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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/09/2020 TO: 18/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	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
18/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	2025 On 05-November-20			Bond Future	144.16	144.1738	144.1647	144.1738	3,891.00
18/09/2020	2025 On 04-February-21			Bond Future	144.15	144.1608	144.1511	144.1608	0.00
18/09/2020	2025 On 06-May-21			Bond Future	145.73	145.7360	145.7259	145.7360	0.00
18/09/2020	2025 On 05-August-21			Bond Future	145.81	145.8177	145.8073	145.8177	0.00
18/09/2020	2029 On 05-November-20			Bond Future	101.64	102.0899	101.6363	102.0899	4,975.00
18/09/2020	2029 On 04-February-21			Bond Future	102.69	103.1492	102.6905	103.1492	0.00
18/09/2020	2029 On 06-May-21			Bond Future	102.67	103.1364	102.6725	103.1364	0.00
18/09/2020	2029 On 05-August-21			Bond Future	103.81	104.2776	103.8085	104.2776	0.00
18/09/2020	2030 On 05-November-20			Bond Future	9.27	94.4307	94.4142	94.4307	92,820.00
18/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4630	5	5	5	0.00
18/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	907	1	1	1	3,000.00
18/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3059	3	3	3	0.00
18/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	262	0	0	0	1,000.00
18/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1306	1	1	1	1,000.00
18/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2252	2	2	2	0.00
18/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	701	1	1	1	3,000.00
18/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	3022	3	3	3	0.00
18/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2620	3	3	3	0.00
18/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2284	2	2	2	0.00
18/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	131	0	0	0	3,000.00
18/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4943	5	5	5	0.00
18/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2317	2	2	2	0.00
18/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3213	3	3	3	0.00
18/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	277	0	0	0	14,160.00
18/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	925	1	1	1	14,160.00
18/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	4066	4	4	4	0.00
18/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1797	2	2	2	3,000.00
18/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6838	7	7	7	0.00
18/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1283	1	1	1	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6368	6	6	6	0.00
18/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	435	0	0	0	15,414.00
18/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2709	3	3	3	0.00
18/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	229	0	0	0	3,000.00
18/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	4880	5	5	5	0.00
18/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3364	3	3	3	0.00
18/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1063	1	1	1	2,500.00
18/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1587	2	2	2	0.00
18/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1376	1	1	1	2,500.00
18/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	287	0	0	0	8,000.00
18/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	3924	4	4	4	0.00
18/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2050	2	2	2	0.00
18/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1637	2	2	2	0.00
18/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	5777	6	6	6	0.00
18/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	747	1	1	1	14,160.00
18/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	526	1	1	1	1,000.00
18/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1154	1	1	1	3,000.00
18/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	596	1	1	1	2,500.00
18/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7274	7	7	7	0.00
18/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1612	2	2	2	0.00
18/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2673	3	3	3	0.00
18/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1135	1	1	1	3,000.00
18/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	5887	6	6	6	0.00
18/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3405	3	3	3	0.00
18/09/2020	2030 On 04-February-21			Bond Future	9.48	91.3834	91.3663	91.3834	0.00
18/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	689	1	1	1	1,600.00
18/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	869	1	1	1	1,000.00
18/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2311	2	2	2	0.00
18/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2192	2	2	2	1,000.00
18/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	858	1	1	1	800.00
18/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2287	2	2	2	0.00
18/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2384	2	2	2	1,600.00
18/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2263	2	2	2	0.00

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18/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1635	2	2	2	800.00
18/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5536	6	6	6	0.00
18/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1627	2	2	2	1,800.00
18/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5215	5	5	5	0.00
18/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4255	4	4	4	0.00
18/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7445	7	7	7	0.00
18/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4120	4	4	4	0.00
18/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4153	4	4	4	0.00
18/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	3987	4	4	4	0.00
18/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8264	8	8	8	0.00
18/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4086	4	4	4	0.00
18/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7395	7	7	7	0.00
18/09/2020	2030 On 06-May-21			Bond Future	9.70	92.3609	92.3434	92.3609	0.00
18/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7171	7	7	7	0.00
18/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2328	2	2	2	0.00
18/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10712	11	11	11	0.00
18/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	657	1	1	1	700.00
18/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4711	5	5	5	0.00
18/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10751	11	11	11	0.00
18/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4339	4	4	4	0.00
18/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2484	2	2	2	0.00
18/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10790	11	11	11	0.00
18/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	686	1	1	1	0.00
