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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/09/2020 TO: 17/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	2025 On 05-November-20			Bond Future	144.17	144.2721	144.1738	144.2721	3,891.00
17/09/2020	2025 On 04-February-21			Bond Future	144.16	144.2607	144.1608	144.2607	0.00
17/09/2020	2025 On 06-May-21			Bond Future	145.74	145.8374	145.7360	145.8374	0.00
17/09/2020	2025 On 05-August-21			Bond Future	145.82	145.9202	145.8177	145.9202	0.00
17/09/2020	2029 On 05-November-20			Bond Future	102.09	102.5461	102.0899	102.5461	5,004.00
17/09/2020	2029 On 04-February-21			Bond Future	103.15	103.6105	103.1492	103.6105	0.00
17/09/2020	2029 On 06-May-21			Bond Future	103.14	103.6030	103.1364	103.6030	0.00
17/09/2020	2029 On 05-August-21			Bond Future	104.28	104.7495	104.2776	104.7495	0.00
17/09/2020	2030 On 05-November-20			Bond Future	9.27	94.1215	94.4307	94.1215	92,820.00
17/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4658	4	5	4	0.00
17/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	929	1	1	1	3,000.00
17/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3089	3	3	3	0.00
17/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	273	0	0	0	1,000.00
17/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1332	1	1	1	1,000.00
17/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2281	2	2	2	0.00
17/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	721	1	1	1	3,000.00
17/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	3051	3	3	3	0.00
17/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2650	2	3	2	0.00
17/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2313	2	2	2	0.00
17/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	138	0	0	0	3,000.00
17/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4970	5	5	5	0.00
17/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2346	2	2	2	0.00
17/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3242	3	3	3	0.00
17/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	289	0	0	0	14,160.00
17/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	948	1	1	1	14,160.00
17/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	4095	4	4	4	0.00
17/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1825	2	2	2	3,000.00
17/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6862	7	7	7	0.00
17/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1308	1	1	1	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6393	6	6	6	0.00
17/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	450	0	0	0	15,414.00
17/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2718	3	3	3	0.00
17/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	236	0	0	0	3,000.00
17/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	4879	5	5	5	0.00
17/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3370	4	3	4	0.00
17/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1076	1	1	1	2,500.00
17/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1600	2	2	2	0.00
17/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1389	2	1	2	2,500.00
17/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	296	0	0	0	8,000.00
17/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	3927	4	4	4	0.00
17/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2061	2	2	2	0.00
17/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1650	2	2	2	0.00
17/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	5772	6	6	6	0.00
17/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	759	1	1	1	14,160.00
17/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	538	1	1	1	1,000.00
17/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1167	1	1	1	3,000.00
17/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	607	1	1	1	2,500.00
17/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7264	8	7	8	0.00
17/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1625	2	2	2	0.00
17/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2682	3	3	3	0.00
17/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1148	1	1	1	3,000.00
17/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	5882	6	6	6	0.00
17/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3411	4	3	4	0.00
17/09/2020	2030 On 04-February-21			Bond Future	9.48	91.0713	91.3834	91.0713	0.00
17/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	699	1	1	1	1,600.00
17/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	881	1	1	1	1,000.00
17/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2329	2	2	2	0.00
17/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2210	2	2	2	1,000.00
17/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	869	1	1	1	800.00
17/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2305	2	2	2	0.00
17/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2402	2	2	2	1,600.00
17/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2281	2	2	2	0.00

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17/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1651	2	2	2	800.00
17/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5558	5	6	5	0.00
17/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1632	2	2	2	1,800.00
17/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5214	5	5	5	0.00
17/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4256	4	4	4	0.00
17/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7439	8	7	8	0.00
17/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4121	4	4	4	0.00
17/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4154	4	4	4	0.00
17/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	3989	4	4	4	0.00
17/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8257	9	8	9	0.00
17/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4087	4	4	4	0.00
17/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7390	8	7	8	0.00
17/09/2020	2030 On 06-May-21			Bond Future	9.69	92.0458	92.3609	92.0458	0.00
17/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7191	7	7	7	0.00
17/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2342	2	2	2	0.00
17/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10731	10	11	10	0.00
17/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	664	1	1	1	700.00
17/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4729	5	5	5	0.00
17/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10770	11	11	11	0.00
17/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4357	4	4	4	0.00
