21			Bond Future	11.99	81.2951	11.9889	81.2951	0.00
21/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6371	7	6371	7	0.00
21/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6405	7	6405	7	0.00
21/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6336	7	6336	7	0.00
21/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3796	3	3796	3	0.00
21/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3773	3	3773	3	0.00
21/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3751	3	3751	3	0.00
21/09/2020	2040 On 05-August-21			Bond Future	12.25	77.6698	12.2461	77.6698	0.00
21/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6230	7	6230	7	0.00
21/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6292	7	6292	7	0.00
21/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6261	7	6261	7	0.00
21/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4888	5	4888	5	0.00
21/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4913	5	4913	5	0.00
21/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4939	5	4939	5	0.00
21/09/2020	2044 On 05-November-20			Bond Future	11.56	80.7958	11.5571	80.7958	47,319.00
21/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	221	0	221	0	0.00
21/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	75	0	75	0	0.00
21/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1989	2	1989	2	0.00
21/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	34	0	34	0	1,815.00
21/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	232	0	232	0	0.00
21/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2136	3	2136	3	0.00
21/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	77	0	77	0	300.00
21/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	226	0	226	0	0.00
21/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	8	0	8	0	525.00
21/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1430	2	1430	2	0.00
21/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	1	0	1	0	1,815.00
21/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	95	0	95	0	525.00
21/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	90	0	90	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
21/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1176	2	1176	2	0.00
21/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	7	0	7	0	300.00
21/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11073	10	11073	10	0.00
21/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4003	4	4003	4	1,815.00
21/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2965	3	2965	3	1,815.00
21/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21337	20	21337	20	0.00
21/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8685	8	8685	8	0.00
21/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16957	16	16957	16	0.00
21/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11229	10	11229	10	0.00
21/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8756	8	8756	8	0.00
21/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17407	17	17407	17	0.00
21/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11703	11	11703	11	0.00
21/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13662	13	13662	13	0.00
21/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4508	4	4508	4	525.00
21/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11623	11	11623	11	0.00
21/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3148	3	3148	3	300.00
21/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8828	8	8828	8	0.00
21/09/2020	2044 On 04-February-21			Bond Future	11.78	77.2346	11.7835	77.2346	0.00
21/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	988	1	988	1	0.00
21/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1012	1	1012	1	0.00
21/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	382	0	382	0	265.00
21/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1000	1	1000	1	0.00
21/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	917	1	917	1	0.00
21/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	662	1	662	1	0.00
21/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1741	2	1741	2	0.00
21/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10876	10	10876	10	0.00
21/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11334	11	11334	11	265.00
21/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15931	15	15931	15	0.00
21/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8056	7	8056	7	265.00
21/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10941	10	10941	10	0.00
21/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13057	12	13057	12	0.00
21/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10811	10	10811	10	0.00
21/09/2020	2044 On 06-May-21			Bond Future	12.01	78.0609	12.0133	78.0609	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
21/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6374	7	6374	7	0.00
21/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6340	7	6340	7	0.00
21/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6305	7	6305	7	0.00
21/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3834	4	3834	4	0.00
21/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3856	4	3856	4	0.00
21/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3811	3	3811	3	0.00
21/09/2020	2044 On 05-August-21			Bond Future	12.26	74.5258	12.2611	74.5258	0.00
21/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6615	7	6615	7	0.00
21/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6647	7	6647	7	0.00
21/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6582	7	6582	7	0.00
21/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4705	4	4705	4	0.00