18/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5123	5	5	5	700.00
18/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10690	11	11	11	0.00
18/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3144	3	3	3	700.00
18/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	700	1	1	1	0.00
18/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5362	5	5	5	0.00
18/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	693	1	1	1	0.00
18/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	2879	3	3	3	0.00
18/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1742	2	2	2	0.00
18/09/2020	2030 On 05-August-21			Bond Future	9.93	89.3561	89.3384	89.3561	0.00
18/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5629	6	6	6	0.00

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18/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5661	6	6	6	0.00
18/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5692	6	6	6	0.00
18/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3136	3	3	3	0.00
18/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3174	3	3	3	0.00
18/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3155	3	3	3	0.00
18/09/2020	2032 On 05-November-20			Bond Future	10.23	87.9036	87.7948	87.9036	120,882.00
18/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1016	1	1	1	0.00
18/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5151	5	5	5	0.00
18/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5561	6	6	6	0.00
18/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1035	1	1	1	0.00
18/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	225	0	0	0	3,000.00
18/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	750	1	1	1	3,000.00
18/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	512	1	1	1	1,000.00
18/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	143	0	0	0	1,000.00
18/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	996	1	1	1	0.00
18/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	3933	4	4	4	0.00
18/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7327	7	7	7	0.00
18/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8395	8	8	8	0.00
18/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	615	1	1	1	1,000.00
18/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5434	5	5	5	0.00
18/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	3845	4	4	4	0.00
18/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4575	5	5	5	0.00
18/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	3889	4	4	4	0.00
18/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	708	1	1	1	3,000.00
18/09/2020	2032 On 04-February-21			Bond Future	10.45	88.7941	88.6839	88.7941	0.00
18/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	545	1	1	1	800.00
18/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1538	2	2	2	0.00
18/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1575	2	2	2	0.00
18/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1051	1	1	1	800.00
18/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4756	5	5	5	0.00
18/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1557	2	2	2	0.00
18/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6605	7	7	7	0.00

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18/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6561	6	7	6	0.00
18/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8217	8	8	8	0.00
18/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2635	3	3	3	800.00
18/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6650	7	7	7	0.00
18/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11049	11	11	11	0.00
18/09/2020	2032 On 06-May-21			Bond Future	10.68	85.5984	85.4868	85.5984	0.00
18/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3245	3	3	3	736.00
18/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9148	9	9	9	0.00
18/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10874	11	11	11	0.00
18/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9184	9	9	9	0.00
18/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9111	9	9	9	0.00
18/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1564	2	2	2	0.00
18/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1537	2	2	2	0.00
18/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1550	2	2	2	0.00
18/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1036	1	1	1	736.00
18/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5254	5	5	5	0.00
18/09/2020	2032 On 05-August-21			Bond Future	10.92	86.5257	86.4128	86.5257	0.00
18/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6104	6	6	6	0.00
18/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6072	6	6	6	0.00
18/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6136	6	6	6	0.00
18/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3763	4	4	4	0.00
18/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3742	4	4	4	0.00
18/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3721	4	4	4	0.00
18/09/2020	2033 On 05-November-20			Bond Future	95.81	95.7916	95.8096	95.7916	10,329.00
18/09/2020	2033 On 04-February-21			Bond Future	96.80	96.7856	96.8035	96.7856	0.00
18/09/2020	2033 On 06-May-21			Bond Future	96.64	96.6269	96.6448	96.6269	0.00
18/09/2020	2033 On 05-August-21			Bond Future	97.71	97.6960	97.7142	97.6960	0.00
18/09/2020	2037 On 05-November-20			Bond Future	11.21	82.3589	82.2467	82.3589	138,898.00
18/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	381	0	0	0	0.00
18/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	364	0	0	0	0.00
18/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	373	0	0	0	0.00

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18/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7312	7	7	7	0.00
18/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7187	7	7	7	0.00
18/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7249	7	7	7	0.00
18/09/2020	2037 On 04-February-21			Bond Future	11.44	78.9390	78.8254	78.9390	0.00
18/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	613	1	1	1	72.00
18/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5803	6	6	6	300.00
18/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12697	13	13	13	0.00
18/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2411	2	2	2	0.00
18/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1421	1	1	1	0.00
18/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1302	1	1	1	0.00
18/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5550	6	6	6	0.00
18/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1317	1	1	1	0.00
18/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1630	2	2	2	240.00
18/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1331	1	1	1	0.00
18/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8818	9	9	9	0.00
