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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
29/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	2025 On 05-November-20			Bond Future	143.39	143.3309	143.3861	143.3309	4,044.00
29/09/2020	2025 On 04-February-21			Bond Future	143.36	143.3065	143.3550	143.3065	0.00
29/09/2020	2025 On 06-May-21			Bond Future	144.93	144.8807	144.9324	144.8807	0.00
29/09/2020	2025 On 05-August-21			Bond Future	145.01	144.9590	145.0093	144.9590	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
29/09/2020	2029 On 05-November-20			Bond Future	99.50	99.5005	99.5041	99.5005	4,935.00
29/09/2020	2029 On 04-February-21			Bond Future	100.53	100.5310	100.5296	100.5310	0.00
29/09/2020	2029 On 06-May-21			Bond Future	100.50	100.4955	100.4958	100.4955	0.00
29/09/2020	2029 On 05-August-21			Bond Future	101.61	101.6117	101.6108	101.6117	0.00
29/09/2020	2030 On 05-November-20			Bond Future	9.54	92.5954	9.5432	92.5954	92,632.00
29/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	3109	3	3109	3	0.00
29/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	250	0	250	0	3,000.00
29/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	1714	2	1714	2	0.00
29/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	454	0	454	0	1,000.00
29/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	36	0	36	0	1,000.00
29/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1082	1	1082	1	0.00
29/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	164	0	164	0	3,000.00
29/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	1683	2	1683	2	0.00
29/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1362	1	1362	1	0.00
29/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1106	1	1106	1	0.00
29/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	12	0	12	0	3,000.00
29/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3404	3	3404	3	0.00
29/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1130	1	1130	1	0.00
29/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	1841	2	1841	2	0.00
29/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	258	0	258	0	14,160.00
29/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	2588	2	2588	2	0.00
29/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	763	1	763	1	3,000.00
29/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5272	5	5272	5	0.00
29/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	39	0	39	0	14,160.00
29/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	78	0	78	0	15,414.00
29/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	441	0	441	0	15,414.00
29/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	4800	5	4800	5	0.00
29/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3413	4	3413	4	0.00
29/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4243	4	4243	4	0.00
29/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	209	0	209	0	3,000.00
29/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	6069	6	6069	6	0.00
29/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1238	1	1238	1	2,500.00
29/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1947	2	1947	2	0.00

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29/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1665	2	1665	2	2,500.00
29/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	265	0	265	0	8,000.00
29/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4933	5	4933	5	0.00
29/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2562	3	2562	3	0.00
29/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2014	2	2014	2	0.00
29/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	7085	7	7085	7	0.00
29/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	815	1	815	1	14,160.00
29/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	534	1	534	1	1,000.00
29/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1980	2	1980	2	0.00
29/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1361	2	1361	2	3,000.00
29/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	620	1	620	1	2,500.00
29/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8701	9	8701	9	0.00
29/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3368	4	3368	4	0.00
29/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1336	1	1336	1	3,000.00
29/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7207	7	7207	7	0.00
29/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4295	5	4295	5	0.00
29/09/2020	2030 On 04-February-21			Bond Future	9.77	89.5276	9.7656	89.5276	0.00
29/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	472	0	472	0	1,600.00
29/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	605	1	605	1	1,000.00
29/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1700	2	1700	2	0.00
29/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1604	2	1604	2	1,000.00
29/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	596	1	596	1	800.00
29/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1680	2	1680	2	0.00
29/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1759	2	1759	2	1,600.00
29/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1661	2	1661	2	0.00
29/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1164	1	1164	1	800.00
29/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4469	4	4469	4	0.00
29/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2128	2	2128	2	1,800.00
29/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6312	7	6312	7	0.00
29/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5235	5	5235	5	0.00
29/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8752	9	8752	9	0.00
29/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	5082	5	5082	5	0.00
29/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	5120	5	5120	5	0.00

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29/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4931	5	4931	5	0.00
29/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9616	10	9616	10	0.00
29/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	5044	5	5044	5	0.00
29/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8699	9	8699	9	0.00
29/09/2020	2030 On 06-May-21			Bond Future	9.99	90.4906	9.9920	90.4906	0.00
29/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6133	6	6133	6	0.00
29/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1884	2	1884	2	0.00
29/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9480	9	9480	9	0.00
29/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	543	1	543	1	700.00
29/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	3929	4	3929	4	0.00
29/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9517	9	9517	9	0.00
29/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3605	3	3605	3	0.00