21/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4682	4	4682	4	0.00
21/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4658	4	4658	4	0.00
21/09/2020	2046 On 05-November-20			Bond Future	93.22	94.1281	93.2153	94.1281	16,211.00
21/09/2020	2046 On 04-February-21			Bond Future	94.18	95.1046	94.1816	95.1046	0.00
21/09/2020	2046 On 06-May-21			Bond Future	93.42	94.3527	93.4191	94.3527	0.00
21/09/2020	2046 On 05-August-21			Bond Future	94.45	95.3967	94.4527	95.3967	0.00
21/09/2020	2050 On 05-November-20			Bond Future	95.12	96.8336	95.1211	96.8336	13,890.00
21/09/2020	2050 On 04-February-21			Bond Future	94.22	95.9472	94.2165	95.9472	0.00
21/09/2020	2050 On 06-May-21			Bond Future	95.25	96.9955	95.2453	96.9955	0.00
21/09/2020	2050 On 05-August-21			Bond Future	94.37	96.1403	94.3706	96.1403	0.00
21/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	AL37 On 05-November-20			Index Future	755.78	758.8430	755.7810	758.8430	0.00
21/09/2020	AL37 On 04-February-21			Index Future	763.43	766.5270	763.4260	766.5270	0.00
21/09/2020	AL37 On 06-May-21			Index Future	771.57	774.7130	771.5730	774.7130	0.00
21/09/2020	AL37 On 05-August-21			Index Future	779.84	783.0110	779.8360	783.0110	0.00
21/09/2020	AL7T On 05-November-20			Index Future	817.64	824.9540	817.6350	824.9540	0.00
21/09/2020	AL7T On 04-February-21			Index Future	825.91	833.3080	825.9060	833.3080	0.00
21/09/2020	AL7T On 06-May-21			Index Future	834.72	842.2070	834.7200	842.2070	0.00
21/09/2020	AL7T On 05-August-21			Index Future	843.66	851.2290	843.6590	851.2290	0.00
21/09/2020	ALBI On 05-November-20			Index Future	718.18	724.0240	718.1780	724.0240	226.00

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21/09/2020	ALBI On 04-February-21			Index Future	725.44	731.3560	725.4420	731.3560	0.00
21/09/2020	ALBI On 06-May-21			Index Future	733.18	739.1660	733.1840	739.1660	0.00
21/09/2020	ALBI On 05-August-21			Index Future	741.04	747.0840	741.0350	747.0840	0.00
21/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2020	ES33 On 05-November-20			Bond Future	11.95	72.9935	11.9536	72.9935	350.00
21/09/2020	ES33 On 04-February-21			Bond Future	12.24	73.7327	12.2361	73.7327	0.00
21/09/2020	ES33 On 06-May-21			Bond Future	12.52	70.7459	12.5188	70.7459	0.00
21/09/2020	ES33 On 05-August-21			Bond Future	12.82	71.5122	12.8187	71.5122	0.00
21/09/2020	ES42 On 05-November-20			Bond Future	12.38	72.1885	12.3840	72.1885	4,789.00
21/09/2020	ES42 On 04-February-21			Bond Future	12.65	72.9200	12.6482	72.9200	0.00
21/09/2020	ES42 On 06-May-21			Bond Future	12.92	69.4414	12.9229	69.4414	0.00
21/09/2020	ES42 On 05-August-21			Bond Future	13.21	70.1940	13.2066	70.1940	0.00
21/09/2020	GOVI On 05-November-20			GOVI	709.41	715.1570	709.4090	715.1570	1,007.00
21/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	284210	23	284210	23	0.00
21/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	284410	23	284410	23	0.00
21/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	284310	23	284310	23	0.00
21/09/2020	GOVI On 04-February-21			GOVI	716.59	722.3990	716.5860	722.3990	0.00
21/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	343540	29	343540	29	0.00
21/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	343640	29	343640	29	0.00
21/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	343740	29	343740	29	0.00
21/09/2020	GOVI On 06-May-21			GOVI	724.23	730.1140	724.2320	730.1140	0.00
21/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	455620	51	455620	51	0.00
21/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	455420	51	455420	51	0.00
21/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	455520	51	455520	51	0.00
21/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-August-21			GOVI	731.99	737.9340	731.9880	737.9340	0.00
21/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	128380	19	128380	19	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
21/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	128480	19	128480	19	0.00
21/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	128580	19	128580	19	0.00
21/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2020	IGOV On 05-November-20			Index Future	256.79	258.8760	256.7880	258.8760	1,201.00
21/09/2020	IGOV On 04-February-21			Index Future	259.45	261.5620	259.4490	261.5620	0.00
21/09/2020	IGOV On 06-May-21			Index Future	262.28	264.4180	262.2800	264.4180	0.00
21/09/2020	IGOV On 05-August-21			Index Future	265.15	267.3130	265.1510	267.3130	0.00
21/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
21/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
21/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1600	92.1700	92.1600	0.00
21/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.30	90.2900	90.3000	90.2900	0.00
21/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.23	89.2100	89.2300	89.2100	0.00
21/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.48	90.4500	90.4800	90.4500	51.00
21/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.87	89.8400	89.8700	89.8400	0.00
21/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.96	89.9100	89.9600	89.9100	0.00
21/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.10	93.0200	93.1000	93.0200	0.00
21/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.61	93.5000	93.6100	93.5000	0.00
21/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.02	85.8900	86.0200	85.8900	0.00
21/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.57	91.4300	91.5700	91.4300	0.00
21/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.87	79.4100	79.8700	79.4100	0.00
