



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2020 TO: 15/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	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
15/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	2025 On 05-November-20			Bond Future	144.18	144.1673	144.1807	144.1673	3,891.00
15/09/2020	2025 On 04-February-21			Bond Future	144.17	144.1687	144.1698	144.1687	0.00
15/09/2020	2025 On 06-May-21			Bond Future	145.75	145.7440	145.7467	145.7440	0.00
15/09/2020	2025 On 05-August-21			Bond Future	145.83	145.8319	145.8289	145.8319	0.00
15/09/2020	2029 On 05-November-20			Bond Future	102.73	102.3210	102.7296	102.3210	5,004.00
15/09/2020	2029 On 04-February-21			Bond Future	103.80	103.3930	103.7970	103.3930	0.00
15/09/2020	2029 On 06-May-21			Bond Future	103.79	103.3829	103.7925	103.3829	0.00
15/09/2020	2029 On 05-August-21			Bond Future	104.94	104.5314	104.9413	104.5314	0.00
15/09/2020	2030 On 05-November-20			Bond Future	9.34	93.6897	94.0523	93.6897	92,820.00
15/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4320	4	4	4	0.00
15/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	781	1	1	1	3,000.00
15/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2804	3	3	3	0.00
15/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	222	0	0	0	1,000.00
15/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1149	1	1	1	1,000.00
15/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2039	2	2	2	0.00
15/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	596	1	1	1	3,000.00
15/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2768	3	3	3	0.00
15/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2389	2	2	2	0.00
15/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2070	2	2	2	0.00
15/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	111	0	0	0	3,000.00
15/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4626	4	5	4	0.00
15/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2100	2	2	2	0.00
15/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2950	3	3	3	0.00
15/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	798	1	1	1	14,160.00
15/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3771	4	4	4	0.00
15/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1611	1	2	1	3,000.00
15/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6517	6	7	6	0.00
15/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	234	0	0	0	14,160.00
15/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	364	0	0	0	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
15/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1127	1	1	1	15,414.00
15/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6044	6	6	6	0.00
15/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2915	3	3	3	0.00
15/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3599	4	4	4	0.00
15/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	270	0	0	0	3,000.00
15/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5171	5	5	5	0.00
15/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1162	1	1	1	2,500.00
15/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1733	2	2	2	0.00
15/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1507	2	2	2	2,500.00
15/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	325	0	0	0	8,000.00
15/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4180	4	4	4	0.00
15/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2226	2	2	2	0.00
15/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1786	2	2	2	0.00
15/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6096	6	6	6	0.00
15/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	813	1	1	1	14,160.00
15/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	572	1	1	1	1,000.00
15/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1759	2	2	2	0.00
15/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1262	1	1	1	3,000.00
15/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	647	1	1	1	2,500.00
15/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7616	8	8	8	0.00
15/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2878	3	3	3	0.00
15/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1242	1	1	1	3,000.00
15/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6209	7	6	7	0.00
15/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3642	4	4	4	0.00
15/09/2020	2030 On 04-February-21			Bond Future	9.55	90.6442	91.0024	90.6442	0.00
15/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	634	1	1	1	1,600.00
15/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	803	1	1	1	1,000.00
15/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2172	2	2	2	0.00
15/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2059	2	2	2	1,000.00
15/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	792	1	1	1	800.00
15/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2149	2	2	2	0.00
15/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2242	2	2	2	1,600.00
15/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2126	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1527	1	2	1	800.00
15/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5301	5	5	5	0.00
15/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1756	2	2	2	1,800.00
15/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5471	6	5	6	0.00
15/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4486	5	4	5	0.00
15/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7743	8	8	8	0.00
15/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4346	5	4	5	0.00
15/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4381	5	4	5	0.00
15/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4209	4	4	4	0.00
15/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8573	9	9	9	0.00
15/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4311	5	4	5	0.00
15/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7693	8	8	8	0.00
15/09/2020	2030 On 06-May-21			Bond Future	9.77	91.6138	91.9769	91.6138	0.00
15/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6987	7	7	7	0.00
15/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2276	2	2	2	0.00
15/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10450	10	10	10	0.00
15/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	657	1	1	1	700.00
15/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4587	4	5	4	0.00
15/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10488	10	10	10	0.00
15/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4226	4	4	4	0.00