29/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2013	2	2013	2	0.00
29/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9554	9	9554	9	0.00
29/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	1028	1	1028	1	0.00
29/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	6230	6	6230	6	700.00
29/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	12154	12	12154	12	0.00
29/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3988	4	3988	4	700.00
29/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	1047	1	1047	1	0.00
29/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6497	7	6497	7	0.00
29/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	1037	1	1037	1	0.00
29/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3675	4	3675	4	0.00
29/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2281	2	2281	2	0.00
29/09/2020	2030 On 05-August-21			Bond Future	10.24	87.4693	10.2402	87.4693	0.00
29/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4566	4	4566	4	0.00
29/09/2020	2030 On 05-August-21	12.10	Call	Bond Future	10030	0	10030	0	0.00
29/09/2020	2030 On 05-August-21	9.45	Call	Bond Future	2281	0	2281	0	600.00
29/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4594	4	4594	4	0.00
29/09/2020	2030 On 05-August-21	8.95	Call	Bond Future	1486	0	1486	0	600.00
29/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4621	4	4621	4	0.00
29/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3658	4	3658	4	0.00
29/09/2020	2030 On 05-August-21	9.45	Put	Bond Future	6444	0	6444	0	0.00
29/09/2020	2030 On 05-August-21	8.95	Put	Bond Future	8416	0	8416	0	0.00

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29/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3703	4	3703	4	0.00
29/09/2020	2030 On 05-August-21	12.10	Put	Bond Future	1159	0	1159	0	600.00
29/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3681	4	3681	4	0.00
29/09/2020	2032 On 05-November-20			Bond Future	10.53	85.7668	10.5298	85.7668	120,897.00
29/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	273	0	273	0	0.00
29/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	3400	3	3400	3	0.00
29/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	3784	4	3784	4	0.00
29/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	281	0	281	0	0.00
29/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	27	0	27	0	3,000.00
29/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	170	0	170	0	3,000.00
29/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	95	0	95	0	1,000.00
29/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	13	0	13	0	1,000.00
29/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	264	0	264	0	0.00
29/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	5006	5	5006	5	0.00
29/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8934	9	8934	9	0.00
29/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	10070	10	10070	10	0.00
29/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	643	1	643	1	1,000.00
29/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6822	7	6822	7	0.00
29/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4897	5	4897	5	0.00
29/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5801	6	5801	6	0.00
29/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4951	5	4951	5	0.00
29/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	762	1	762	1	3,000.00
29/09/2020	2032 On 04-February-21			Bond Future	10.77	86.6340	10.7685	86.6340	0.00
29/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	353	0	353	0	800.00
29/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1065	1	1065	1	0.00
29/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	715	1	715	1	800.00
29/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1091	1	1091	1	0.00
29/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3693	4	3693	4	0.00
29/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1078	1	1078	1	0.00
29/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7956	8	7956	8	0.00
29/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7906	8	7906	8	0.00
29/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9710	10	9710	10	0.00
29/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3401	4	3401	4	800.00

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29/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	8007	8	8007	8	0.00
29/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12686	13	12686	13	0.00
29/09/2020	2032 On 06-May-21			Bond Future	11.01	83.4201	11.0094	83.4201	0.00
29/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2614	3	2614	3	736.00
29/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	7931	8	7931	8	0.00
29/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9516	9	9516	9	0.00
29/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	7964	8	7964	8	0.00
29/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	7897	8	7897	8	0.00
29/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	2192	2	2192	2	0.00
29/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	2159	2	2159	2	0.00
29/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	2176	2	2176	2	0.00
29/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1520	2	1520	2	736.00
29/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6465	7	6465	7	0.00
29/09/2020	2032 On 05-August-21			Bond Future	11.27	84.3273	11.2651	84.3273	0.00
29/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	4891	5	4891	5	0.00
29/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	4863	5	4863	5	0.00
29/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	4919	5	4919	5	0.00
29/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4414	5	4414	5	0.00
29/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4389	5	4389	5	0.00
29/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4364	4	4364	4	0.00
29/09/2020	2033 On 05-November-20			Bond Future	93.49	93.4455	93.4861	93.4455	10,329.00
29/09/2020	2033 On 04-February-21			Bond Future	94.45	94.4134	94.4496	94.4134	0.00
29/09/2020	2033 On 06-May-21			Bond Future	94.27	94.2343	94.2727	94.2343	0.00
29/09/2020	2033 On 05-August-21			Bond Future	95.32	95.2810	95.3185	95.2810	0.00
29/09/2020	2037 On 05-November-20			Bond Future	11.57	80.1587	11.5682	80.1587	138,532.00
29/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	55	0	55	0	0.00
29/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	51	0	51	0	0.00
29/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	53	0	53	0	0.00
29/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	9162	9	9162	9	0.00
29/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	9025	9	9025	9	0.00
29/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	9093	9	9093	9	0.00
29/09/2020	2037 On 04-February-21			Bond Future	11.81	76.7149	11.8146	76.7149	0.00
