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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
22/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	2025 On 05-November-20			Bond Future	143.39	143.3194	143.3853	143.3194	3,906.00
22/09/2020	2025 On 04-February-21			Bond Future	143.36	143.2962	143.3629	143.2962	0.00
22/09/2020	2025 On 06-May-21			Bond Future	144.94	144.8608	144.9390	144.8608	0.00
22/09/2020	2025 On 05-August-21			Bond Future	145.02	144.9324	145.0183	144.9324	0.00

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22/09/2020	2029 On 05-November-20			Bond Future	100.02	100.3503	100.0208	100.3503	4,975.00
22/09/2020	2029 On 04-February-21			Bond Future	101.06	101.3905	101.0577	101.3905	0.00
22/09/2020	2029 On 06-May-21			Bond Future	101.03	101.3577	101.0288	101.3577	0.00
22/09/2020	2029 On 05-August-21			Bond Future	102.15	102.4790	102.1513	102.4790	0.00
22/09/2020	2030 On 05-November-20			Bond Future	9.50	93.6744	9.5016	93.6744	92,540.00
22/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	3564	4	3564	4	0.00
22/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	506	1	506	1	3,000.00
22/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2175	3	2175	3	0.00
22/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	114	0	114	0	1,000.00
22/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	784	1	784	1	1,000.00
22/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1507	2	1507	2	0.00
22/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	372	0	372	0	3,000.00
22/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2143	2	2143	2	0.00
22/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1807	2	1807	2	0.00
22/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1533	2	1533	2	0.00
22/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	50	0	50	0	3,000.00
22/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3850	4	3850	4	0.00
22/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1559	2	1559	2	0.00
22/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2306	3	2306	3	0.00
22/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	519	1	519	1	14,160.00
22/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3055	3	3055	3	0.00
22/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1150	1	1150	1	3,000.00
22/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5630	6	5630	6	0.00
22/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	122	0	122	0	14,160.00
22/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	210	0	210	0	15,414.00
22/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	768	1	768	1	15,414.00
22/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5183	6	5183	6	0.00
22/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3504	3	3504	3	0.00
22/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4267	4	4267	4	0.00
22/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	331	0	331	0	3,000.00
22/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5965	5	5965	5	0.00
22/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1467	1	1467	1	2,500.00
22/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	2140	2	2140	2	0.00

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22/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1873	2	1873	2	2,500.00
22/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	413	0	413	0	8,000.00
22/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4905	4	4905	4	0.00
22/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2713	2	2713	2	0.00
22/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2203	2	2203	2	0.00
22/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6932	6	6932	6	0.00
22/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	1045	1	1045	1	14,160.00
22/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	744	1	744	1	1,000.00
22/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2171	2	2171	2	0.00
22/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1586	1	1586	1	3,000.00
22/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	839	1	839	1	2,500.00
22/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8503	8	8503	8	0.00
22/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3462	3	3462	3	0.00
22/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1561	1	1561	1	3,000.00
22/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7050	7	7050	7	0.00
22/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4315	4	4315	4	0.00
22/09/2020	2030 On 04-February-21			Bond Future	9.72	90.6184	9.7211	90.6184	0.00
22/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	461	1	461	1	1,600.00
22/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	594	1	594	1	1,000.00
22/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1748	2	1748	2	0.00
22/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1649	2	1649	2	1,000.00
22/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	586	1	586	1	800.00
22/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1729	2	1729	2	0.00
22/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1810	2	1810	2	1,600.00
22/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1708	2	1708	2	0.00
22/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1192	1	1192	1	800.00
22/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4601	5	4601	5	0.00
22/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2016	2	2016	2	1,800.00
22/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6096	6	6096	6	0.00
22/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5037	5	5037	5	0.00
22/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8497	8	8497	8	0.00
22/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4886	5	4886	5	0.00
22/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4923	5	4923	5	0.00

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22/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4737	4	4737	4	0.00
22/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9360	9	9360	9	0.00
22/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4848	4	4848	4	0.00
22/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8444	8	8444	8	0.00
22/09/2020	2030 On 06-May-21			Bond Future	9.95	91.5870	9.9457	91.5870	0.00
22/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6198	7	6198	7	0.00
22/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1820	2	1820	2	0.00
22/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9555	10	9555	10	0.00
22/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	464	1	464	1	700.00
22/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	3920	4	3920	4	0.00