17/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2498	2	2	2	0.00
17/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10810	11	11	11	0.00
17/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	688	1	1	1	0.00
17/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5120	5	5	5	700.00
17/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10680	11	11	11	0.00
17/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3145	3	3	3	700.00
17/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	703	1	1	1	0.00
17/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5359	6	5	6	0.00
17/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	695	1	1	1	0.00
17/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	2880	3	3	3	0.00
17/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1744	2	2	2	0.00
17/09/2020	2030 On 05-August-21			Bond Future	9.93	89.0377	89.3561	89.0377	0.00
17/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5646	5	6	5	0.00

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17/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5678	5	6	5	0.00
17/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5709	6	6	6	0.00
17/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3136	3	3	3	0.00
17/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3174	3	3	3	0.00
17/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3155	3	3	3	0.00
17/09/2020	2032 On 05-November-20			Bond Future	10.21	87.4585	87.9036	87.4585	120,882.00
17/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1069	1	1	1	0.00
17/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5255	5	5	5	0.00
17/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5666	5	6	5	0.00
17/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1089	1	1	1	0.00
17/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	245	0	0	0	3,000.00
17/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	794	1	1	1	3,000.00
17/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	548	0	1	0	1,000.00
17/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	157	0	0	0	1,000.00
17/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1049	1	1	1	0.00
17/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	3877	4	4	4	0.00
17/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7238	8	7	8	0.00
17/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8300	9	8	9	0.00
17/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	611	1	1	1	1,000.00
17/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5360	6	5	6	0.00
17/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	3791	4	4	4	0.00
17/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4511	5	5	5	0.00
17/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	3834	4	4	4	0.00
17/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	703	1	1	1	3,000.00
17/09/2020	2032 On 04-February-21			Bond Future	10.43	88.3448	88.7941	88.3448	0.00
17/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	566	1	1	1	800.00
17/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1582	1	2	1	0.00
17/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1620	1	2	1	0.00
17/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1085	1	1	1	800.00
17/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4836	5	5	5	0.00
17/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1601	1	2	1	0.00
17/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6539	7	7	7	0.00

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17/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6495	7	6	7	0.00
17/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8141	9	8	9	0.00
17/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2605	3	3	3	800.00
17/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6584	7	7	7	0.00
17/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	10960	11	11	11	0.00
17/09/2020	2032 On 06-May-21			Bond Future	10.66	85.1446	85.5984	85.1446	0.00
17/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3304	3	3	3	736.00
17/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9242	9	9	9	0.00
17/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10974	11	11	11	0.00
17/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9279	9	9	9	0.00
17/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9205	9	9	9	0.00
17/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1546	2	2	2	0.00
17/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1520	2	2	2	0.00
17/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1533	2	2	2	0.00
17/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1024	1	1	1	736.00
17/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5201	5	5	5	0.00
17/09/2020	2032 On 05-August-21			Bond Future	10.90	86.0670	86.5257	86.0670	0.00
17/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6180	6	6	6	0.00
17/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6148	6	6	6	0.00
17/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6212	6	6	6	0.00
17/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3726	4	4	4	0.00
17/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3705	4	4	4	0.00
17/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3684	4	4	4	0.00
17/09/2020	2033 On 05-November-20			Bond Future	95.79	95.7733	95.7916	95.7733	10,329.00
17/09/2020	2033 On 04-February-21			Bond Future	96.79	96.7675	96.7856	96.7675	0.00
17/09/2020	2033 On 06-May-21			Bond Future	96.63	96.6089	96.6269	96.6089	0.00
17/09/2020	2033 On 05-August-21			Bond Future	97.70	97.6780	97.6960	97.6780	0.00
17/09/2020	2037 On 05-November-20			Bond Future	11.20	81.7393	82.3589	81.7393	138,919.00
17/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	410	0	0	0	0.00
17/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	392	0	0	0	0.00
17/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	401	0	0	0	0.00

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17/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7227	8	7	8	0.00
17/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7103	8	7	8	0.00
17/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7165	8	7	8	0.00
17/09/2020	2037 On 04-February-21			Bond Future	11.43	78.3134	78.9390	78.3134	0.00
17/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5890	6	6	6	300.00
17/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	636	1	1	1	72.00
17/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12807	12	13	12	0.00
17/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2467	2	2	2	0.00