15/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2428	2	2	2	0.00
15/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10527	10	11	10	0.00
15/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	789	1	1	1	0.00
15/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5434	6	5	6	700.00
15/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11056	11	11	11	0.00
15/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3397	4	3	4	700.00
15/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	805	1	1	1	0.00
15/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5677	6	6	6	0.00
15/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	797	1	1	1	0.00
15/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3122	3	3	3	0.00
15/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1924	2	2	2	0.00
15/09/2020	2030 On 05-August-21			Bond Future	10.00	88.6048	88.9683	88.6048	0.00
15/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5505	5	6	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
15/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5536	5	6	5	0.00
15/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5566	5	6	5	0.00
15/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3380	4	3	4	0.00
15/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3420	4	3	4	0.00
15/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3400	4	3	4	0.00
15/09/2020	2032 On 05-November-20			Bond Future	10.29	87.0895	87.4373	87.0895	119,907.00
15/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	923	1	1	1	0.00
15/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5289	5	5	5	0.00
15/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4888	5	5	5	0.00
15/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	941	1	1	1	0.00
15/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	198	0	0	0	3,000.00
15/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	676	1	1	1	3,000.00
15/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	457	0	0	0	1,000.00
15/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	125	0	0	0	1,000.00
15/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	905	1	1	1	0.00
15/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4199	4	4	4	0.00
15/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7657	8	8	8	0.00
15/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8734	9	9	9	0.00
15/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	700	1	1	1	1,000.00
15/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5736	6	6	6	0.00
15/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4109	4	4	4	0.00
15/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4859	5	5	5	0.00
15/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4154	4	4	4	0.00
15/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	802	1	1	1	3,000.00
15/09/2020	2032 On 04-February-21			Bond Future	10.51	87.9807	88.3244	87.9807	0.00
15/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	502	0	1	0	800.00
15/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1439	1	1	1	0.00
15/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1474	1	1	1	0.00
15/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	977	1	1	1	800.00
15/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4549	4	5	4	0.00
15/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1456	1	1	1	0.00
15/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6864	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
15/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6819	7	7	7	0.00
15/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8503	9	9	9	0.00
15/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2787	3	3	3	800.00
15/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6910	7	7	7	0.00
15/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11365	12	11	12	0.00
15/09/2020	2032 On 06-May-21			Bond Future	10.74	84.7764	85.1248	84.7764	0.00
15/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3169	3	3	3	736.00
15/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8936	9	9	9	0.00
15/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10630	10	11	10	0.00
15/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8972	9	9	9	0.00
15/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8900	9	9	9	0.00
15/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1715	2	2	2	0.00
15/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1687	2	2	2	0.00
15/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1701	2	2	2	0.00
15/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1153	1	1	1	736.00
15/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5540	6	6	6	0.00
15/09/2020	2032 On 05-August-21			Bond Future	10.99	85.6985	86.0474	85.6985	0.00
15/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6002	6	6	6	0.00
15/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5970	6	6	6	0.00
15/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6033	6	6	6	0.00
15/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4027	4	4	4	0.00
15/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4005	4	4	4	0.00
15/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3984	4	4	4	0.00
15/09/2020	2033 On 05-November-20			Bond Future	96.13	95.6036	96.1282	95.6036	10,355.00
15/09/2020	2033 On 04-February-21			Bond Future	97.13	96.6052	97.1269	96.6052	0.00
15/09/2020	2033 On 06-May-21			Bond Future	96.97	96.4446	96.9731	96.4446	0.00
15/09/2020	2033 On 05-August-21			Bond Future	98.05	97.5160	98.0465	97.5160	0.00
15/09/2020	2037 On 05-November-20			Bond Future	11.29	81.4914	81.7557	81.4914	138,985.00
15/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	331	0	0	0	0.00
15/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	316	0	0	0	0.00
15/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	323	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
15/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7754	8	8	8	0.00
15/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7627	8	8	8	0.00
15/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7690	8	8	8	0.00
15/09/2020	2037 On 04-February-21			Bond Future	11.53	78.0709	78.3309	78.0709	0.00
15/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5505	5	6	5	300.00
15/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	554	1	1	1	72.00
15/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1193	1	1	1	0.00
15/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12265	12	12	12	0.00
15/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2240	2	2	2	0.00