21/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.50	76.0100	76.5000	76.0100	0.00
21/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.01	74.5000	75.0100	74.5000	0.00
21/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.14	76.6100	77.1400	76.6100	0.00
21/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.24	80.7200	81.2400	80.7200	0.00
21/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.83	79.3100	79.8300	79.3100	0.00
21/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.00	81.4900	82.0000	81.4900	0.00
21/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.91	87.4100	87.9100	87.4100	0.00
21/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.42	87.9200	88.4200	87.9200	0.00
21/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.56	81.0500	81.5600	81.0500	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
21/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.52	89.0100	89.5200	89.0100	0.00
21/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.40	96.6250	3.3950	96.6250	0.00
21/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.41	96.6400	3.4100	96.6400	0.00
21/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.35	96.6850	3.3450	96.6850	30,010.00
21/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.36	96.6600	3.3600	96.6600	0.00
21/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.40	96.6400	3.4000	96.6400	0.00
21/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.41	96.6200	3.4100	96.6200	0.00
21/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.55	96.5150	3.5450	96.5150	0.00
21/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.3550	3.7050	96.3550	30,000.00
21/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.2100	3.8600	96.2100	0.00
21/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.05	96.0500	4.0500	96.0500	0.00
21/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.26	95.8250	4.2550	95.8250	0.00
21/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.60	95.4900	4.6000	95.4900	0.00
21/09/2020	R023 On 05-November-20			Bond Future	4.65	108.3315	4.6466	108.3315	34,442.00
21/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6110	6	6110	6	0.00
21/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6130	6	6130	6	0.00
21/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6089	6	6089	6	0.00
21/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R023 On 04-February-21			Bond Future	4.73	109.4285	4.7271	109.4285	0.00
21/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3150	3	3150	3	0.00
21/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3187	3	3187	3	0.00
21/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3169	3	3169	3	0.00
21/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	13	0	13	0	0.00
21/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	14	0	14	0	0.00
21/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	13	0	13	0	0.00
21/09/2020	R023 On 06-May-21			Bond Future	4.79	106.6906	4.7858	106.6906	0.00
21/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4759	5	4759	5	0.00
21/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4792	5	4792	5	0.00
21/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4776	5	4776	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
21/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
21/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
21/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
21/09/2020	R023 On 05-August-21			Bond Future	4.86	107.8459	4.8604	107.8459	0.00
21/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1091	1	1091	1	0.00
21/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1080	1	1080	1	0.00
21/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1070	1	1070	1	0.00
21/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	413	0	413	0	0.00
21/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	418	0	418	0	0.00
21/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	409	0	409	0	0.00
21/09/2020	R035 On 05-November-20			Bond Future	11.11	86.8719	11.1055	86.8719	106,272.00
21/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	600	1	600	1	0.00
21/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	614	1	614	1	0.00
21/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	586	1	586	1	0.00
21/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5711	5	5711	5	0.00
21/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5656	5	5656	5	0.00
21/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5602	5	5602	5	0.00
21/09/2020	R035 On 04-February-21			Bond Future	11.35	87.7515	11.3499	87.7515	0.00
21/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1158	1	1158	1	0.00
21/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1054	1	1054	1	0.00
21/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1042	1	1042	1	0.00
21/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3325	4	3325	4	0.00
21/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1029	1	1029	1	0.00
21/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9482	9	9482	9	0.00
21/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9539	9	9539	9	0.00
21/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8975	8	8975	8	650.00
21/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4609	4	4609	4	650.00
21/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9425	9	9425	9	0.00
21/09/2020	R035 On 06-May-21			Bond Future	11.59	84.2150	11.5896	84.2150	0.00
21/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7220	8	7220	8	0.00
21/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7294	8	7294	8	0.00
21/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4526	5	4526	5	0.00