29/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4438	4	4438	4	300.00

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29/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	374	0	374	0	72.00
29/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	10801	11	10801	11	0.00
29/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1633	2	1633	2	0.00
29/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	935	1	935	1	0.00
29/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	850	1	850	1	0.00
29/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	860	1	860	1	0.00
29/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4223	4	4223	4	0.00
29/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1087	1	1087	1	240.00
29/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	871	1	871	1	0.00
29/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	10549	10	10549	10	0.00
29/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3731	4	3731	4	240.00
29/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	9461	9	9461	9	0.00
29/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	846	1	846	1	300.00
29/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7551	8	7551	8	72.00
29/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	10198	10	10198	10	72.00
29/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10668	11	10668	11	0.00
29/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10608	11	10608	11	0.00
29/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14674	15	14674	15	0.00
29/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3546	4	3546	4	0.00
29/09/2020	2037 On 06-May-21			Bond Future	12.06	77.5404	12.0636	77.5404	0.00
29/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	5906	6	5906	6	0.00
29/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	5938	6	5938	6	0.00
29/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	5970	6	5970	6	0.00
29/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3925	4	3925	4	0.00
29/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3903	4	3903	4	0.00
29/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3946	4	3946	4	0.00
29/09/2020	2037 On 05-August-21			Bond Future	12.33	74.1281	12.3334	74.1281	0.00
29/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	4931	5	4931	5	0.00
29/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	4958	5	4958	5	0.00
29/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	4986	5	4986	5	0.00
29/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5330	5	5330	5	0.00
29/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5276	5	5276	5	0.00
29/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5303	5	5303	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
29/09/2020	2038 On 05-November-20			Bond Future	104.99	104.8092	104.9949	104.8092	11,137.00
29/09/2020	2038 On 04-February-21			Bond Future	104.38	104.1971	104.3794	104.1971	0.00
29/09/2020	2038 On 06-May-21			Bond Future	105.53	105.3420	105.5281	105.3420	0.00
29/09/2020	2038 On 05-August-21			Bond Future	104.98	104.7898	104.9766	104.7898	0.00
29/09/2020	2040 On 05-November-20			Bond Future	11.67	82.1450	11.6663	82.1450	72,832.00
29/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	6	0	6	0	2,000.00
29/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	62	0	62	0	0.00
29/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	2	0	2	0	2,000.00
29/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	20	0	20	0	2,380.00
29/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	48	0	48	0	2,000.00
29/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	65	0	65	0	0.00
29/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	518	1	518	1	2,380.00
29/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2190	2	2190	2	0.00
29/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	67	0	67	0	0.00
29/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	1576	2	1576	2	0.00
29/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2641	3	2641	3	2,000.00
29/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9472	10	9472	10	0.00
29/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15898	16	15898	16	0.00
29/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11826	12	11826	12	0.00
29/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9398	9	9398	9	0.00
29/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1977	2	1977	2	2,000.00
29/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4929	5	4929	5	0.00
29/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	10065	10	10065	10	0.00
29/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9545	10	9545	10	0.00
29/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	13986	14	13986	14	0.00
29/09/2020	2040 On 04-February-21			Bond Future	11.91	78.4711	11.9082	78.4711	0.00
29/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	603	1	603	1	800.00
29/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3732	4	3732	4	0.00
29/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	932	1	932	1	0.00
29/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	257	0	257	0	500.00
29/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	291	0	291	0	800.00
29/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	943	1	943	1	0.00
29/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	920	1	920	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
29/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	754	1	754	1	500.00
29/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3249	3	3249	3	0.00
29/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5367	5	5367	5	500.00
29/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	11128	11	11128	11	0.00
29/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	12168	12	12168	12	0.00
29/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17685	18	17685	18	0.00
29/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	17049	17	17049	17	0.00
29/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13327	13	13327	13	0.00
29/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	11001	11	11001	11	0.00
29/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	11065	11	11065	11	0.00
29/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4775	5	4775	5	800.00
29/09/2020	2040 On 06-May-21			Bond Future	12.15	79.3154	12.1523	79.3154	0.00
29/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6031	6	6031	6	0.00
29/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6065	6	6065	6	0.00
29/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	5998	6	5998	6	0.00
29/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4437	4	4437	4	0.00
29/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4413	4	4413	4	0.00
29/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4389	4	4389	4	0.00