22/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9593	10	9593	10	0.00
22/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3584	4	3584	4	0.00
22/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	1953	2	1953	2	0.00
22/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9631	10	9631	10	0.00
22/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	858	1	858	1	0.00
22/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5924	6	5924	6	700.00
22/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11830	11	11830	11	0.00
22/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3721	3	3721	3	700.00
22/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	876	1	876	1	0.00
22/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6186	6	6186	6	0.00
22/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	867	1	867	1	0.00
22/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3420	3	3420	3	0.00
22/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2100	2	2100	2	0.00
22/09/2020	2030 On 05-August-21			Bond Future	10.19	88.5736	10.1914	88.5736	0.00
22/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4811	5	4811	5	0.00
22/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4840	5	4840	5	0.00
22/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4869	5	4869	5	0.00
22/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3655	3	3655	3	0.00
22/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3698	3	3698	3	0.00
22/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3677	3	3677	3	0.00
22/09/2020	2032 On 05-November-20			Bond Future	10.46	86.7859	10.4583	86.7859	121,002.00
22/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	585	1	585	1	0.00
22/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4022	4	4022	4	0.00

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22/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	4400	5	4400	5	0.00
22/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	598	1	598	1	0.00
22/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	97	0	97	0	3,000.00
22/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	407	0	407	0	3,000.00
22/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	258	0	258	0	1,000.00
22/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	57	0	57	0	1,000.00
22/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	571	1	571	1	0.00
22/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4893	5	4893	5	0.00
22/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8584	8	8584	8	0.00
22/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9694	9	9694	9	0.00
22/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	839	1	839	1	1,000.00
22/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6565	6	6565	6	0.00
22/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4793	5	4793	5	0.00
22/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5618	5	5618	5	0.00
22/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4843	5	4843	5	0.00
22/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	964	1	964	1	3,000.00
22/09/2020	2032 On 04-February-21			Bond Future	10.69	87.6641	10.6931	87.6641	0.00
22/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	362	0	362	0	800.00
22/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1122	1	1122	1	0.00
22/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	740	1	740	1	800.00
22/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1151	1	1151	1	0.00
22/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3889	4	3889	4	0.00
22/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1137	1	1137	1	0.00
22/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7585	7	7585	7	0.00
22/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7537	7	7537	7	0.00
22/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9306	9	9306	9	0.00
22/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3168	3	3168	3	800.00
22/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7634	7	7634	7	0.00
22/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12265	12	12265	12	0.00
22/09/2020	2032 On 06-May-21			Bond Future	10.93	84.4557	10.9308	84.4557	0.00
22/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2618	3	2618	3	736.00
22/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8046	8	8046	8	0.00
22/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9690	10	9690	10	0.00

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22/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8081	8	8081	8	0.00
22/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8012	8	8012	8	0.00
22/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1873	2	1873	2	0.00
22/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1843	2	1843	2	0.00
22/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1858	2	1858	2	0.00
22/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1260	1	1260	1	736.00
22/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6036	6	6036	6	0.00
22/09/2020	2032 On 05-August-21			Bond Future	11.18	85.3704	11.1828	85.3704	0.00
22/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5247	5	5247	5	0.00
22/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5218	5	5218	5	0.00
22/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5277	5	5277	5	0.00
22/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4329	4	4329	4	0.00
22/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4306	4	4306	4	0.00
22/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4282	4	4282	4	0.00
22/09/2020	2033 On 05-November-20			Bond Future	93.59	94.3298	93.5889	94.3298	10,329.00
22/09/2020	2033 On 04-February-21			Bond Future	94.56	95.3076	94.5592	95.3076	0.00
22/09/2020	2033 On 06-May-21			Bond Future	94.38	95.1320	94.3825	95.1320	0.00
22/09/2020	2033 On 05-August-21			Bond Future	95.43	96.1845	95.4311	96.1845	0.00
22/09/2020	2037 On 05-November-20			Bond Future	11.46	81.3614	11.4614	81.3614	138,912.00
22/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	179	0	179	0	0.00
22/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	170	0	170	0	0.00
22/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	175	0	175	0	0.00
22/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	8638	8	8638	8	0.00
22/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	8506	8	8506	8	0.00
22/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	8572	8	8572	8	0.00
22/09/2020	2037 On 04-February-21			Bond Future	11.70	77.9305	11.7024	77.9305	0.00
22/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4799	5	4799	5	300.00
22/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	409	0	409	0	72.00