15/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1304	1	1	1	0.00
15/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1207	1	1	1	0.00
15/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5259	5	5	5	0.00
15/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1500	1	1	1	240.00
15/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1220	1	1	1	0.00
15/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9202	9	9	9	0.00
15/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3070	3	3	3	240.00
15/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8177	8	8	8	0.00
15/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	613	1	1	1	300.00
15/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6461	7	6	7	72.00
15/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8871	9	9	9	72.00
15/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9314	10	9	10	0.00
15/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9258	9	9	9	0.00
15/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13157	13	13	13	0.00
15/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2916	3	3	3	0.00
15/09/2020	2037 On 06-May-21			Bond Future	11.76	78.9062	79.1700	78.9062	0.00
15/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6938	7	7	7	0.00
15/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6973	7	7	7	0.00
15/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7008	7	7	7	0.00
15/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3250	3	3	3	0.00
15/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3231	3	3	3	0.00
15/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3268	3	3	3	0.00
15/09/2020	2037 On 05-August-21			Bond Future	12.02	75.5088	75.7724	75.5088	0.00
15/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6159	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
15/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6190	6	6	6	0.00
15/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6221	6	6	6	0.00
15/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4832	5	5	5	0.00
15/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4785	5	5	5	0.00
15/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4808	5	5	5	0.00
15/09/2020	2038 On 05-November-20			Bond Future	106.66	107.0798	106.6641	107.0798	11,137.00
15/09/2020	2038 On 04-February-21			Bond Future	106.07	106.5041	106.0747	106.5041	0.00
15/09/2020	2038 On 06-May-21			Bond Future	107.24	107.6680	107.2351	107.6680	0.00
15/09/2020	2038 On 05-August-21			Bond Future	106.70	107.1417	106.6998	107.1417	0.00
15/09/2020	2040 On 05-November-20			Bond Future	11.44	83.3252	83.6707	83.3252	72,587.00
15/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	72	0	0	0	2,000.00
15/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	324	0	0	0	0.00
15/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	275	0	0	0	2,000.00
15/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	35	0	0	0	2,000.00
15/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	153	0	0	0	2,380.00
15/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	332	0	0	0	0.00
15/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1400	1	1	1	2,380.00
15/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3603	3	4	3	0.00
15/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	339	0	0	0	0.00
15/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2869	3	3	3	0.00
15/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2457	3	2	3	2,000.00
15/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8261	9	8	9	0.00
15/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14454	15	14	15	0.00
15/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10483	11	10	11	0.00
15/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8193	9	8	9	0.00
15/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1912	2	2	2	2,000.00
15/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4333	5	4	5	0.00
15/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8814	9	9	9	0.00
15/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12574	13	13	13	0.00
15/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8329	9	8	9	0.00
15/09/2020	2040 On 04-February-21			Bond Future	11.67	79.6731	80.0151	79.6731	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
15/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	845	1	1	1	800.00
15/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4520	4	5	4	0.00
15/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1267	1	1	1	0.00
15/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	381	0	0	0	500.00
15/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	429	0	0	0	800.00
15/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1282	1	1	1	0.00
15/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1253	1	1	1	0.00
15/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1040	1	1	1	500.00
15/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3977	4	4	4	0.00
15/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4596	5	5	5	500.00
15/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9961	10	10	10	0.00
15/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10955	11	11	11	0.00
15/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16310	17	16	17	0.00
15/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15687	16	16	16	0.00
15/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12070	12	12	12	0.00
15/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9840	10	10	10	0.00
15/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9901	10	10	10	0.00
15/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4062	4	4	4	800.00
15/09/2020	2040 On 06-May-21			Bond Future	11.90	80.5256	80.8723	80.5256	0.00
15/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6771	7	7	7	0.00
15/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6807	7	7	7	0.00
15/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6735	7	7	7	0.00
15/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3664	4	4	4	0.00
15/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3643	4	4	4	0.00
15/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3621	4	4	4	0.00
15/09/2020	2040 On 05-August-21			Bond Future	12.15	76.8956	77.2428	76.8956	0.00
15/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6634	6	7	6	0.00
15/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6698	7	7	7	0.00
15/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6666	6	7	6	0.00