29/09/2020	2040 On 05-August-21			Bond Future	12.42	75.6721	12.4167	75.6721	0.00
29/09/2020	2040 On 05-August-21	14.80	Call	Bond Future	13185	0	13185	0	0.00
29/09/2020	2040 On 05-August-21	11.55	Call	Bond Future	3063	0	3063	0	900.00
29/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5497	5	5497	5	0.00
29/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5557	6	5557	6	0.00
29/09/2020	2040 On 05-August-21	11.05	Call	Bond Future	2144	0	2144	0	900.00
29/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5527	6	5527	6	0.00
29/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5139	5	5139	5	0.00
29/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5167	5	5167	5	0.00
29/09/2020	2040 On 05-August-21	11.05	Put	Bond Future	10681	0	10681	0	0.00
29/09/2020	2040 On 05-August-21	14.80	Put	Bond Future	1343	0	1343	0	900.00
29/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5194	5	5194	5	0.00
29/09/2020	2040 On 05-August-21	11.55	Put	Bond Future	8304	0	8304	0	0.00
29/09/2020	2044 On 05-November-20			Bond Future	11.69	78.8814	11.6927	78.8814	47,224.00
29/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	65	0	65	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
29/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	5	0	5	0	1,815.00
29/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	14	0	14	0	0.00
29/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1201	1	1201	1	0.00
29/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	70	0	70	0	0.00
29/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	15	0	15	0	300.00
29/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1326	1	1326	1	0.00
29/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	67	0	67	0	0.00
29/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	20	0	20	0	525.00
29/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
29/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	756	1	756	1	0.00
29/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
29/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	19	0	19	0	1,815.00
29/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	574	1	574	1	0.00
29/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
29/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11866	12	11866	12	0.00
29/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4197	4	4197	4	1,815.00
29/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3023	3	3023	3	1,815.00
29/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22204	22	22204	22	0.00
29/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9390	10	9390	10	0.00
29/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	12026	12	12026	12	0.00
29/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17817	18	17817	18	0.00
29/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9465	10	9465	10	0.00
29/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14500	15	14500	15	0.00
29/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18268	18	18268	18	0.00
29/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12510	13	12510	13	0.00
29/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4773	5	4773	5	525.00
29/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3228	3	3228	3	300.00
29/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12429	13	12429	13	0.00
29/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9539	10	9539	10	0.00
29/09/2020	2044 On 04-February-21			Bond Future	11.93	75.2996	11.9259	75.2996	0.00
29/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	844	1	844	1	0.00
29/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	865	1	865	1	0.00
29/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	782	1	782	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
29/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	319	0	319	0	265.00
29/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	854	1	854	1	0.00
29/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	559	1	559	1	0.00
29/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1493	1	1493	1	0.00
29/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11611	12	11611	12	0.00
29/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	12079	12	12079	12	265.00
29/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16748	17	16748	17	0.00
29/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8689	9	8689	9	265.00
29/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11677	12	11677	12	0.00
29/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13835	14	13835	14	0.00
29/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11545	12	11545	12	0.00
29/09/2020	2044 On 06-May-21			Bond Future	12.16	76.1099	12.1610	76.1099	0.00
29/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	5986	6	5986	6	0.00
29/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5954	6	5954	6	0.00
29/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5922	6	5922	6	0.00
29/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4332	4	4332	4	0.00
29/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4358	4	4358	4	0.00
29/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4307	4	4307	4	0.00
29/09/2020	2044 On 05-August-21			Bond Future	12.42	72.5569	12.4154	72.5569	0.00
29/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	5890	6	5890	6	0.00
29/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	5920	6	5920	6	0.00
29/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	5860	6	5860	6	0.00
29/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4874	5	4874	5	0.00
29/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4848	5	4848	5	0.00
29/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4823	5	4823	5	0.00
29/09/2020	2046 On 05-November-20			Bond Future	92.59	92.2347	92.5855	92.2347	16,311.00
29/09/2020	2046 On 04-February-21			Bond Future	93.54	93.1900	93.5398	93.1900	0.00
29/09/2020	2046 On 06-May-21			Bond Future	92.78	92.4228	92.7781	92.4228	0.00
29/09/2020	2046 On 05-August-21			Bond Future	93.81	93.4495	93.8075	93.4495	0.00
29/09/2020	2050 On 05-November-20			Bond Future	94.42	94.5469	94.4171	94.5469	13,963.00
29/09/2020	2050 On 04-February-21			Bond Future	93.50	93.6353	93.4996	93.6353	0.00
29/09/2020	2050 On 06-May-21			Bond Future	94.53	94.6642	94.5284	94.6642	0.00
29/09/2020	2050 On 05-August-21			Bond Future	93.65	93.7872	93.6488	93.7872	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
29/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	AL37 On 05-November-20			Index Future	757.04	755.9470	757.0370	755.9470	0.00
29/09/2020	AL37 On 04-February-21			Index Future	764.65	763.5850	764.6480	763.5850	0.00
29/09/2020	AL37 On 06-May-21			Index Future	772.87	771.7810	772.8690	771.7810	0.00
29/09/2020	AL37 On 05-August-21			Index Future	781.17	780.0790	781.1680	780.0790	0.00