22/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	11303	12	11303	12	0.00
22/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1824	2	1824	2	0.00
22/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1021	1	1021	1	0.00
22/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	928	1	928	1	0.00
22/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	940	1	940	1	0.00

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22/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4569	5	4569	5	0.00
22/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1186	1	1186	1	240.00
22/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	951	1	951	1	0.00
22/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9975	9	9975	9	0.00
22/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3423	3	3423	3	240.00
22/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8906	8	8906	8	0.00
22/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	694	1	694	1	300.00
22/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7088	7	7088	7	72.00
22/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9630	9	9630	9	72.00
22/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10092	10	10092	10	0.00
22/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10033	10	10033	10	0.00
22/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14054	13	14054	13	0.00
22/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3253	3	3253	3	0.00
22/09/2020	2037 On 06-May-21			Bond Future	11.95	78.7638	11.9467	78.7638	0.00
22/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6165	7	6165	7	0.00
22/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6199	7	6199	7	0.00
22/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6233	7	6233	7	0.00
22/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3525	3	3525	3	0.00
22/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3505	3	3505	3	0.00
22/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3545	3	3545	3	0.00
22/09/2020	2037 On 05-August-21			Bond Future	12.21	75.3612	12.2108	75.3612	0.00
22/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	5437	6	5437	6	0.00
22/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5466	6	5466	6	0.00
22/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5496	6	5496	6	0.00
22/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5167	5	5167	5	0.00
22/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5117	5	5117	5	0.00
22/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5142	5	5142	5	0.00
22/09/2020	2038 On 05-November-20			Bond Future	105.17	105.9521	105.1683	105.9521	11,137.00
22/09/2020	2038 On 04-February-21			Bond Future	104.56	105.3529	104.5610	105.3529	0.00
22/09/2020	2038 On 06-May-21			Bond Future	105.71	106.5034	105.7107	106.5034	0.00
22/09/2020	2038 On 05-August-21			Bond Future	105.16	105.9594	105.1629	105.9594	0.00
22/09/2020	2040 On 05-November-20			Bond Future	11.63	83.1539	11.6307	83.1539	72,934.00
22/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	26	0	26	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
22/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	155	0	155	0	0.00
22/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	11	0	11	0	2,000.00
22/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	64	0	64	0	2,380.00
22/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	127	0	127	0	2,000.00
22/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	159	0	159	0	0.00
22/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	888	1	888	1	2,380.00
22/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2714	3	2714	3	0.00
22/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	164	0	164	0	0.00
22/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2078	2	2078	2	0.00
22/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2916	3	2916	3	2,000.00
22/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9340	9	9340	9	0.00
22/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15681	15	15681	15	0.00
22/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11644	11	11644	11	0.00
22/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9269	9	9269	9	0.00
22/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2275	2	2275	2	2,000.00
22/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	5073	5	5073	5	0.00
22/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9918	9	9918	9	0.00
22/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9412	9	9412	9	0.00
22/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	13780	13	13780	13	0.00
22/09/2020	2040 On 04-February-21			Bond Future	11.87	79.4909	11.8703	79.4909	0.00
22/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	606	1	606	1	800.00
22/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3766	4	3766	4	0.00
22/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	941	1	941	1	0.00
22/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	256	0	256	0	500.00
22/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	291	0	291	0	800.00
22/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	953	1	953	1	0.00
22/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	930	1	930	1	0.00
22/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	760	1	760	1	500.00
22/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3277	4	3277	4	0.00
22/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5161	5	5161	5	500.00
22/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10904	10	10904	10	0.00
22/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11941	11	11941	11	0.00
22/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17451	17	17451	17	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
22/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16815	16	16815	16	0.00
22/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13098	12	13098	12	0.00
22/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10778	10	10778	10	0.00
22/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10841	10	10841	10	0.00
22/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4575	4	4575	4	800.00
22/09/2020	2040 On 06-May-21			Bond Future	12.11	80.3409	12.1128	80.3409	0.00
22/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	5912	6	5912	6	0.00
22/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	5946	6	5946	6	0.00
22/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	5879	6	5879	6	0.00
22/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4083	4	4083	4	0.00
22/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4059	4	4059	4	0.00
22/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4035	4	4035	4	0.00