15/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4755	5	5	5	0.00
15/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4780	5	5	5	0.00
15/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4805	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
15/09/2020	2044 On 05-November-20			Bond Future	11.52	79.8368	80.1475	79.8368	47,319.00
15/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	296	0	0	0	0.00
15/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	110	0	0	0	0.00
15/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2235	2	2	2	0.00
15/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	54	0	0	0	1,815.00
15/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	310	0	0	0	0.00
15/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	113	0	0	0	300.00
15/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2389	2	2	2	0.00
15/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	303	0	0	0	0.00
15/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	138	0	0	0	525.00
15/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	15	0	0	0	525.00
15/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1646	2	2	2	0.00
15/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	2	0	0	0	1,815.00
15/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	130	0	0	0	1,815.00
15/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	12	0	0	0	300.00
15/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1375	1	1	1	0.00
15/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10861	11	11	11	0.00
15/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3965	4	4	4	1,815.00
15/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2964	3	3	3	1,815.00
15/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21084	21	21	21	0.00
15/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8509	9	9	9	0.00
15/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11016	11	11	11	0.00
15/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16709	17	17	17	0.00
15/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8579	9	9	9	0.00
15/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13428	14	13	14	0.00
15/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17158	17	17	17	0.00
15/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11484	12	11	12	0.00
15/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4452	5	4	5	525.00
15/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11406	12	11	12	0.00
15/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3141	3	3	3	300.00
15/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8649	9	9	9	0.00
15/09/2020	2044 On 04-February-21			Bond Future	11.74	76.2742	76.5812	76.2742	0.00
15/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1087	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
15/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1113	1	1	1	0.00
15/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1012	1	1	1	0.00
15/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	435	0	0	0	265.00
15/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1100	1	1	1	0.00
15/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	739	1	1	1	0.00
15/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1880	2	2	2	0.00
15/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10717	11	11	11	0.00
15/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11170	11	11	11	265.00
15/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15724	16	16	16	0.00
15/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7936	8	8	8	265.00
15/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10781	11	11	11	0.00
15/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12875	13	13	13	0.00
15/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10654	11	11	11	0.00
15/09/2020	2044 On 06-May-21			Bond Future	11.97	77.0903	77.4016	77.0903	0.00
15/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6607	6	7	6	0.00
15/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6572	6	7	6	0.00
15/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6537	6	7	6	0.00
15/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3804	4	4	4	0.00
15/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3826	4	4	4	0.00
15/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3782	4	4	4	0.00
15/09/2020	2044 On 05-August-21			Bond Future	12.22	73.5481	73.8597	73.5481	0.00
15/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6867	7	7	7	0.00
15/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6900	7	7	7	0.00
15/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6835	7	7	7	0.00
15/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4691	5	5	5	0.00
15/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4668	5	5	5	0.00
15/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4645	5	5	5	0.00
15/09/2020	2046 On 05-November-20			Bond Future	95.08	94.8190	95.0751	94.8190	16,197.00
15/09/2020	2046 On 04-February-21			Bond Future	96.06	95.8125	96.0631	95.8125	0.00
15/09/2020	2046 On 06-May-21			Bond Future	95.32	95.0686	95.3228	95.0686	0.00
15/09/2020	2046 On 05-August-21			Bond Future	96.38	96.1249	96.3780	96.1249	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
15/09/2020	2050 On 05-November-20			Bond Future	97.27	97.2593	97.2734	97.2593	13,962.00
15/09/2020	2050 On 04-February-21			Bond Future	96.39	96.3875	96.3932	96.3875	0.00
15/09/2020	2050 On 06-May-21			Bond Future	97.45	97.4407	97.4476	97.4407	0.00
15/09/2020	2050 On 05-August-21			Bond Future	96.60	96.5947	96.5978	96.5947	0.00
15/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	AL37 On 05-November-20			Index Future	759.25	759.7240	759.2520	759.7240	0.00
15/09/2020	AL37 On 04-February-21			Index Future	766.95	767.4910	766.9480	767.4910	0.00
15/09/2020	AL37 On 06-May-21			Index Future	775.15	775.6860	775.1450	775.6860	0.00
15/09/2020	AL37 On 05-August-21			Index Future	783.45	784.0280	783.4500	784.0280	0.00
15/09/2020	AL7T On 05-November-20			Index Future	822.07	819.0090	822.0690	819.0090	0.00
15/09/2020	AL7T On 04-February-21			Index Future	830.40	827.3820	830.4020	827.3820	0.00
15/09/2020	AL7T On 06-May-21			Index Future	839.28	836.2170	839.2770	836.2170	0.00
15/09/2020	AL7T On 05-August-21			Index Future	848.27	845.2090	848.2690	845.2090	0.00
15/09/2020	ALBI On 05-November-20			Index Future	721.57	719.7560	721.5660	719.7560	226.00
15/09/2020	ALBI On 04-February-21			Index Future	728.88	727.1140	728.8800	727.1140	0.00
15/09/2020	ALBI On 06-May-21			Index Future	736.67	734.8780	736.6700	734.8780	0.00