21/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8714	9	8714	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
21/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1536	2	1536	2	793.00
21/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2584	3	2584	3	1,650.00
21/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3866	4	3866	4	0.00
21/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6036	7	6036	7	0.00
21/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7257	8	7257	8	0.00
21/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3571	3	3571	3	793.00
21/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5469	5	5469	5	793.00
21/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7348	7	7348	7	0.00
21/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2922	3	2922	3	0.00
21/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4759	4	4759	4	1,650.00
21/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2210	2	2210	2	1,650.00
21/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	10045	9	10045	9	0.00
21/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2939	3	2939	3	0.00
21/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2905	3	2905	3	0.00
21/09/2020	R035 On 05-August-21			Bond Future	11.85	85.1272	11.8464	85.1272	0.00
21/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
21/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	2	0	0.00
21/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
21/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	54078	53	54078	53	0.00
21/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53962	53	53962	53	0.00
21/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	54195	53	54195	53	0.00
21/09/2020	R186 On 05-November-20			Bond Future	7.34	119.8818	7.3430	119.8818	90,773.00
21/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6774	7	6774	7	0.00
21/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	603	1	603	1	1,200.00
21/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6726	7	6726	7	0.00
21/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1800	2	1800	2	80.00
21/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6678	7	6678	7	0.00
21/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3726	4	3726	4	1,200.00
21/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	118	0	118	0	80.00
21/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3051	3	3051	3	3,500.00
21/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5263	6	5263	6	3,500.00
21/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9642	10	9642	10	0.00
21/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	117	0	117	0	0.00

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21/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	448	0	448	0	0.00
21/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4708	4	4708	4	0.00
21/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	970	1	970	1	0.00
21/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	39	0	39	0	0.00
21/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	3	0	3,500.00
21/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	302	0	302	0	0.00
21/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	41	0	41	0	0.00
21/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	38	0	38	0	0.00
21/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2443	2	2443	2	0.00
21/09/2020	R186 On 04-February-21			Bond Future	7.53	115.8170	7.5264	115.8170	0.00
21/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4175	5	4175	5	0.00
21/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4211	5	4211	5	0.00
21/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3652	4	3652	4	0.00
21/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4247	5	4247	5	0.00
21/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1054	1	1054	1	0.00
21/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1041	1	1041	1	0.00
21/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1282	1	1282	1	15,177.00
21/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1067	1	1067	1	0.00
21/09/2020	R186 On 06-May-21			Bond Future	7.72	117.0551	7.7153	117.0551	0.00
21/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13706	14	13706	14	0.00
21/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13666	14	13666	14	0.00
21/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13626	14	13626	14	0.00
21/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	50	0	50	0	0.00
21/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	51	0	51	0	0.00
21/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	49	0	49	0	0.00
21/09/2020	R186 On 05-August-21			Bond Future	7.92	113.0417	7.9227	113.0417	0.00
21/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4955	5	4955	5	0.00
21/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4986	5	4986	5	0.00
21/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5017	5	5017	5	0.00
21/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1825	2	1825	2	0.00
21/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1852	2	1852	2	0.00
21/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1839	2	1839	2	0.00
21/09/2020	R197 On 05-November-20			Bond Future	314.56	314.6698	314.5633	314.6698	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2020	R197 On 04-February-21			Bond Future	309.97	310.0786	309.9688	310.0786	0.00
21/09/2020	R197 On 06-May-21			Bond Future	313.35	313.4665	313.3538	313.4665	0.00
21/09/2020	R197 On 05-August-21			Bond Future	308.81	308.9283	308.8138	308.9283	0.00
21/09/2020	R202 On 05-November-20			Bond Future	212.91	216.1049	212.9070	216.1049	7,870.00