29/09/2020	AL7T On 05-November-20			Index Future	810.72	808.5720	810.7230	808.5720	0.00
29/09/2020	AL7T On 04-February-21			Index Future	818.87	816.7420	818.8740	816.7420	0.00
29/09/2020	AL7T On 06-May-21			Index Future	827.68	825.5090	827.6770	825.5090	0.00
29/09/2020	AL7T On 05-August-21			Index Future	836.57	834.3840	836.5650	834.3840	0.00
29/09/2020	ALBI On 05-November-20			Index Future	712.87	711.9470	712.8700	711.9470	226.00
29/09/2020	ALBI On 04-February-21			Index Future	720.04	719.1400	720.0370	719.1400	0.00
29/09/2020	ALBI On 06-May-21			Index Future	727.78	726.8590	727.7780	726.8590	0.00
29/09/2020	ALBI On 05-August-21			Index Future	735.59	734.6740	735.5930	734.6740	0.00
29/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
29/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2020	ES33 On 05-November-20			Bond Future	12.14	71.3058	12.1360	71.3058	350.00
29/09/2020	ES33 On 04-February-21			Bond Future	12.43	72.0267	12.4275	72.0267	0.00
29/09/2020	ES33 On 06-May-21			Bond Future	12.72	69.0259	12.7176	69.0259	0.00
29/09/2020	ES33 On 05-August-21			Bond Future	13.03	69.7766	13.0261	69.7766	0.00
29/09/2020	ES42 On 05-November-20			Bond Future	12.55	70.4638	12.5466	70.4638	4,789.00
29/09/2020	ES42 On 04-February-21			Bond Future	12.82	71.1766	12.8193	71.1766	0.00
29/09/2020	ES42 On 06-May-21			Bond Future	13.10	67.6835	13.1014	67.6835	0.00
29/09/2020	ES42 On 05-August-21			Bond Future	13.39	68.4199	13.3934	68.4199	0.00
29/09/2020	GOVI On 05-November-20			GOVI	704.30	703.2950	704.2980	703.2950	1,009.00
29/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	335320	35	335320	35	0.00
29/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	335520	35	335520	35	0.00
29/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	335420	35	335420	35	0.00
29/09/2020	GOVI On 04-February-21			GOVI	711.38	710.4010	711.3790	710.4010	0.00
29/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 04-February-21	750.96	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
29/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	395610	41	395610	41	0.00
29/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	395710	41	395710	41	0.00
29/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	395810	41	395810	41	0.00
29/09/2020	GOVI On 06-May-21			GOVI	719.03	718.0260	719.0270	718.0260	0.00
29/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	403570	39	403570	39	0.00
29/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	403370	39	403370	39	0.00
29/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	403470	39	403470	39	0.00
29/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-August-21			GOVI	726.75	725.7460	726.7480	725.7460	0.00
29/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	75980	7	75980	7	0.00
29/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	76080	7	76080	7	0.00
29/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	76180	7	76180	7	0.00
29/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2020	IGOV On 05-November-20			Index Future	255.63	255.7020	255.6300	255.7020	1,201.00
29/09/2020	IGOV On 04-February-21			Index Future	258.26	258.3480	258.2630	258.3480	0.00
29/09/2020	IGOV On 06-May-21			Index Future	261.10	261.1840	261.1020	261.1840	0.00
29/09/2020	IGOV On 05-August-21			Index Future	263.97	264.0540	263.9680	264.0540	0.00
29/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
29/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1600	92.1600	92.1600	0.00
29/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.26	90.2800	90.2600	90.2800	0.00
29/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.15	89.1900	89.1500	89.1900	0.00
29/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.36	90.4200	90.3600	90.4200	51.00
29/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.73	89.8000	89.7300	89.8000	0.00
29/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.79	89.8800	89.7900	89.8800	0.00
29/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.88	92.9800	92.8800	92.9800	0.00
29/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.36	93.4700	93.3600	93.4700	0.00
29/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.76	85.8600	85.7600	85.8600	0.00
29/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.33	91.4100	91.3300	91.4100	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
29/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.62	79.7300	79.6200	79.7300	0.00
29/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.27	76.3700	76.2700	76.3700	0.00
29/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.80	74.9000	74.8000	74.9000	0.00
29/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.97	77.0400	76.9700	77.0400	0.00
29/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.11	81.1700	81.1100	81.1700	0.00
29/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.72	79.7600	79.7200	79.7600	0.00
29/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.94	81.9500	81.9400	81.9500	0.00
29/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.88	87.8800	87.8800	87.8800	0.00
29/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.43	88.4100	88.4300	88.4100	0.00
29/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.59	81.5800	81.5900	81.5800	0.00
29/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.59	89.5700	89.5900	89.5700	0.00
29/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6450	3.3450	96.6450	0.00
29/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6400	3.3500	96.6400	0.00
29/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.29	96.6950	3.2850	96.6950	30,010.00
29/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.28	96.6900	3.2800	96.6900	0.00
29/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.29	96.6700	3.2900	96.6700	0.00
29/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.30	96.6600	3.3000	96.6600	0.00
29/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.39	96.5550	3.3850	96.5550	0.00
29/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.55	96.3650	3.5500	96.3650	30,000.00
29/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.72	96.2200	3.7200	96.2200	0.00
29/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.88	96.0450	3.8750	96.0450	0.00
29/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.16	95.7750	4.1550	95.7750	0.00
29/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.50	95.4050	4.5000	95.4050	0.00
29/09/2020	R023 On 05-November-20			Bond Future	4.58	108.3508	4.5812	108.3508	34,495.00
29/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6257	6	6257	6	0.00
29/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6278	6	6278	6	0.00
29/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6236	6	6236	6	0.00
29/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