15/09/2020	ALBI On 05-August-21			Index Future	744.56	742.7810	744.5630	742.7810	0.00
15/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	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
15/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	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
15/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2020	ES33 On 05-November-20			Bond Future	11.90	72.2759	72.5228	72.2759	350.00
15/09/2020	ES33 On 04-February-21			Bond Future	12.18	73.0153	73.2585	73.0153	0.00
15/09/2020	ES33 On 06-May-21			Bond Future	12.46	70.0209	70.2676	70.0209	0.00
15/09/2020	ES33 On 05-August-21			Bond Future	12.76	70.7825	71.0291	70.7825	0.00
15/09/2020	ES42 On 05-November-20			Bond Future	12.33	71.3957	71.6687	71.3957	4,789.00
15/09/2020	ES42 On 04-February-21			Bond Future	12.59	72.1267	72.3963	72.1267	0.00
15/09/2020	ES42 On 06-May-21			Bond Future	12.87	68.6398	68.9131	68.6398	0.00
15/09/2020	ES42 On 05-August-21			Bond Future	13.15	69.3868	69.6603	69.3868	0.00
15/09/2020	GOVI On 05-November-20			GOVI	712.81	711.0140	712.8140	711.0140	1,008.00
15/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	250160	27	25	27	0.00
15/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	250360	27	25	27	0.00
15/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	250260	27	25	27	0.00
15/09/2020	GOVI On 04-February-21			GOVI	720.04	718.2830	720.0400	718.2830	0.00
15/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/09/2020	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
15/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	309000	33	31	33	0.00
15/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	309100	33	31	33	0.00
15/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	309200	33	31	33	0.00
15/09/2020	GOVI On 06-May-21			GOVI	727.74	725.9520	727.7350	725.9520	0.00
15/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	490650	47	49	47	0.00
15/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	490450	47	49	47	0.00
15/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	490550	47	49	47	0.00
15/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-August-21			GOVI	735.53	733.7590	735.5320	733.7590	0.00
15/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	163820	15	16	15	0.00
15/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	163920	15	16	15	0.00
15/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	164020	15	16	15	0.00
15/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2020	IGOV On 05-November-20			Index Future	259.52	259.3890	259.5200	259.3890	1,203.00
15/09/2020	IGOV On 04-February-21			Index Future	262.22	262.1050	262.2150	262.1050	0.00
15/09/2020	IGOV On 06-May-21			Index Future	265.08	264.9670	265.0810	264.9670	0.00
15/09/2020	IGOV On 05-August-21			Index Future	267.98	267.8790	267.9830	267.8790	0.00
15/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
15/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
15/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
15/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.26	90.2600	90.2600	90.2600	0.00
15/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.16	89.1800	89.1600	89.1800	0.00
15/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.38	90.4000	90.3800	90.4000	51.00
15/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.76	89.7800	89.7600	89.7800	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
15/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.81	89.8400	89.8100	89.8400	0.00
15/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.91	92.9400	92.9100	92.9400	0.00
15/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.37	93.4100	93.3700	93.4100	0.00
15/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.73	85.7800	85.7300	85.7800	0.00
15/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.25	91.3000	91.2500	91.3000	0.00
15/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.41	79.4600	79.4100	79.4600	0.00
15/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.01	76.0800	76.0100	76.0800	0.00
15/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.51	74.5900	74.5100	74.5900	0.00
15/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.64	76.7300	76.6400	76.7300	0.00
15/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.78	80.8600	80.7800	80.8600	0.00
15/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.39	79.4600	79.3900	79.4600	0.00
15/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.60	81.6700	81.6000	81.6700	0.00
15/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.53	87.6100	87.5300	87.6100	0.00
15/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.06	88.1500	88.0600	88.1500	0.00
15/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.19	81.3000	81.1900	81.3000	0.00
15/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.15	89.2900	89.1500	89.2900	0.00
15/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.35	96.6650	96.6550	96.6650	10,000.00
15/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.28	96.7250	96.7250	96.7250	0.00
15/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.26	96.7400	96.7400	96.7400	0.00
15/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7700	96.7800	96.7700	30,010.00
15/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7500	96.7500	96.7500	0.00
15/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.27	96.7200	96.7300	96.7200	0.00
15/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.31	96.6950	96.6950	96.6950	0.00
15/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5550	96.5950	96.5550	0.00
15/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.53	96.4300	96.4700	96.4300	30,000.00
15/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.73	96.2300	96.2700	96.2300	0.00
15/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.89	96.0650	96.1150	96.0650	0.00
15/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.12	95.8300	95.8800	95.8300	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
15/09/2020	R023 On 05-November-20			Bond Future	4.46	108.6627	108.6349	108.6627	34,442.00
15/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6528	7	7	7	0.00
15/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6549	7	7	7	0.00
15/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6507	7	7	7	0.00
15/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R023 On 04-February-21			Bond Future	4.52	109.7743	109.7369	109.7743	0.00