22/09/2020	2040 On 05-August-21			Bond Future	12.38	76.7052	12.3751	76.7052	0.00
22/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5800	6	5800	6	0.00
22/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5860	6	5860	6	0.00
22/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5830	6	5830	6	0.00
22/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5204	5	5204	5	0.00
22/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5231	5	5231	5	0.00
22/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5257	5	5257	5	0.00
22/09/2020	2044 On 05-November-20			Bond Future	11.68	79.8933	11.6771	79.8933	47,308.00
22/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	154	0	154	0	0.00
22/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	21	0	21	0	1,815.00
22/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	49	0	49	0	0.00
22/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1640	2	1640	2	0.00
22/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	163	0	163	0	0.00
22/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	50	0	50	0	300.00
22/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1771	2	1771	2	0.00
22/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	159	0	159	0	0.00
22/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	63	0	63	0	525.00
22/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	5	0	5	0	525.00
22/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1150	1	1150	1	0.00
22/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	1	0	1	0	1,815.00
22/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	59	0	59	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
22/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	4	0	4	0	300.00
22/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	932	1	932	1	0.00
22/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11810	11	11810	11	0.00
22/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4492	4	4492	4	1,815.00
22/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3369	3	3369	3	1,815.00
22/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22105	21	22105	21	0.00
22/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9385	9	9385	9	0.00
22/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11968	11	11968	11	0.00
22/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17722	17	17722	17	0.00
22/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9457	9	9457	9	0.00
22/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14418	14	14418	14	0.00
22/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18173	17	18173	17	0.00
22/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12446	12	12446	12	0.00
22/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	5032	5	5032	5	525.00
22/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3568	3	3568	3	300.00
22/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12366	12	12366	12	0.00
22/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9530	9	9530	9	0.00
22/09/2020	2044 On 04-February-21			Bond Future	11.91	76.3224	11.9089	76.3224	0.00
22/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	838	1	838	1	0.00
22/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	860	1	860	1	0.00
22/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	776	1	776	1	0.00
22/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	314	0	314	0	265.00
22/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	849	1	849	1	0.00
22/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	554	1	554	1	0.00
22/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1511	2	1511	2	0.00
22/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11501	11	11501	11	0.00
22/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11969	11	11969	11	265.00
22/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16638	16	16638	16	0.00
22/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8602	8	8602	8	265.00
22/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11568	11	11568	11	0.00
22/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13725	13	13725	13	0.00
22/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11435	11	11435	11	0.00
22/09/2020	2044 On 06-May-21			Bond Future	12.14	77.1386	12.1433	77.1386	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
22/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	5895	6	5895	6	0.00
22/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5862	6	5862	6	0.00
22/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5829	6	5829	6	0.00
22/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4135	4	4135	4	0.00
22/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4159	4	4159	4	0.00
22/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4111	4	4111	4	0.00
22/09/2020	2044 On 05-August-21			Bond Future	12.40	73.5934	12.3967	73.5934	0.00
22/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6150	7	6150	7	0.00
22/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6181	7	6181	7	0.00
22/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6119	7	6119	7	0.00
22/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	5026	5	5026	5	0.00
22/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	5001	5	5001	5	0.00
22/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4976	5	4976	5	0.00
22/09/2020	2046 On 05-November-20			Bond Future	93.27	93.2153	93.2720	93.2153	16,211.00
22/09/2020	2046 On 04-February-21			Bond Future	94.24	94.1816	94.2390	94.1816	0.00
22/09/2020	2046 On 06-May-21			Bond Future	93.48	93.4191	93.4842	93.4191	0.00
22/09/2020	2046 On 05-August-21			Bond Future	94.52	94.4527	94.5228	94.4527	0.00
22/09/2020	2050 On 05-November-20			Bond Future	94.66	95.1211	94.6625	95.1211	13,930.00
22/09/2020	2050 On 04-February-21			Bond Future	93.75	94.2165	93.7531	94.2165	0.00
22/09/2020	2050 On 06-May-21			Bond Future	94.78	95.2453	94.7838	95.2453	0.00
22/09/2020	2050 On 05-August-21			Bond Future	93.91	94.3706	93.9086	94.3706	0.00
22/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	AL37 On 05-November-20			Index Future	755.52	755.7810	755.5240	755.7810	0.00
22/09/2020	AL37 On 04-February-21			Index Future	763.17	763.4260	763.1730	763.4260	0.00
22/09/2020	AL37 On 06-May-21			Index Future	771.38	771.5730	771.3780	771.5730	0.00
22/09/2020	AL37 On 05-August-21			Index Future	779.68	779.8360	779.6760	779.8360	0.00
22/09/2020	AL7T On 05-November-20			Index Future	813.13	817.6350	813.1320	817.6350	0.00
22/09/2020	AL7T On 04-February-21			Index Future	821.36	825.9060	821.3630	825.9060	0.00
22/09/2020	AL7T On 06-May-21			Index Future	830.19	834.7200	830.1940	834.7200	0.00