29/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
29/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	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
29/09/2020	R023 On 04-February-21			Bond Future	4.66	109.4462	4.6561	109.4462	0.00
29/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3290	3	3290	3	0.00
29/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3328	3	3328	3	0.00
29/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3309	3	3309	3	0.00
29/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	11	0	11	0	0.00
29/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	11	0	11	0	0.00
29/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	10	0	10	0	0.00
29/09/2020	R023 On 06-May-21			Bond Future	4.70	106.7149	4.6993	106.7149	0.00
29/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4912	5	4912	5	0.00
29/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4945	5	4945	5	0.00
29/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4929	5	4929	5	0.00
29/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
29/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
29/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
29/09/2020	R023 On 05-August-21			Bond Future	4.76	107.8751	4.7567	107.8751	0.00
29/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1171	1	1171	1	0.00
29/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1160	1	1160	1	0.00
29/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1149	1	1149	1	0.00
29/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	336	0	336	0	0.00
29/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	340	0	340	0	0.00
29/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	331	0	331	0	0.00
29/09/2020	R035 On 05-November-20			Bond Future	11.30	84.7787	11.2957	84.7787	103,714.00
29/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	199	0	199	0	0.00
29/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	205	0	205	0	0.00
29/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	193	0	193	0	0.00
29/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6492	6	6492	6	0.00
29/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6430	6	6430	6	0.00
29/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6369	6	6369	6	0.00
29/09/2020	R035 On 04-February-21			Bond Future	11.55	85.6358	11.5492	85.6358	0.00
29/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	947	1	947	1	0.00
29/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	859	1	859	1	0.00
29/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	848	1	848	1	0.00
29/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	2808	3	2808	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
29/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	838	1	838	1	0.00
29/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10481	10	10481	10	0.00
29/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10540	11	10540	11	0.00
29/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9955	10	9955	10	650.00
29/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	5283	5	5283	5	650.00
29/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	10422	10	10422	10	0.00
29/09/2020	R035 On 06-May-21			Bond Future	11.80	82.0816	11.7963	82.0816	0.00
29/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6585	7	6585	7	0.00
29/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4107	4	4107	4	0.00
29/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8089	8	8089	8	0.00
29/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6654	7	6654	7	0.00
29/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1435	1	1435	1	793.00
29/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2329	2	2329	2	1,650.00
29/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3500	4	3500	4	0.00
29/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5484	6	5484	6	0.00
29/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6620	7	6620	7	0.00
29/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	4217	4	4217	4	793.00
29/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	6301	6	6301	6	793.00
29/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	8290	8	8290	8	0.00
29/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3482	3	3482	3	0.00
29/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5538	6	5538	6	1,650.00
29/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2784	3	2784	3	1,650.00
29/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3501	3	3501	3	0.00
29/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	11142	11	11142	11	0.00
29/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3463	3	3463	3	0.00
29/09/2020	R035 On 05-August-21			Bond Future	12.06	82.9742	12.0619	82.9742	0.00
29/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
29/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
29/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
29/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	55286	55	55286	55	0.00
29/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	55169	55	55169	55	0.00
29/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	55402	55	55402	55	0.00
29/09/2020	R186 On 05-November-20			Bond Future	7.31	119.3947	7.3081	119.3947	89,319.00

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29/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6931	7	6931	7	0.00
29/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	445	0	445	0	1,200.00
29/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1684	2	1684	2	80.00
29/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6882	7	6882	7	0.00
29/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3758	4	3758	4	1,200.00
29/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6833	7	6833	7	0.00
29/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	51	0	51	0	80.00
29/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3036	3	3036	3	3,500.00
29/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5374	5	5374	5	3,500.00
29/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9825	10	9825	10	0.00
29/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	42	0	42	0	0.00
29/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4456	5	4456	5	0.00
29/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	668	1	668	1	0.00
29/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	10	0	10	0	0.00
29/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	248	0	248	0	0.00
29/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	3,500.00
29/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	10	0	10	0	0.00
29/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	148	0	148	0	0.00
29/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	9	0	9	0	0.00
29/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2100	2	2100	2	0.00