21/09/2020	R202 On 04-February-21			Bond Future	210.94	214.1742	210.9415	214.1742	0.00
21/09/2020	R202 On 06-May-21			Bond Future	213.24	216.5140	213.2449	216.5140	0.00
21/09/2020	R202 On 05-August-21			Bond Future	211.35	214.6568	211.3513	214.6568	0.00
21/09/2020	R208 On 05-November-20			Bond Future	3.46	102.0143	3.4571	102.0143	7,525.00
21/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	516	1	516	1	0.00
21/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	512	1	512	1	0.00
21/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	508	1	508	1	0.00
21/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/09/2020	R209 On 05-November-20			Bond Future	10.92	67.0482	10.9183	67.0482	28,041.00
21/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	396	1	396	1	0.00
21/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	415	1	415	1	0.00
21/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	406	1	406	1	0.00
21/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5629	5	5629	5	0.00
21/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5577	5	5577	5	0.00
21/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5680	5	5680	5	0.00
21/09/2020	R209 On 04-February-21			Bond Future	11.13	67.7271	11.1263	67.7271	0.00
21/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1324	2	1324	2	0.00
21/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1339	2	1339	2	0.00
21/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1309	2	1309	2	0.00
21/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7086	7	7086	7	0.00
21/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7042	7	7042	7	0.00
21/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6997	6	6997	6	0.00
21/09/2020	R209 On 06-May-21			Bond Future	11.34	65.3109	11.3362	65.3109	2,505.00
21/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1746	2	1746	2	4,750.00
21/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3878	4	3878	4	0.00
21/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6742	7	6742	7	0.00
21/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6807	7	6807	7	0.00

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21/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6839	7	6839	7	0.00
21/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6774	7	6774	7	0.00
21/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2420	2	2420	2	0.00
21/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2392	2	2392	2	0.00
21/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2378	2	2378	2	6,000.00
21/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2406	2	2406	2	0.00
21/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4324	4	4324	4	6,000.00
21/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7712	7	7712	7	0.00
21/09/2020	R209 On 05-August-21			Bond Future	11.56	66.0184	11.5560	66.0184	0.00
21/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5376	6	5376	6	0.00
21/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5349	6	5349	6	0.00
21/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5404	6	5404	6	0.00
21/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4194	4	4194	4	0.00
21/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4172	4	4172	4	0.00
21/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4151	4	4151	4	0.00
21/09/2020	R210 On 05-November-20			Bond Future	187.55	189.7717	187.5533	189.7717	2,243.00
21/09/2020	R210 On 04-February-21			Bond Future	189.50	191.7402	189.4975	191.7402	0.00
21/09/2020	R210 On 06-May-21			Bond Future	188.85	191.1198	188.8516	191.1198	0.00
21/09/2020	R210 On 05-August-21			Bond Future	190.94	193.2345	190.9409	193.2345	0.00
21/09/2020	R212 On 05-November-20			Bond Future	169.51	169.4767	169.5074	169.4767	6,967.00
21/09/2020	R212 On 04-February-21			Bond Future	168.97	168.9355	168.9654	168.9355	0.00
21/09/2020	R212 On 06-May-21			Bond Future	170.81	170.7812	170.8105	170.7812	0.00
21/09/2020	R212 On 05-August-21			Bond Future	170.37	170.3381	170.3675	170.3381	0.00
21/09/2020	R213 On 05-November-20			Bond Future	9.89	83.7493	9.8889	83.7493	16,453.00
21/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1166	2	1166	2	0.00
21/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1208	2	1208	2	0.00
21/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1187	2	1187	2	0.00
21/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2854	2	2854	2	0.00
21/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2782	2	2782	2	0.00
21/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2818	2	2818	2	0.00
21/09/2020	R213 On 04-February-21			Bond Future	10.11	84.5974	10.1085	84.5974	0.00
21/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1583	2	1583	2	0.00
21/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1565	2	1565	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
21/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1547	2	1547	2	0.00
21/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5514	5	5514	5	0.00
21/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5554	5	5554	5	0.00
21/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5475	5	5475	5	0.00
21/09/2020	R213 On 06-May-21			Bond Future	10.32	81.9723	10.3243	81.9723	0.00
21/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8882	10	8882	10	0.00
21/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8917	10	8917	10	0.00
21/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8847	10	8847	10	0.00
21/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1169	1	1169	1	0.00
21/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1158	1	1158	1	0.00