17/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1462	1	1	1	0.00
17/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1341	1	1	1	0.00
17/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5635	5	6	5	0.00
17/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1356	1	1	1	0.00
17/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1675	2	2	2	240.00
17/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1371	1	1	1	0.00
17/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8744	9	9	9	0.00
17/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2838	3	3	3	240.00
17/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7744	8	8	8	0.00
17/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8854	9	9	9	0.00
17/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	546	1	1	1	300.00
17/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6080	6	6	6	72.00
17/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8420	9	8	9	72.00
17/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8799	9	9	9	0.00
17/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12630	13	13	13	0.00
17/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2693	3	3	3	0.00
17/09/2020	2037 On 06-May-21			Bond Future	11.66	79.1516	79.7837	79.1516	0.00
17/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7284	7	7	7	0.00
17/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7320	7	7	7	0.00
17/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7357	7	7	7	0.00
17/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	2983	3	3	3	0.00
17/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	2966	3	3	3	0.00
17/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3000	3	3	3	0.00
17/09/2020	2037 On 05-August-21			Bond Future	11.91	75.7537	76.3925	75.7537	0.00
17/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6432	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6464	6	6	6	0.00
17/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6496	6	6	6	0.00
17/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4484	5	4	5	0.00
17/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4439	5	4	5	0.00
17/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4462	5	4	5	0.00
17/09/2020	2038 On 05-November-20			Bond Future	106.75	106.8692	106.7463	106.8692	11,137.00
17/09/2020	2038 On 04-February-21			Bond Future	106.16	106.2809	106.1564	106.2809	0.00
17/09/2020	2038 On 06-May-21			Bond Future	107.32	107.4426	107.3165	107.4426	0.00
17/09/2020	2038 On 05-August-21			Bond Future	106.78	106.9094	106.7817	106.9094	0.00
17/09/2020	2040 On 05-November-20			Bond Future	11.37	83.5860	84.1386	83.5860	72,504.00
17/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	82	0	0	0	2,000.00
17/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	367	0	0	0	0.00
17/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	312	0	0	0	2,000.00
17/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	40	0	0	0	2,000.00
17/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	175	0	0	0	2,380.00
17/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	376	0	0	0	0.00
17/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1540	1	2	1	2,380.00
17/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3871	4	4	4	0.00
17/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	384	0	0	0	0.00
17/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3102	3	3	3	0.00
17/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2221	2	2	2	2,000.00
17/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	7837	8	8	8	0.00
17/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	13991	15	14	15	0.00
17/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10037	11	10	11	0.00
17/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	7770	8	8	8	0.00
17/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1712	2	2	2	2,000.00
17/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4006	4	4	4	0.00
17/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8383	9	8	9	0.00
17/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12117	13	12	13	0.00
17/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	7905	8	8	8	0.00
17/09/2020	2040 On 04-February-21			Bond Future	11.59	79.9286	80.4864	79.9286	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
17/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	915	1	1	1	800.00
17/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4761	4	5	4	0.00
17/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1365	1	1	1	0.00
17/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	416	0	0	0	500.00
17/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	468	0	0	0	800.00
17/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1380	1	1	1	0.00
17/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1124	1	1	1	500.00
17/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4200	4	4	4	0.00
17/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1350	1	1	1	0.00
17/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9586	10	10	10	0.00
17/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4348	5	4	5	500.00
17/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10567	11	11	11	0.00
17/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	15874	16	16	16	0.00
17/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15255	16	15	16	0.00
17/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11669	12	12	12	0.00
17/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9468	10	9	10	0.00
17/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9527	10	10	10	0.00
17/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	3833	4	4	4	800.00
17/09/2020	2040 On 06-May-21			Bond Future	11.82	80.7842	81.3478	80.7842	0.00
17/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7045	7	7	7	0.00
17/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7081	7	7	7	0.00
17/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	7008	7	7	7	0.00
17/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3461	4	3	4	0.00
17/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3441	4	3	4	0.00
17/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3420	4	3	4	0.00
17/09/2020	2040 On 05-August-21			Bond Future	12.07	77.1536	77.7232	77.1536	0.00
17/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6862	7	7	7	0.00
17/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6928	7	7	7	0.00
17/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6895	7	7	7	0.00