22/09/2020	AL7T On 05-August-21			Index Future	839.13	843.6590	839.1250	843.6590	0.00
22/09/2020	ALBI On 05-November-20			Index Future	714.12	718.1780	714.1240	718.1780	226.00

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22/09/2020	ALBI On 04-February-21			Index Future	721.35	725.4420	721.3540	725.4420	0.00
22/09/2020	ALBI On 06-May-21			Index Future	729.11	733.1840	729.1090	733.1840	0.00
22/09/2020	ALBI On 05-August-21			Index Future	736.95	741.0350	736.9530	741.0350	0.00
22/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2020	ES33 On 05-November-20			Bond Future	12.07	72.2651	12.0667	72.2651	350.00
22/09/2020	ES33 On 04-February-21			Bond Future	12.35	72.9963	12.3542	72.9963	0.00
22/09/2020	ES33 On 06-May-21			Bond Future	12.64	70.0012	12.6411	70.0012	0.00
22/09/2020	ES33 On 05-August-21			Bond Future	12.95	70.7594	12.9459	70.7594	0.00
22/09/2020	ES42 On 05-November-20			Bond Future	12.50	71.3817	12.4974	71.3817	4,789.00
22/09/2020	ES42 On 04-February-21			Bond Future	12.77	72.1044	12.7670	72.1044	0.00
22/09/2020	ES42 On 06-May-21			Bond Future	13.05	68.6167	13.0466	68.6167	0.00
22/09/2020	ES42 On 05-August-21			Bond Future	13.34	69.3602	13.3357	69.3602	0.00
22/09/2020	GOVI On 05-November-20			GOVI	705.47	709.4090	705.4710	709.4090	1,007.00
22/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	323590	28	323590	28	0.00
22/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	323790	28	323790	28	0.00
22/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	323690	28	323690	28	0.00
22/09/2020	GOVI On 04-February-21			GOVI	712.61	716.5860	712.6130	716.5860	0.00
22/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	383270	34	383270	34	0.00
22/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	383370	34	383370	34	0.00
22/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	383470	34	383470	34	0.00
22/09/2020	GOVI On 06-May-21			GOVI	720.28	724.2320	720.2750	724.2320	0.00
22/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	416050	46	416050	46	0.00
22/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	415850	46	415850	46	0.00
22/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	415950	46	415950	46	0.00
22/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-August-21			GOVI	728.02	731.9880	728.0230	731.9880	0.00
22/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	88730	13	88730	13	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
22/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	88830	13	88830	13	0.00
22/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	88930	13	88930	13	0.00
22/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2020	IGOV On 05-November-20			Index Future	256.26	256.7880	256.2610	256.7880	1,201.00
22/09/2020	IGOV On 04-February-21			Index Future	258.92	259.4490	258.9180	259.4490	0.00
22/09/2020	IGOV On 06-May-21			Index Future	261.76	262.2800	261.7640	262.2800	0.00
22/09/2020	IGOV On 05-August-21			Index Future	264.64	265.1510	264.6420	265.1510	0.00
22/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
22/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.3000	90.2900	90.3000	0.00
22/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.22	89.2300	89.2200	89.2300	0.00
22/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.47	90.4800	90.4700	90.4800	51.00
22/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.87	89.8700	89.8700	89.8700	0.00
22/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.95	89.9600	89.9500	89.9600	0.00
22/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.08	93.1000	93.0800	93.1000	0.00
22/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.59	93.6100	93.5900	93.6100	0.00
22/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.99	86.0200	85.9900	86.0200	0.00
22/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.56	91.5700	91.5600	91.5700	0.00
22/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.94	79.8700	79.9400	79.8700	0.00
22/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.57	76.5000	76.5700	76.5000	0.00
22/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.09	75.0100	75.0900	75.0100	0.00
22/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.22	77.1400	77.2200	77.1400	0.00
22/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.33	81.2400	81.3300	81.2400	0.00
22/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.91	79.8300	79.9100	79.8300	0.00
22/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.08	82.0000	82.0800	82.0000	0.00
22/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.99	87.9100	87.9900	87.9100	0.00
22/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.50	88.4200	88.5000	88.4200	0.00
22/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.63	81.5600	81.6300	81.5600	0.00
22/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.58	89.5200	89.5800	89.5200	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
22/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.38	96.6050	3.3750	96.6050	0.00
22/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.39	96.5900	3.3900	96.5900	0.00
22/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.34	96.6550	3.3350	96.6550	30,010.00
22/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.35	96.6400	3.3500	96.6400	0.00
22/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.37	96.6000	3.3700	96.6000	0.00
22/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.39	96.5900	3.3900	96.5900	0.00
22/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.52	96.4550	3.5150	96.4550	0.00
22/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.2950	3.6850	96.2950	30,000.00
22/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1400	3.8400	96.1400	0.00
22/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.9500	4.0200	95.9500	0.00
22/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.25	95.7450	4.2450	95.7450	0.00
22/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.65	95.4000	4.6450	95.4000	0.00
22/09/2020	R023 On 05-November-20			Bond Future	4.62	108.2163	4.6162	108.2163	34,442.00
22/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6178	6	6178	6	0.00
22/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6199	6	6199	6	0.00
22/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6157	6	6157	6	0.00
22/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R023 On 04-February-21			Bond Future	4.69	109.3114	4.6926	109.3114	0.00
22/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3217	3	3217	3	0.00
22/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3255	3	3255	3	0.00