15/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3570	4	4	4	0.00
15/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3608	4	4	4	0.00
15/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3589	4	4	4	0.00
15/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	0	0	0.00
15/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	0	0	0.00
15/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	8	0	0	0	0.00
15/09/2020	R023 On 06-May-21			Bond Future	4.54	107.0402	107.0036	107.0402	0.00
15/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5190	5	5	5	0.00
15/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5223	5	5	5	0.00
15/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5207	5	5	5	0.00
15/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
15/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
15/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
15/09/2020	R023 On 05-August-21			Bond Future	4.57	108.2042	108.1629	108.2042	0.00
15/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1395	1	1	1	0.00
15/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1383	1	1	1	0.00
15/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1372	1	1	1	0.00
15/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	279	0	0	0	0.00
15/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	283	0	0	0	0.00
15/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	276	0	0	0	0.00
15/09/2020	R035 On 05-November-20			Bond Future	11.02	86.1327	86.4345	86.1327	106,273.00
15/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	795	1	1	1	0.00
15/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	812	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
15/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	779	1	1	1	0.00
15/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5376	6	5	6	0.00
15/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5324	6	5	6	0.00
15/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5273	6	5	6	0.00
15/09/2020	R035 On 04-February-21			Bond Future	11.26	87.0139	87.3113	87.0139	0.00
15/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1333	1	1	1	0.00
15/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1218	1	1	1	0.00
15/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1204	1	1	1	0.00
15/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3650	4	4	4	0.00
15/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1191	1	1	1	0.00
15/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9110	9	9	9	0.00
15/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9166	9	9	9	0.00
15/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8615	9	9	9	650.00
15/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4399	5	4	5	650.00
15/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9055	9	9	9	0.00
15/09/2020	R035 On 06-May-21			Bond Future	11.50	83.4695	83.7712	83.4695	0.00
15/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7679	7	8	7	0.00
15/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7754	8	8	8	0.00
15/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4911	5	5	5	0.00
15/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9197	9	9	9	0.00
15/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1755	2	2	2	793.00
15/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7716	8	8	8	0.00
15/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2878	3	3	3	1,650.00
15/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4225	4	4	4	0.00
15/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6467	6	6	6	0.00
15/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3460	4	3	4	793.00
15/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5287	5	5	5	793.00
15/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7101	7	7	7	0.00
15/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2839	3	3	3	0.00
15/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4601	5	5	5	1,650.00
15/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2152	2	2	2	1,650.00
15/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9722	10	10	10	0.00
15/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2856	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
15/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2823	3	3	3	0.00
15/09/2020	R035 On 05-August-21			Bond Future	11.75	84.3773	84.6790	84.3773	0.00
15/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
15/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
15/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00
15/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53531	54	54	54	0.00
15/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53415	54	53	54	0.00
15/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53648	54	54	54	0.00
15/09/2020	R186 On 05-November-20			Bond Future	7.24	120.0178	119.9395	120.0178	90,825.00
15/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7329	7	7	7	0.00
15/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	850	1	1	1	1,200.00
15/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7281	7	7	7	0.00
15/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2221	2	2	2	80.00
15/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7233	7	7	7	0.00
15/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4246	4	4	4	1,200.00
15/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	205	0	0	0	80.00
15/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3549	4	4	4	3,500.00
15/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5810	6	6	6	3,500.00
15/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10199	10	10	10	0.00
15/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	106	0	0	0	0.00
15/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	390	0	0	0	0.00
15/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	0	0	3,500.00
15/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4238	4	4	4	0.00
15/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	834	1	1	1	0.00
15/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	37	0	0	0	0.00
15/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	265	0	0	0	0.00
15/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	39	0	0	0	0.00
15/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	36	0	0	0	0.00
15/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2133	2	2	2	0.00
15/09/2020	R186 On 04-February-21			Bond Future	7.42	115.9667	115.8774	115.9667	0.00
15/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4645	5	5	5	0.00