17/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4505	5	5	5	0.00
17/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4529	5	5	5	0.00
17/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4553	5	5	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
17/09/2020	2044 On 05-November-20			Bond Future	11.42	80.1948	80.8138	80.1948	47,319.00
17/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	362	0	0	0	0.00
17/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	68	0	0	0	1,815.00
17/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	138	0	0	0	0.00
17/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2533	2	3	2	0.00
17/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	379	0	0	0	0.00
17/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2700	2	3	2	0.00
17/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	142	0	0	0	300.00
17/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	370	0	0	0	0.00
17/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	171	0	0	0	525.00
17/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	19	0	0	0	525.00
17/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1889	2	2	2	0.00
17/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	3	0	0	0	1,815.00
17/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	163	0	0	0	1,815.00
17/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1589	1	2	1	0.00
17/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	16	0	0	0	300.00
17/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10229	11	10	11	0.00
17/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3542	4	4	4	1,815.00
17/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2609	3	3	3	1,815.00
17/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20418	21	20	21	0.00
17/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	7911	8	8	8	0.00
17/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10382	11	10	11	0.00
17/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16047	17	16	17	0.00
17/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	7980	9	8	9	0.00
17/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	16496	17	16	17	0.00
17/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	10846	11	11	11	0.00
17/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	12776	13	13	13	0.00
17/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4000	4	4	4	525.00
17/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	2772	3	3	3	300.00
17/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	10768	11	11	11	0.00
17/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8048	9	8	9	0.00
17/09/2020	2044 On 04-February-21			Bond Future	11.64	76.6281	77.2531	76.6281	0.00
17/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1221	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1250	1	1	1	0.00
17/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	498	0	0	0	265.00
17/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1236	1	1	1	0.00
17/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1139	1	1	1	0.00
17/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	837	1	1	1	0.00
17/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	2084	2	2	2	0.00
17/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10181	11	10	11	0.00
17/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	10624	11	11	11	265.00
17/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15115	16	15	16	0.00
17/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7468	8	7	8	265.00
17/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10243	11	10	11	0.00
17/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12301	13	12	13	0.00
17/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10118	11	10	11	0.00
17/09/2020	2044 On 06-May-21			Bond Future	11.86	77.4484	78.0798	77.4484	0.00
17/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	7007	7	7	7	0.00
17/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6970	7	7	7	0.00
17/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6934	7	7	7	0.00
17/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3523	4	4	4	0.00
17/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3544	4	4	4	0.00
17/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3503	4	4	4	0.00
17/09/2020	2044 On 05-August-21			Bond Future	12.10	73.9068	74.5450	73.9068	0.00
17/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	7225	7	7	7	0.00
17/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	7259	7	7	7	0.00
17/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	7192	7	7	7	0.00
17/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4363	5	4	5	0.00
17/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4341	5	4	5	0.00
17/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4319	5	4	5	0.00
17/09/2020	2046 On 05-November-20			Bond Future	95.15	95.0535	95.1526	95.0535	16,197.00
17/09/2020	2046 On 04-February-21			Bond Future	96.14	96.0401	96.1399	96.0401	0.00
17/09/2020	2046 On 06-May-21			Bond Future	95.40	95.2989	95.3995	95.2989	0.00
17/09/2020	2046 On 05-August-21			Bond Future	96.46	96.3536	96.4553	96.3536	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
17/09/2020	2050 On 05-November-20			Bond Future	97.26	97.3295	97.2591	97.3295	13,890.00
17/09/2020	2050 On 04-February-21			Bond Future	96.38	96.4491	96.3775	96.4491	0.00
17/09/2020	2050 On 06-May-21			Bond Future	97.43	97.5034	97.4308	97.5034	0.00
17/09/2020	2050 On 05-August-21			Bond Future	96.58	96.6539	96.5805	96.6539	0.00
17/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	AL37 On 05-November-20			Index Future	758.95	759.3200	758.9460	759.3200	0.00
17/09/2020	AL37 On 04-February-21			Index Future	766.63	767.0150	766.6340	767.0150	0.00
17/09/2020	AL37 On 06-May-21			Index Future	774.82	775.2100	774.8230	775.2100	0.00
17/09/2020	AL37 On 05-August-21			Index Future	783.12	783.5150	783.1230	783.5150	0.00
17/09/2020	AL7T On 05-November-20			Index Future	825.46	822.2370	825.4560	822.2370	0.00
17/09/2020	AL7T On 04-February-21			Index Future	833.82	830.5690	833.8170	830.5690	0.00
17/09/2020	AL7T On 06-May-21			Index Future	842.72	839.4440	842.7240	839.4440	0.00
17/09/2020	AL7T On 05-August-21			Index Future	851.75	848.4370	851.7520	848.4370	0.00
17/09/2020	ALBI On 05-November-20			Index Future	724.31	721.5000	724.3140	721.5000	226.00
17/09/2020	ALBI On 04-February-21			Index Future	731.65	728.8120	731.6510	728.8120	0.00