22/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3236	3	3236	3	0.00
22/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	11	0	11	0	0.00
22/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	12	0	12	0	0.00
22/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	11	0	11	0	0.00
22/09/2020	R023 On 06-May-21			Bond Future	4.74	106.5716	4.7417	106.5716	0.00
22/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4837	5	4837	5	0.00
22/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4870	5	4870	5	0.00
22/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4853	5	4853	5	0.00
22/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
22/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
22/09/2020	R023 On 05-August-21			Bond Future	4.81	107.7255	4.8053	107.7255	0.00
22/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1145	1	1145	1	0.00
22/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1135	1	1135	1	0.00
22/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1124	1	1124	1	0.00
22/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	384	0	384	0	0.00
22/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	388	0	388	0	0.00
22/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	380	0	380	0	0.00
22/09/2020	R035 On 05-November-20			Bond Future	11.21	85.9075	11.2146	85.9075	107,622.00
22/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	461	1	461	1	0.00
22/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	473	1	473	1	0.00
22/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	450	1	450	1	0.00
22/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6252	6	6252	6	0.00
22/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6195	6	6195	6	0.00
22/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6138	6	6138	6	0.00
22/09/2020	R035 On 04-February-21			Bond Future	11.46	86.7768	11.4638	86.7768	0.00
22/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1001	1	1001	1	0.00
22/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	908	1	908	1	0.00
22/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	897	1	897	1	0.00
22/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	2999	3	2999	3	0.00
22/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	886	1	886	1	0.00
22/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10022	9	10022	9	0.00
22/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10080	10	10080	10	0.00
22/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9502	9	9502	9	650.00
22/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4966	5	4966	5	650.00
22/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9963	9	9963	9	0.00
22/09/2020	R035 On 06-May-21			Bond Future	11.71	83.2294	11.7073	83.2294	0.00
22/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6760	7	6760	7	0.00
22/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4168	5	4168	5	0.00
22/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8209	9	8209	9	0.00
22/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6832	7	6832	7	0.00
22/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1364	2	1364	2	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6796	7	6796	7	0.00
22/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2333	3	2333	3	1,650.00
22/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3541	4	3541	4	0.00
22/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5615	6	5615	6	0.00
22/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3835	4	3835	4	793.00
22/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5829	5	5829	5	793.00
22/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7783	7	7783	7	0.00
22/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3146	3	3146	3	0.00
22/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5086	5	5086	5	1,650.00
22/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2391	2	2391	2	1,650.00
22/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3164	3	3164	3	0.00
22/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	10558	10	10558	10	0.00
22/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3128	3	3128	3	0.00
22/09/2020	R035 On 05-August-21			Bond Future	11.97	84.1308	11.9687	84.1308	0.00
22/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
22/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
22/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
22/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	54767	54	54767	54	0.00
22/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	54650	54	54650	54	0.00
22/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	54883	54	54883	54	0.00
22/09/2020	R186 On 05-November-20			Bond Future	7.35	119.3823	7.3468	119.3823	90,567.00
22/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6752	7	6752	7	0.00
22/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	584	1	584	1	1,200.00
22/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6704	7	6704	7	0.00
22/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1774	2	1774	2	80.00
22/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6656	7	6656	7	0.00
22/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3700	4	3700	4	1,200.00
22/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	111	0	111	0	80.00
22/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3024	3	3024	3	3,500.00
22/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5239	5	5239	5	3,500.00
22/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9622	10	9622	10	0.00
22/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	113	0	113	0	0.00
22/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	441	0	441	0	0.00

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22/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	3	0	3,500.00
22/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4721	5	4721	5	0.00
22/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	964	1	964	1	0.00
22/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	37	0	37	0	0.00
22/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	295	0	295	0	0.00
22/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	39	0	39	0	0.00
22/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	36	0	36	0	0.00
22/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2445	2	2445	2	0.00
22/09/2020	R186 On 04-February-21			Bond Future	7.53	115.3116	7.5304	115.3116	0.00
22/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4153	4	4153	4	0.00
22/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4189	4	4189	4	0.00
22/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3631	4	3631	4	0.00