29/09/2020	R186 On 04-February-21			Bond Future	7.49	115.3230	7.4909	115.3230	0.00
29/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4320	4	4320	4	0.00
29/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4356	4	4356	4	0.00
29/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3788	4	3788	4	0.00
29/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4393	4	4393	4	0.00
29/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1019	1	1019	1	0.00
29/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1007	1	1007	1	0.00
29/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1238	1	1238	1	15,177.00
29/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1032	1	1032	1	0.00
29/09/2020	R186 On 06-May-21			Bond Future	7.68	116.5627	7.6756	116.5627	0.00
29/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13906	14	13906	14	0.00
29/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13866	14	13866	14	0.00
29/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13826	14	13826	14	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
29/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	58	0	58	0	0.00
29/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	59	0	59	0	0.00
29/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	57	0	57	0	0.00
29/09/2020	R186 On 05-August-21			Bond Future	7.88	112.5488	7.8798	112.5488	0.00
29/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4978	5	4978	5	0.00
29/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5009	5	5009	5	0.00
29/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5041	5	5041	5	0.00
29/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1652	2	1652	2	0.00
29/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1678	2	1678	2	0.00
29/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1665	2	1665	2	0.00
29/09/2020	R197 On 05-November-20			Bond Future	313.50	313.8436	313.5036	313.8436	2,902.00
29/09/2020	R197 On 04-February-21			Bond Future	308.88	309.2388	308.8796	309.2388	0.00
29/09/2020	R197 On 06-May-21			Bond Future	312.28	312.6362	312.2787	312.6362	0.00
29/09/2020	R197 On 05-August-21			Bond Future	307.74	308.1020	307.7363	308.1020	0.00
29/09/2020	R202 On 05-November-20			Bond Future	212.17	212.0763	212.1676	212.0763	7,870.00
29/09/2020	R202 On 04-February-21			Bond Future	210.18	210.1005	210.1822	210.1005	0.00
29/09/2020	R202 On 06-May-21			Bond Future	212.49	212.4084	212.4950	212.4084	0.00
29/09/2020	R202 On 05-August-21			Bond Future	210.60	210.5148	210.5994	210.5148	0.00
29/09/2020	R208 On 05-November-20			Bond Future	3.46	101.9894	3.4574	101.9894	7,525.00
29/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	516	0	516	0	0.00
29/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	512	0	512	0	0.00
29/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	508	0	508	0	0.00
29/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/09/2020	R209 On 05-November-20			Bond Future	11.11	65.2155	11.1057	65.2155	27,778.00
29/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	106	0	106	0	0.00
29/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	114	0	114	0	0.00
29/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	110	0	110	0	0.00
29/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6340	6	6340	6	0.00
29/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6283	6	6283	6	0.00
29/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6398	6	6398	6	0.00
29/09/2020	R209 On 04-February-21			Bond Future	11.32	65.8748	11.3217	65.8748	0.00

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29/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1088	1	1088	1	0.00
29/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1100	1	1100	1	0.00
29/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1076	1	1076	1	0.00
29/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7875	8	7875	8	0.00
29/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7827	8	7827	8	0.00
29/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7780	8	7780	8	0.00
29/09/2020	R209 On 06-May-21			Bond Future	11.54	63.4427	11.5381	63.4427	2,505.00
29/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1625	2	1625	2	4,750.00
29/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3491	3	3491	3	0.00
29/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6121	6	6121	6	0.00
29/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6182	6	6182	6	0.00
29/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6213	6	6213	6	0.00
29/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6151	6	6151	6	0.00
29/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2826	3	2826	3	0.00
29/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2795	3	2795	3	0.00
29/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2779	3	2779	3	6,000.00
29/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2810	3	2810	3	0.00
29/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4964	5	4964	5	6,000.00
29/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8618	9	8618	9	0.00
29/09/2020	R209 On 05-August-21			Bond Future	11.77	64.1327	11.7656	64.1327	0.00
29/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	4659	5	4659	5	0.00
29/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4633	5	4633	5	0.00
29/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	4684	5	4684	5	0.00
29/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4514	5	4514	5	0.00
29/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4491	5	4491	5	0.00
29/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4468	4	4468	4	0.00
29/09/2020	R210 On 05-November-20			Bond Future	186.57	187.1223	186.5742	187.1223	2,230.00
29/09/2020	R210 On 04-February-21			Bond Future	188.50	189.0603	188.4972	189.0603	0.00
29/09/2020	R210 On 06-May-21			Bond Future	187.86	188.4221	187.8562	188.4221	0.00
29/09/2020	R210 On 05-August-21			Bond Future	189.94	190.5151	189.9404	190.5151	0.00
29/09/2020	R212 On 05-November-20			Bond Future	169.55	169.5582	169.5478	169.5582	6,967.00
29/09/2020	R212 On 04-February-21			Bond Future	169.00	169.0152	168.9961	169.0152	0.00
29/09/2020	R212 On 06-May-21			Bond Future	170.86	170.8720	170.8558	170.8720	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
29/09/2020	R212 On 05-August-21			Bond Future	170.42	170.4373	170.4185	170.4373	0.00
29/09/2020	R213 On 05-November-20			Bond Future	10.03	81.9282	10.0349	81.9282	16,416.00
29/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	576	1	576	1	0.00
29/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	607	1	607	1	0.00
29/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	591	1	591	1	0.00
29/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3073	3	3073	3	0.00
29/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2989	3	2989	3	0.00