17/09/2020	ALBI On 06-May-21			Index Future	739.47	736.5990	739.4670	736.5990	0.00
17/09/2020	ALBI On 05-August-21			Index Future	747.39	744.4900	747.3880	744.4900	0.00
17/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2020	ES33 On 05-November-20			Bond Future	11.80	72.5426	73.0310	72.5426	350.00
17/09/2020	ES33 On 04-February-21			Bond Future	12.08	73.2777	73.7708	73.2777	0.00
17/09/2020	ES33 On 06-May-21			Bond Future	12.36	70.2864	70.7846	70.2864	0.00
17/09/2020	ES33 On 05-August-21			Bond Future	12.65	71.0479	71.5515	71.0479	0.00
17/09/2020	ES42 On 05-November-20			Bond Future	12.23	71.6897	72.2305	71.6897	4,789.00
17/09/2020	ES42 On 04-February-21			Bond Future	12.49	72.4166	72.9627	72.4166	0.00
17/09/2020	ES42 On 06-May-21			Bond Future	12.76	68.9330	69.4847	68.9330	0.00
17/09/2020	ES42 On 05-August-21			Bond Future	13.03	69.6802	70.2379	69.6802	0.00
17/09/2020	GOVI On 05-November-20			GOVI	715.44	712.7560	715.4420	712.7560	1,008.00
17/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	223880	25	22	25	0.00
17/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	224080	25	22	25	0.00
17/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	223980	25	22	25	0.00
17/09/2020	GOVI On 04-February-21			GOVI	722.69	719.9780	722.6890	719.9780	0.00
17/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	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
17/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	282510	31	28	31	0.00
17/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	282610	31	28	31	0.00
17/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	282710	31	28	31	0.00
17/09/2020	GOVI On 06-May-21			GOVI	730.41	727.6710	730.4090	727.6710	0.00
17/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	517390	49	52	49	0.00
17/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	517190	49	52	49	0.00
17/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	517290	49	52	49	0.00
17/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-August-21			GOVI	738.23	735.4670	738.2330	735.4670	0.00
17/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	190830	16	19	16	0.00
17/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	190930	16	19	16	0.00
17/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	191030	16	19	16	0.00
17/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2020	IGOV On 05-November-20			Index Future	259.15	259.2530	259.1510	259.2530	1,203.00
17/09/2020	IGOV On 04-February-21			Index Future	261.84	261.9440	261.8400	261.9440	0.00
17/09/2020	IGOV On 06-May-21			Index Future	264.70	264.8060	264.7000	264.8060	0.00
17/09/2020	IGOV On 05-August-21			Index Future	267.60	267.7060	267.5980	267.7060	0.00
17/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
17/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
17/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.17	92.1500	92.1700	92.1500	0.00
17/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.2600	90.2900	90.2600	0.00
17/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.1600	89.2100	89.1600	0.00
17/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.45	90.3700	90.4500	90.3700	51.00
17/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.84	89.7500	89.8400	89.7500	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
17/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.90	89.8000	89.9000	89.8000	0.00
17/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.00	92.9000	93.0000	92.9000	0.00
17/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.46	93.3500	93.4600	93.3500	0.00
17/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.81	85.6900	85.8100	85.6900	0.00
17/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.30	91.1900	91.3000	91.1900	0.00
17/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.10	79.2300	79.1000	79.2300	0.00
17/09/2020	IS10 On 16-March-26			Interest Rate Swap	75.68	75.8300	75.6800	75.8300	0.00
17/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.15	74.3200	74.1500	74.3200	0.00
17/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.25	76.4400	76.2500	76.4400	0.00
17/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.35	80.5600	80.3500	80.5600	0.00
17/09/2020	IS10 On 15-March-27			Interest Rate Swap	78.91	79.1500	78.9100	79.1500	0.00
17/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.08	81.3300	81.0800	81.3300	0.00
17/09/2020	IS10 On 20-September-27			Interest Rate Swap	86.99	87.2600	86.9900	87.2600	0.00
17/09/2020	IS10 On 20-December-27			Interest Rate Swap	87.48	87.7600	87.4800	87.7600	0.00
17/09/2020	IS10 On 22-March-28			Interest Rate Swap	80.57	80.8700	80.5700	80.8700	0.00
17/09/2020	IS10 On 20-June-28			Interest Rate Swap	88.52	88.8400	88.5200	88.8400	0.00
17/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.39	96.7250	96.6150	96.7250	0.00
17/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.38	96.7400	96.6200	96.7400	0.00
17/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.35	96.7600	96.6550	96.7600	30,010.00
17/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.37	96.7500	96.6300	96.7500	0.00
17/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.39	96.7200	96.6100	96.7200	0.00
17/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.41	96.6950	96.5900	96.6950	0.00
17/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.51	96.6050	96.4950	96.6050	0.00
17/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.4900	96.3650	96.4900	30,000.00
17/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.78	96.2900	96.2200	96.2900	0.00
17/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.94	96.1350	96.0600	96.1350	0.00
17/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.15	95.9000	95.8500	95.9000	0.00
17/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.43	95.6000	95.5700	95.6000	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
17/09/2020	R023 On 05-November-20			Bond Future	4.61	108.6041	108.3053	108.6041	34,442.00
17/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6199	6	6	6	0.00
17/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6220	7	6	7	0.00
17/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6178	6	6	6	0.00
17/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R023 On 04-February-21			Bond Future	4.68	109.7046	109.4025	109.7046	0.00
17/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3240	4	3	4	0.00
17/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3278	4	3	4	0.00