22/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4225	4	4225	4	0.00
22/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1053	1	1053	1	0.00
22/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1040	1	1040	1	0.00
22/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1281	1	1281	1	15,177.00
22/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1066	1	1066	1	0.00
22/09/2020	R186 On 06-May-21			Bond Future	7.72	116.5437	7.7177	116.5437	0.00
22/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13694	14	13694	14	0.00
22/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13654	14	13654	14	0.00
22/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13614	14	13614	14	0.00
22/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	49	0	49	0	0.00
22/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	50	0	50	0	0.00
22/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	48	0	48	0	0.00
22/09/2020	R186 On 05-August-21			Bond Future	7.92	112.5245	7.9241	112.5245	0.00
22/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4946	5	4946	5	0.00
22/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4977	5	4977	5	0.00
22/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5008	5	5008	5	0.00
22/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1823	2	1823	2	0.00
22/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1850	2	1850	2	0.00
22/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1836	2	1836	2	0.00
22/09/2020	R197 On 05-November-20			Bond Future	313.77	314.5633	313.7714	314.5633	2,902.00
22/09/2020	R197 On 04-February-21			Bond Future	309.17	309.9688	309.1688	309.9688	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
22/09/2020	R197 On 06-May-21			Bond Future	312.57	313.3538	312.5683	313.3538	0.00
22/09/2020	R197 On 05-August-21			Bond Future	308.03	308.8138	308.0341	308.8138	0.00
22/09/2020	R202 On 05-November-20			Bond Future	213.03	212.9070	213.0333	212.9070	7,870.00
22/09/2020	R202 On 04-February-21			Bond Future	211.07	210.9415	211.0695	210.9415	0.00
22/09/2020	R202 On 06-May-21			Bond Future	213.39	213.2449	213.3900	213.2449	0.00
22/09/2020	R202 On 05-August-21			Bond Future	211.51	211.3513	211.5078	211.3513	0.00
22/09/2020	R208 On 05-November-20			Bond Future	3.46	102.0126	3.4585	102.0126	7,525.00
22/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	515	1	515	1	0.00
22/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	511	1	511	1	0.00
22/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	507	1	507	1	0.00
22/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
22/09/2020	R209 On 05-November-20			Bond Future	11.03	66.2619	11.0335	66.2619	27,967.00
22/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	295	0	295	0	0.00
22/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	310	0	310	0	0.00
22/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	303	0	303	0	0.00
22/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6148	6	6148	6	0.00
22/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6094	6	6094	6	0.00
22/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6201	6	6201	6	0.00
22/09/2020	R209 On 04-February-21			Bond Future	11.25	66.9324	11.2459	66.9324	0.00
22/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1149	1	1149	1	0.00
22/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1163	1	1163	1	0.00
22/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1136	1	1136	1	0.00
22/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7541	7	7541	7	0.00
22/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7495	7	7495	7	0.00
22/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7449	7	7449	7	0.00
22/09/2020	R209 On 06-May-21			Bond Future	11.46	64.5074	11.4595	64.5074	2,505.00
22/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1554	2	1554	2	4,750.00
22/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3553	4	3553	4	0.00
22/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6305	7	6305	7	0.00
22/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6369	7	6369	7	0.00
22/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6400	7	6400	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
22/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6337	7	6337	7	0.00
22/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2614	2	2614	2	0.00
22/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2584	2	2584	2	0.00
22/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2569	2	2569	2	6,000.00
22/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2599	2	2599	2	0.00
22/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4629	4	4629	4	6,000.00
22/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8150	8	8150	8	0.00
22/09/2020	R209 On 05-August-21			Bond Future	11.68	65.2060	11.6836	65.2060	0.00
22/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5010	5	5010	5	0.00
22/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4984	5	4984	5	0.00
22/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5037	5	5037	5	0.00
22/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4462	4	4462	4	0.00
22/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4440	4	4440	4	0.00
22/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4418	4	4418	4	0.00
22/09/2020	R210 On 05-November-20			Bond Future	188.03	187.5533	188.0312	187.5533	2,243.00
22/09/2020	R210 On 04-February-21			Bond Future	189.98	189.4975	189.9806	189.4975	0.00
22/09/2020	R210 On 06-May-21			Bond Future	189.35	188.8516	189.3541	188.8516	0.00
22/09/2020	R210 On 05-August-21			Bond Future	191.46	190.9409	191.4579	190.9409	0.00
22/09/2020	R212 On 05-November-20			Bond Future	169.56	169.5074	169.5567	169.5074	6,967.00
22/09/2020	R212 On 04-February-21			Bond Future	169.02	168.9654	169.0154	168.9654	0.00
22/09/2020	R212 On 06-May-21			Bond Future	170.87	170.8105	170.8737	170.8105	0.00
22/09/2020	R212 On 05-August-21			Bond Future	170.44	170.3675	170.4394	170.3675	0.00
22/09/2020	R213 On 05-November-20			Bond Future	9.97	82.9452	9.9681	82.9452	16,417.00
22/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	991	1	991	1	0.00
22/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1029	1	1029	1	0.00
22/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1010	1	1010	1	0.00
22/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3119	3	3119	3	0.00
22/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	3043	3	3043	3	0.00
22/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3081	3	3081	3	0.00
22/09/2020	R213 On 04-February-21			Bond Future	10.19	83.7846	10.1911	83.7846	0.00