15/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4683	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
15/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	4102	4	4	4	0.00
15/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4720	5	5	5	0.00
15/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	960	1	1	1	0.00
15/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	949	1	1	1	0.00
15/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1167	1	1	1	15,177.00
15/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	972	1	1	1	0.00
15/09/2020	R186 On 06-May-21			Bond Future	7.60	117.2066	117.1177	117.2066	0.00
15/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14280	14	14	14	0.00
15/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14240	14	14	14	0.00
15/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14199	14	14	14	0.00
15/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	49	0	0	0	0.00
15/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	50	0	0	0	0.00
15/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	49	0	0	0	0.00
15/09/2020	R186 On 05-August-21			Bond Future	7.80	113.1998	113.1055	113.1998	0.00
15/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5370	5	5	5	0.00
15/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5402	5	5	5	0.00
15/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5434	6	5	6	0.00
15/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1662	2	2	2	0.00
15/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1687	2	2	2	0.00
15/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1674	2	2	2	0.00
15/09/2020	R197 On 05-November-20			Bond Future	315.03	314.9166	315.0318	314.9166	2,902.00
15/09/2020	R197 On 04-February-21			Bond Future	310.45	310.3600	310.4498	310.3600	0.00
15/09/2020	R197 On 06-May-21			Bond Future	313.85	313.7516	313.8458	313.7516	0.00
15/09/2020	R197 On 05-August-21			Bond Future	309.31	309.2302	309.3131	309.2302	0.00
15/09/2020	R202 On 05-November-20			Bond Future	215.68	215.6516	215.6815	215.6516	7,870.00
15/09/2020	R202 On 04-February-21			Bond Future	213.75	213.7385	213.7502	213.7385	0.00
15/09/2020	R202 On 06-May-21			Bond Future	216.09	216.0738	216.0883	216.0738	0.00
15/09/2020	R202 On 05-August-21			Bond Future	214.23	214.2214	214.2274	214.2214	0.00
15/09/2020	R208 On 05-November-20			Bond Future	3.44	102.0247	102.0188	102.0247	7,525.00
15/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	522	1	1	1	0.00
15/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	518	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
15/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	514	1	1	1	0.00
15/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
15/09/2020	R209 On 05-November-20			Bond Future	10.86	66.2994	66.5598	66.2994	28,041.00
15/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	480	0	0	0	0.00
15/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	501	0	1	0	0.00
15/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	491	0	0	0	0.00
15/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5416	6	5	6	0.00
15/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5365	6	5	6	0.00
15/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5466	6	5	6	0.00
15/09/2020	R209 On 04-February-21			Bond Future	11.07	66.9778	67.2351	66.9778	0.00
15/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1446	1	1	1	0.00
15/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1462	1	1	1	0.00
15/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1430	1	1	1	0.00
15/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6905	7	7	7	0.00
15/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6861	7	7	7	0.00
15/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6817	7	7	7	0.00
15/09/2020	R209 On 06-May-21			Bond Future	11.28	64.5538	64.8146	64.5538	2,175.00
15/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1926	2	2	2	4,250.00
15/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4135	4	4	4	0.00
15/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7047	7	7	7	0.00
15/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7113	7	7	7	0.00
15/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7146	7	7	7	0.00
15/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7080	7	7	7	0.00
15/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2418	3	2	3	0.00
15/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2391	2	2	2	0.00
15/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2377	2	2	2	5,000.00
15/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2404	2	2	2	0.00
15/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4274	4	4	4	5,000.00
15/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7584	8	8	8	0.00
15/09/2020	R209 On 05-August-21			Bond Future	11.49	65.2560	65.5170	65.2560	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
15/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5662	6	6	6	0.00
15/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5634	5	6	5	0.00
15/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5690	6	6	6	0.00
15/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4168	4	4	4	0.00
15/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4147	4	4	4	0.00
15/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4126	4	4	4	0.00
15/09/2020	R210 On 05-November-20			Bond Future	189.80	189.6495	189.8001	189.6495	2,243.00
15/09/2020	R210 On 04-February-21			Bond Future	191.77	191.6365	191.7723	191.6365	0.00
15/09/2020	R210 On 06-May-21			Bond Future	191.15	191.0154	191.1548	191.0154	0.00
15/09/2020	R210 On 05-August-21			Bond Future	193.27	193.1375	193.2707	193.1375	0.00
15/09/2020	R212 On 05-November-20			Bond Future	169.54	169.5067	169.5362	169.5067	6,967.00
15/09/2020	R212 On 04-February-21			Bond Future	169.00	168.9833	168.9986	168.9833	0.00
15/09/2020	R212 On 06-May-21			Bond Future	170.85	170.8299	170.8472	170.8299	0.00
15/09/2020	R212 On 05-August-21			Bond Future	170.41	170.3949	170.4055	170.3949	0.00
15/09/2020	R213 On 05-November-20			Bond Future	9.81	83.0718	83.3961	83.0718	16,458.00
15/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1409	1	1	1	0.00
15/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1456	1	1	1	0.00
15/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1433	1	1	1	0.00
15/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2646	3	3	3	0.00
15/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2579	3	3	3	0.00
15/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2613	3	3	3	0.00