17/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3259	4	3	4	0.00
17/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	12	0	0	0	0.00
17/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	13	0	0	0	0.00
17/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	12	0	0	0	0.00
17/09/2020	R023 On 06-May-21			Bond Future	4.73	106.9702	106.6645	106.9702	0.00
17/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4852	5	5	5	0.00
17/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4885	5	5	5	0.00
17/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4868	5	5	5	0.00
17/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
17/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
17/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
17/09/2020	R023 On 05-August-21			Bond Future	4.80	108.1288	107.8197	108.1288	0.00
17/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1157	1	1	1	0.00
17/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1147	1	1	1	0.00
17/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1136	1	1	1	0.00
17/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	386	0	0	0	0.00
17/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	390	0	0	0	0.00
17/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	381	0	0	0	0.00
17/09/2020	R035 On 05-November-20			Bond Future	10.93	86.4190	87.0181	86.4190	106,261.00
17/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	933	1	1	1	0.00
17/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	952	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	915	1	1	1	0.00
17/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	4929	5	5	5	0.00
17/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	4879	5	5	5	0.00
17/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	4830	5	5	5	0.00
17/09/2020	R035 On 04-February-21			Bond Future	11.17	87.2947	87.8996	87.2947	0.00
17/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1479	1	1	1	0.00
17/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1354	1	1	1	0.00
17/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1339	1	1	1	0.00
17/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3937	4	4	4	0.00
17/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1324	1	1	1	0.00
17/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8657	9	9	9	0.00
17/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8712	9	9	9	0.00
17/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8173	9	8	9	650.00
17/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4098	4	4	4	650.00
17/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8602	9	9	9	0.00
17/09/2020	R035 On 06-May-21			Bond Future	11.40	83.7537	84.3648	83.7537	0.00
17/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	8034	8	8	8	0.00
17/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	8112	8	8	8	0.00
17/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5179	5	5	5	0.00
17/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9596	9	10	9	0.00
17/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1873	2	2	2	793.00
17/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	8073	8	8	8	0.00
17/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3057	3	3	3	1,650.00
17/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4466	4	4	4	0.00
17/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6789	6	7	6	0.00
17/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3188	3	3	3	793.00
17/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	4933	5	5	5	793.00
17/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	6686	7	7	7	0.00
17/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2602	3	3	3	0.00
17/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4277	5	4	5	1,650.00
17/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	1957	2	2	2	1,650.00
17/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9246	10	9	10	0.00
17/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2617	3	3	3	0.00

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17/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2587	3	3	3	0.00
17/09/2020	R035 On 05-August-21			Bond Future	11.65	84.6610	85.2787	84.6610	0.00
17/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
17/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
17/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00
17/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	52931	54	53	54	0.00
17/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	52815	53	53	53	0.00
17/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53048	54	53	54	0.00
17/09/2020	R186 On 05-November-20			Bond Future	7.25	119.9709	119.8988	119.9709	90,986.00
17/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7287	7	7	7	0.00
17/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	823	1	1	1	1,200.00
17/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7239	7	7	7	0.00
17/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2181	2	2	2	80.00
17/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7191	7	7	7	0.00
17/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4202	4	4	4	1,200.00
17/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5765	6	6	6	3,500.00
17/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10158	10	10	10	0.00
17/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	194	0	0	0	80.00
17/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3505	4	4	4	3,500.00
17/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	103	0	0	0	0.00
17/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	386	0	0	0	0.00
17/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	0	0	3,500.00
17/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4268	4	4	4	0.00
17/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	834	1	1	1	0.00
17/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	36	0	0	0	0.00
17/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	261	0	0	0	0.00
17/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	37	0	0	0	0.00
17/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	34	0	0	0	0.00
17/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2147	2	2	2	0.00
17/09/2020	R186 On 04-February-21			Bond Future	7.42	115.9079	115.8346	115.9079	0.00
17/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4584	5	5	5	0.00
17/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4621	5	5	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