29/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3031	3	3031	3	0.00
29/09/2020	R213 On 04-February-21			Bond Future	10.26	82.7565	10.2617	82.7565	0.00
29/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1346	1	1346	1	0.00
29/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1330	1	1330	1	0.00
29/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1315	1	1315	1	0.00
29/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	6101	6	6101	6	0.00
29/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	6143	6	6143	6	0.00
29/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	6059	6	6059	6	0.00
29/09/2020	R213 On 06-May-21			Bond Future	10.48	80.1166	10.4826	80.1166	0.00
29/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8365	8	8365	8	0.00
29/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8399	8	8399	8	0.00
29/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8332	8	8332	8	0.00
29/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1477	2	1477	2	0.00
29/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1465	2	1465	2	0.00
29/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1453	2	1453	2	0.00
29/09/2020	R213 On 05-August-21			Bond Future	10.72	80.9877	10.7211	80.9877	0.00
29/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4590	4	4590	4	0.00
29/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4564	4	4564	4	0.00
29/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4537	4	4537	4	0.00
29/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3922	4	3922	4	0.00
29/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3944	4	3944	4	0.00
29/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3899	4	3899	4	0.00
29/09/2020	R214 On 05-November-20			Bond Future	11.37	62.9426	11.3705	62.9426	17,812.00
29/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	111	0	111	0	0.00
29/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	115	0	115	0	0.00
29/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	108	0	108	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
29/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6693	7	6693	7	0.00
29/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6634	7	6634	7	0.00
29/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6575	7	6575	7	0.00
29/09/2020	R214 On 04-February-21			Bond Future	11.59	63.5790	11.5864	63.5790	0.00
29/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1066	1	1066	1	0.00
29/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1090	1	1090	1	0.00
29/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1078	1	1078	1	0.00
29/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8297	8	8297	8	0.00
29/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	8247	8	8247	8	0.00
29/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8348	8	8348	8	0.00
29/09/2020	R214 On 06-May-21			Bond Future	11.80	60.9852	11.7954	60.9852	0.00
29/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5619	6	5619	6	0.00
29/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5590	6	5590	6	0.00
29/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5560	6	5560	6	0.00
29/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3312	3	3312	3	0.00
29/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3330	3	3330	3	0.00
29/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3295	3	3295	3	0.00
29/09/2020	R214 On 05-August-21			Bond Future	12.02	61.6483	12.0183	61.6483	0.00
29/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4674	5	4674	5	0.00
29/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	4699	5	4699	5	0.00
29/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	4724	5	4724	5	0.00
29/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4690	5	4690	5	0.00
29/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4666	5	4666	5	0.00
29/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4714	5	4714	5	0.00
29/09/2020	R248 On 05-November-20			Bond Future	11.66	77.7028	11.6566	77.7028	112,533.00
29/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	22	0	22	0	0.00
29/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	19	0	19	0	950.00
29/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	536	1	536	1	950.00
29/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	21	0	21	0	0.00
29/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	21	0	21	0	0.00
29/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11950	12	11950	12	0.00
29/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	12033	12	12033	12	0.00
29/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12198	12	12198	12	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
29/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11868	12	11868	12	0.00
29/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4987	5	4987	5	0.00
29/09/2020	R248 On 04-February-21			Bond Future	11.89	78.4884	11.8885	78.4884	0.00
29/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3138	3	3138	3	2,590.00
29/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1392	1	1392	1	2,590.00
29/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	988	1	988	1	0.00
29/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1001	1	1001	1	0.00
29/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1013	1	1013	1	0.00
29/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10786	11	10786	11	0.00
29/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10917	11	10917	11	0.00
29/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10851	11	10851	11	0.00
29/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	9122	9	9122	9	0.00
29/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5625	6	5625	6	0.00
29/09/2020	R248 On 06-May-21			Bond Future	12.11	74.9204	12.1137	74.9204	0.00
29/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5901	6	5901	6	0.00
29/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	5967	6	5967	6	0.00
29/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5934	6	5934	6	0.00
29/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4538	5	4538	5	0.00
29/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4513	5	4513	5	0.00
29/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4563	5	4563	5	0.00
29/09/2020	R248 On 05-August-21			Bond Future	12.36	75.7352	12.3552	75.7352	0.00
29/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	5879	6	5879	6	0.00
29/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	5911	6	5911	6	0.00
29/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	5848	6	5848	6	0.00
29/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4966	5	4966	5	0.00
29/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5017	5	5017	5	0.00
29/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4991	5	4991	5	0.00