22/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1432	2	1432	2	0.00
22/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1415	2	1415	2	0.00
22/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1399	2	1399	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
22/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5809	6	5809	6	0.00
22/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5849	6	5849	6	0.00
22/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5768	5	5768	5	0.00
22/09/2020	R213 On 06-May-21			Bond Future	10.41	81.1503	10.4092	81.1503	0.00
22/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8521	9	8521	9	0.00
22/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8556	9	8556	9	0.00
22/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8487	9	8487	9	0.00
22/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1252	1	1252	1	0.00
22/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1240	1	1240	1	0.00
22/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1229	1	1229	1	0.00
22/09/2020	R213 On 05-August-21			Bond Future	10.64	82.0290	10.6442	82.0290	0.00
22/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4923	5	4923	5	0.00
22/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4895	5	4895	5	0.00
22/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4867	5	4867	5	0.00
22/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3867	4	3867	4	0.00
22/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3889	4	3889	4	0.00
22/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3845	4	3845	4	0.00
22/09/2020	R214 On 05-November-20			Bond Future	11.32	63.8626	11.3186	63.8626	19,028.00
22/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	285	0	285	0	0.00
22/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	292	0	292	0	0.00
22/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	278	0	278	0	0.00
22/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6584	6	6584	6	0.00
22/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6527	6	6527	6	0.00
22/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6472	6	6472	6	0.00
22/09/2020	R214 On 04-February-21			Bond Future	11.53	64.5088	11.5316	64.5088	0.00
22/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1097	1	1097	1	0.00
22/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1124	1	1124	1	0.00
22/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1110	1	1110	1	0.00
22/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8043	8	8043	8	0.00
22/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7994	8	7994	8	0.00
22/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8092	8	8092	8	0.00
22/09/2020	R214 On 06-May-21			Bond Future	11.74	61.9209	11.7385	61.9209	0.00
22/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5721	6	5721	6	0.00

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22/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5691	6	5691	6	0.00
22/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5661	6	5661	6	0.00
22/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3125	3	3125	3	0.00
22/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3142	3	3142	3	0.00
22/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3108	3	3108	3	0.00
22/09/2020	R214 On 05-August-21			Bond Future	11.96	62.5915	11.9588	62.5915	0.00
22/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4975	5	4975	5	0.00
22/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5027	5	5027	5	0.00
22/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5001	5	5001	5	0.00
22/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4700	4	4700	4	0.00
22/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4677	4	4677	4	0.00
22/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4723	4	4723	4	0.00
22/09/2020	R248 On 05-November-20			Bond Future	11.64	78.8331	11.6359	78.8331	112,631.00
22/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	67	0	67	0	0.00
22/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	59	0	59	0	950.00
22/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	892	1	892	1	950.00
22/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	65	0	65	0	0.00
22/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	63	0	63	0	0.00
22/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11860	11	11860	11	0.00
22/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11941	11	11941	11	0.00
22/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12104	11	12104	11	0.00
22/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11779	11	11779	11	0.00
22/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	5209	5	5209	5	0.00
22/09/2020	R248 On 04-February-21			Bond Future	11.87	79.6308	11.8660	79.6308	0.00
22/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3145	4	3145	4	2,590.00
22/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1408	2	1408	2	2,590.00
22/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	998	1	998	1	0.00
22/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1011	1	1011	1	0.00
22/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1023	1	1023	1	0.00
22/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10657	10	10657	10	0.00
22/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10787	10	10787	10	0.00
22/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10722	10	10722	10	0.00
22/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8997	8	8997	8	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
22/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5492	5	5492	5	0.00
22/09/2020	R248 On 06-May-21			Bond Future	12.09	76.0701	12.0903	76.0701	0.00
22/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5741	6	5741	6	0.00
22/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	5808	6	5808	6	0.00
22/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5775	6	5775	6	0.00
22/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4238	4	4238	4	0.00
22/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4213	4	4213	4	0.00
22/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4263	4	4263	4	0.00
22/09/2020	R248 On 05-August-21			Bond Future	12.33	76.8940	12.3304	76.8940	0.00
22/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6102	7	6102	7	0.00
22/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6133	7	6133	7	0.00
22/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6070	7	6070	7	0.00
22/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	5045	5	5045	5	0.00
22/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5095	5	5095	5	0.00
22/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	5070	5	5070	5	0.00