17/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	4040	4	4	4	0.00
17/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4658	5	5	5	0.00
17/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	941	1	1	1	0.00
17/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	930	1	1	1	0.00
17/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1147	1	1	1	15,177.00
17/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	953	1	1	1	0.00
17/09/2020	R186 On 06-May-21			Bond Future	7.61	117.1476	117.0732	117.1476	0.00
17/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14229	14	14	14	0.00
17/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14189	14	14	14	0.00
17/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14149	14	14	14	0.00
17/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	43	0	0	0	0.00
17/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	44	0	0	0	0.00
17/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	42	0	0	0	0.00
17/09/2020	R186 On 05-August-21			Bond Future	7.81	113.1354	113.0601	113.1354	0.00
17/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5335	5	5	5	0.00
17/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5367	5	5	5	0.00
17/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5399	5	5	5	0.00
17/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1672	2	2	2	0.00
17/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1697	2	2	2	0.00
17/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1685	2	2	2	0.00
17/09/2020	R197 On 05-November-20			Bond Future	315.00	314.8693	314.9998	314.8693	2,902.00
17/09/2020	R197 On 04-February-21			Bond Future	310.41	310.2824	310.4131	310.2824	0.00
17/09/2020	R197 On 06-May-21			Bond Future	313.81	313.6740	313.8054	313.6740	0.00
17/09/2020	R197 On 05-August-21			Bond Future	309.27	309.1387	309.2713	309.1387	0.00
17/09/2020	R202 On 05-November-20			Bond Future	214.53	214.5950	214.5263	214.5950	7,870.00
17/09/2020	R202 On 04-February-21			Bond Future	212.58	212.6501	212.5799	212.6501	0.00
17/09/2020	R202 On 06-May-21			Bond Future	214.90	214.9745	214.9029	214.9745	0.00
17/09/2020	R202 On 05-August-21			Bond Future	213.03	213.1005	213.0280	213.1005	0.00
17/09/2020	R208 On 05-November-20			Bond Future	3.47	101.9634	102.0073	101.9634	7,525.00
17/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	510	0	1	0	0.00
17/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	507	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
17/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	503	0	1	0	0.00
17/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
17/09/2020	R209 On 05-November-20			Bond Future	10.77	66.5750	67.0926	66.5750	28,041.00
17/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	608	1	1	1	0.00
17/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	634	1	1	1	0.00
17/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	621	1	1	1	0.00
17/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5013	5	5	5	0.00
17/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	4965	5	5	5	0.00
17/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5061	5	5	5	0.00
17/09/2020	R209 On 04-February-21			Bond Future	10.97	67.2496	67.7722	67.2496	0.00
17/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1612	1	2	1	0.00
17/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1630	1	2	1	0.00
17/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1595	1	2	1	0.00
17/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6533	7	7	7	0.00
17/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6491	7	6	7	0.00
17/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6448	7	6	7	0.00
17/09/2020	R209 On 06-May-21			Bond Future	11.17	64.8286	65.3566	64.8286	2,175.00
17/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2049	2	2	2	4,250.00
17/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4365	4	4	4	0.00
17/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7371	7	7	7	0.00
17/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7439	7	7	7	0.00
17/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7472	7	7	7	0.00
17/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7405	7	7	7	0.00
17/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2200	2	2	2	0.00
17/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2175	2	2	2	0.00
17/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2162	2	2	2	5,000.00
17/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2187	2	2	2	0.00
17/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	3962	4	4	4	5,000.00
17/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7166	8	7	8	0.00
17/09/2020	R209 On 05-August-21			Bond Future	11.39	65.5310	66.0647	65.5310	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
17/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5913	6	6	6	0.00
17/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5884	6	6	6	0.00
17/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5942	6	6	6	0.00
17/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3870	4	4	4	0.00
17/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3850	4	4	4	0.00
17/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3831	4	4	4	0.00
17/09/2020	R210 On 05-November-20			Bond Future	189.74	189.8234	189.7401	189.8234	2,243.00
17/09/2020	R210 On 04-February-21			Bond Future	191.71	191.7938	191.7088	191.7938	0.00
17/09/2020	R210 On 06-May-21			Bond Future	191.09	191.1750	191.0887	191.1750	0.00
17/09/2020	R210 On 05-August-21			Bond Future	193.20	193.2907	193.2033	193.2907	0.00
17/09/2020	R212 On 05-November-20			Bond Future	169.53	169.5816	169.5290	169.5816	6,967.00
17/09/2020	R212 On 04-February-21			Bond Future	168.99	169.0427	168.9890	169.0427	0.00
17/09/2020	R212 On 06-May-21			Bond Future	170.84	170.8904	170.8357	170.8904	0.00
17/09/2020	R212 On 05-August-21			Bond Future	170.39	170.4488	170.3933	170.4488	0.00
17/09/2020	R213 On 05-November-20			Bond Future	9.73	83.4355	83.8229	83.4355	16,453.00
17/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1605	1	2	1	0.00
17/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1656	2	2	2	0.00
17/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1630	1	2	1	0.00
17/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2415	3	2	3	0.00
17/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2352	3	2	3	0.00
17/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2384	3	2	3	0.00
17/09/2020	R213 On 04-February-21			Bond Future	9.95	84.2809	84.6719	84.2809	0.00