21/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1148	1	1148	1	0.00
21/09/2020	R213 On 05-August-21			Bond Future	10.56	82.8601	10.5564	82.8601	0.00
21/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5185	6	5185	6	0.00
21/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5156	6	5156	6	0.00
21/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5127	6	5127	6	0.00
21/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3684	3	3684	3	0.00
21/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3705	3	3705	3	0.00
21/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3663	3	3663	3	0.00
21/09/2020	R214 On 05-November-20			Bond Future	11.20	64.6592	11.2033	64.6592	19,028.00
21/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	382	1	382	1	0.00
21/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	391	1	391	1	0.00
21/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	374	1	374	1	0.00
21/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6052	5	6052	5	0.00
21/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5997	5	5997	5	0.00
21/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5943	5	5943	5	0.00
21/09/2020	R214 On 04-February-21			Bond Future	11.41	65.3140	11.4117	65.3140	0.00
21/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1265	2	1265	2	0.00
21/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1294	2	1294	2	0.00
21/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1279	2	1279	2	0.00
21/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7577	7	7577	7	0.00
21/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7530	7	7530	7	0.00
21/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7625	7	7625	7	0.00
21/09/2020	R214 On 06-May-21			Bond Future	11.61	62.7350	11.6147	62.7350	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
21/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6139	7	6139	7	0.00
21/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6107	7	6107	7	0.00
21/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6076	7	6076	7	0.00
21/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2905	3	2905	3	0.00
21/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2921	3	2921	3	0.00
21/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2889	3	2889	3	0.00
21/09/2020	R214 On 05-August-21			Bond Future	11.83	63.4145	11.8304	63.4145	0.00
21/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5340	6	5340	6	0.00
21/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5367	6	5367	6	0.00
21/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5394	6	5394	6	0.00
21/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4425	4	4425	4	0.00
21/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4403	4	4403	4	0.00
21/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4447	4	4447	4	0.00
21/09/2020	R248 On 05-November-20			Bond Future	11.51	79.7199	11.5106	79.7199	112,716.00
21/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	103	0	103	0	0.00
21/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	91	0	91	0	950.00
21/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1143	2	1143	2	950.00
21/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	100	0	100	0	0.00
21/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	97	0	97	0	0.00
21/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11078	10	11078	10	0.00
21/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11158	10	11158	10	0.00
21/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11319	10	11319	10	0.00
21/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10998	10	10998	10	0.00
21/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4643	4	4643	4	0.00
21/09/2020	R248 On 04-February-21			Bond Future	11.73	80.5272	11.7349	80.5272	0.00
21/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3535	4	3535	4	2,590.00
21/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1639	2	1639	2	2,590.00
21/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1178	1	1178	1	0.00
21/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1192	1	1192	1	0.00
21/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1207	1	1207	1	0.00
21/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10015	9	10015	9	0.00
21/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10141	9	10141	9	0.00
21/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10078	9	10078	9	0.00

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21/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8404	8	8404	8	0.00
21/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5057	5	5057	5	0.00
21/09/2020	R248 On 06-May-21			Bond Future	11.95	76.9764	11.9543	76.9764	0.00
21/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6243	7	6243	7	0.00
21/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6313	7	6313	7	0.00
21/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6278	7	6278	7	0.00
21/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3913	4	3913	4	0.00
21/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3890	4	3890	4	0.00
21/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3936	4	3936	4	0.00
21/09/2020	R248 On 05-August-21			Bond Future	12.19	77.8103	12.1886	77.8103	0.00
21/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6592	7	6592	7	0.00
21/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6625	7	6625	7	0.00
21/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6559	7	6559	7	0.00
21/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4703	4	4703	4	0.00
21/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4751	4	4751	4	0.00
21/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4727	4	4727	4	0.00