15/09/2020	R213 On 04-February-21			Bond Future	10.02	83.9217	84.2421	83.9217	0.00
15/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1778	2	2	2	0.00
15/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1758	2	2	2	0.00
15/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1739	2	2	2	0.00
15/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5250	5	5	5	0.00
15/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5288	6	5	6	0.00
15/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5212	5	5	5	0.00
15/09/2020	R213 On 06-May-21			Bond Future	10.24	81.2895	81.6143	81.2895	0.00
15/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9331	9	9	9	0.00
15/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9367	9	9	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
15/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9296	9	9	9	0.00
15/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1153	1	1	1	0.00
15/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1143	1	1	1	0.00
15/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1133	1	1	1	0.00
15/09/2020	R213 On 05-August-21			Bond Future	10.46	82.1735	82.4986	82.1735	0.00
15/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5565	5	6	5	0.00
15/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5536	5	6	5	0.00
15/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5506	5	6	5	0.00
15/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3594	4	4	4	0.00
15/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3614	4	4	4	0.00
15/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3574	4	4	4	0.00
15/09/2020	R214 On 05-November-20			Bond Future	11.15	63.9071	64.1705	63.9071	19,028.00
15/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	477	0	0	0	0.00
15/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	487	0	0	0	0.00
15/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	467	0	0	0	0.00
15/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5837	6	6	6	0.00
15/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5784	6	6	6	0.00
15/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5731	6	6	6	0.00
15/09/2020	R214 On 04-February-21			Bond Future	11.35	64.5609	64.8215	64.5609	0.00
15/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1377	1	1	1	0.00
15/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1406	1	1	1	0.00
15/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1391	1	1	1	0.00
15/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7377	8	7	8	0.00
15/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7329	8	7	8	0.00
15/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7424	8	7	8	0.00
15/09/2020	R214 On 06-May-21			Bond Future	11.55	61.9739	62.2380	61.9739	0.00
15/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6448	6	6	6	0.00
15/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6416	6	6	6	0.00
15/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6385	6	6	6	0.00
15/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2897	3	3	3	0.00
15/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2912	3	3	3	0.00
15/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2881	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
15/09/2020	R214 On 05-August-21			Bond Future	11.77	62.6480	62.9125	62.6480	0.00
15/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5634	5	6	5	0.00
15/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5689	6	6	6	0.00
15/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5662	6	6	6	0.00
15/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4399	5	4	5	0.00
15/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4377	4	4	4	0.00
15/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4420	5	4	5	0.00
15/09/2020	R248 On 05-November-20			Bond Future	11.48	78.7096	79.0598	78.7096	112,227.00
15/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	148	0	0	0	0.00
15/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	133	0	0	0	950.00
15/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1335	1	1	1	950.00
15/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	144	0	0	0	0.00
15/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	140	0	0	0	0.00
15/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10895	11	11	11	0.00
15/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10975	11	11	11	0.00
15/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11134	11	11	11	0.00
15/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10816	11	11	11	0.00
15/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4608	5	5	5	0.00
15/09/2020	R248 On 04-February-21			Bond Future	11.70	79.5148	79.8618	79.5148	0.00
15/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3721	4	4	4	2,590.00
15/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1769	2	2	2	2,590.00
15/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1285	1	1	1	0.00
15/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1300	1	1	1	0.00
15/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1315	1	1	1	0.00
15/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9892	10	10	10	0.00
15/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10017	10	10	10	0.00
15/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9954	10	10	10	0.00
15/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8302	9	8	9	0.00
15/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5012	5	5	5	0.00
15/09/2020	R248 On 06-May-21			Bond Future	11.92	75.9534	76.3051	75.9534	0.00
15/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6444	6	6	6	0.00
15/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6514	6	7	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
15/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6479	6	6	6	0.00
15/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3879	4	4	4	0.00
15/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3856	4	4	4	0.00
15/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3902	4	4	4	0.00
15/09/2020	R248 On 05-August-21			Bond Future	12.15	76.7795	77.1320	76.7795	0.00
15/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6805	7	7	7	0.00
15/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6838	7	7	7	0.00
15/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6771	7	7	7	0.00
15/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4678	5	5	5	0.00
15/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4725	5	5	5	0.00
15/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4702	5	5	5	0.00