17/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1936	2	2	2	0.00
17/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1915	2	2	2	0.00
17/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1895	2	2	2	0.00
17/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	4977	5	5	5	0.00
17/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5014	5	5	5	0.00
17/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	4940	5	5	5	0.00
17/09/2020	R213 On 06-May-21			Bond Future	10.15	81.6529	82.0479	81.6529	0.00
17/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9639	9	10	9	0.00
17/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9675	9	10	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
17/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9603	9	10	9	0.00
17/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1027	1	1	1	0.00
17/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1017	1	1	1	0.00
17/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1008	1	1	1	0.00
17/09/2020	R213 On 05-August-21			Bond Future	10.38	82.5374	82.9366	82.5374	0.00
17/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5754	6	6	6	0.00
17/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5723	5	6	5	0.00
17/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5693	5	6	5	0.00
17/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3344	4	3	4	0.00
17/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3363	4	3	4	0.00
17/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3325	3	3	3	0.00
17/09/2020	R214 On 05-November-20			Bond Future	11.05	64.1792	64.7042	64.1792	19,028.00
17/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	589	1	1	1	0.00
17/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	601	1	1	1	0.00
17/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	578	0	1	0	0.00
17/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5414	6	5	6	0.00
17/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5362	6	5	6	0.00
17/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5311	6	5	6	0.00
17/09/2020	R214 On 04-February-21			Bond Future	11.25	64.8296	65.3597	64.8296	0.00
17/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1544	1	2	1	0.00
17/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1578	1	2	1	0.00
17/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1561	1	2	1	0.00
17/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7008	7	7	7	0.00
17/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	6963	7	7	7	0.00
17/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7053	7	7	7	0.00
17/09/2020	R214 On 06-May-21			Bond Future	11.45	62.2458	62.7813	62.2458	0.00
17/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6747	6	7	6	0.00
17/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6714	6	7	6	0.00
17/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6681	6	7	6	0.00
17/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2651	3	3	3	0.00
17/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2666	3	3	3	0.00
17/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2636	3	3	3	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
17/09/2020	R214 On 05-August-21			Bond Future	11.66	62.9201	63.4614	62.9201	0.00
17/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5876	6	6	6	0.00
17/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5934	6	6	6	0.00
17/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5905	6	6	6	0.00
17/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4093	4	4	4	0.00
17/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4073	4	4	4	0.00
17/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4113	4	4	4	0.00
17/09/2020	R248 On 05-November-20			Bond Future	11.38	79.1074	79.6697	79.1074	112,159.00
17/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	178	0	0	0	0.00
17/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1518	1	2	1	950.00
17/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	159	0	0	0	950.00
17/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	173	0	0	0	0.00
17/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	168	0	0	0	0.00
17/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10314	11	10	11	0.00
17/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10393	11	10	11	0.00
17/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	10551	11	11	11	0.00
17/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10236	11	10	11	0.00
17/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4181	5	4	5	0.00
17/09/2020	R248 On 04-February-21			Bond Future	11.60	79.9091	80.4767	79.9091	0.00
17/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	4008	4	4	4	2,590.00
17/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1941	2	2	2	2,590.00
17/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1419	1	1	1	0.00
17/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1435	1	1	1	0.00
17/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1452	1	1	1	0.00
17/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9414	10	9	10	0.00
17/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9536	10	10	10	0.00
17/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9475	10	9	10	0.00
17/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	7860	8	8	8	0.00
17/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4684	5	5	5	0.00
17/09/2020	R248 On 06-May-21			Bond Future	11.82	76.3522	76.9257	76.3522	0.00
17/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6815	6	7	6	0.00
17/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6888	7	7	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
17/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6851	7	7	7	0.00
17/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3630	4	4	4	0.00
17/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3609	4	4	4	0.00
17/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3652	4	4	4	0.00
17/09/2020	R248 On 05-August-21			Bond Future	12.04	77.1794	77.7590	77.1794	0.00
17/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	7146	7	7	7	0.00
17/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	7180	7	7	7	0.00
17/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	7112	7	7	7	0.00
17/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4393	5	4	5	0.00
17/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4439	5	4	5	0.00
17/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4416	5	4	5	0.00