18/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2866	3	3	3	240.00
18/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7813	8	8	8	0.00
18/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8929	9	9	9	0.00
18/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	551	1	1	1	300.00
18/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6137	6	6	6	72.00
18/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8493	8	8	8	72.00
18/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8873	9	9	9	0.00
18/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12721	13	13	13	0.00
18/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2719	3	3	3	0.00
18/09/2020	2037 On 06-May-21			Bond Future	11.68	79.7837	79.6687	79.7837	0.00
18/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7197	7	7	7	0.00
18/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7234	7	7	7	0.00
18/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7270	7	7	7	0.00
18/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3012	3	3	3	0.00
18/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	2994	3	3	3	0.00
18/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3029	3	3	3	0.00
18/09/2020	2037 On 05-August-21			Bond Future	11.93	76.3925	76.2761	76.3925	0.00
18/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6355	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
18/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6386	6	6	6	0.00
18/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6418	6	6	6	0.00
18/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4524	4	5	4	0.00
18/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4478	4	4	4	0.00
18/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4501	4	5	4	0.00
18/09/2020	2038 On 05-November-20			Bond Future	106.34	106.7463	106.3379	106.7463	11,137.00
18/09/2020	2038 On 04-February-21			Bond Future	105.74	106.1564	105.7434	106.1564	0.00
18/09/2020	2038 On 06-May-21			Bond Future	106.90	107.3165	106.8988	107.3165	0.00
18/09/2020	2038 On 05-August-21			Bond Future	106.36	106.7817	106.3593	106.7817	0.00
18/09/2020	2040 On 05-November-20			Bond Future	11.37	84.1386	84.0875	84.1386	72,504.00
18/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	76	0	0	0	2,000.00
18/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	348	0	0	0	0.00
18/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	295	0	0	0	2,000.00
18/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	37	0	0	0	2,000.00
18/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	164	0	0	0	2,380.00
18/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	356	0	0	0	0.00
18/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1497	2	1	2	2,380.00
18/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3812	4	4	4	0.00
18/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	365	0	0	0	0.00
18/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3046	3	3	3	0.00
18/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2217	2	2	2	2,000.00
18/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	7869	8	8	8	0.00
18/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14039	14	14	14	0.00
18/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10076	10	10	10	0.00
18/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	7802	8	8	8	0.00
18/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1705	2	2	2	2,000.00
18/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4014	4	4	4	0.00
18/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8417	8	8	8	0.00
18/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12162	12	12	12	0.00
18/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	7937	8	8	8	0.00
18/09/2020	2040 On 04-February-21			Bond Future	11.60	80.4864	80.4345	80.4864	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
18/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	896	1	1	1	800.00
18/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4717	5	5	5	0.00
18/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1341	1	1	1	0.00
18/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	405	0	0	0	500.00
18/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	456	0	0	0	800.00
18/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1356	1	1	1	0.00
18/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1103	1	1	1	500.00
18/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4158	4	4	4	0.00
18/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1326	1	1	1	0.00
18/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9615	10	10	10	0.00
18/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4357	4	4	4	500.00
18/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10598	11	11	11	0.00
18/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	15915	16	16	16	0.00
18/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15295	15	15	15	0.00
18/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11702	12	12	12	0.00
18/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9496	9	9	9	0.00
18/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9555	10	10	10	0.00
18/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	3840	4	4	4	800.00
18/09/2020	2040 On 06-May-21			Bond Future	11.83	81.3478	81.2951	81.3478	0.00
18/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7001	7	7	7	0.00
18/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7037	7	7	7	0.00
18/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6964	7	7	7	0.00
18/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3470	3	3	3	0.00
18/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3449	3	3	3	0.00
18/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3428	3	3	3	0.00
18/09/2020	2040 On 05-August-21			Bond Future	12.08	77.7232	77.6698	77.7232	0.00
18/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6822	7	7	7	0.00
18/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6887	7	7	7	0.00
18/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6854	7	7	7	0.00
18/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4518	5	5	5	0.00
18/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4542	5	5	5	0.00
18/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4566	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
18/09/2020	2044 On 05-November-20			Bond Future	11.42	80.8138	80.7958	80.8138	47,319.00
18/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	347	0	0	0	0.00
18/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	64	0	0	0	1,815.00
18/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	130	0	0	0	0.00
18/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2497	3	2	3	0.00
18/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	364	0	0	0	0.00
18/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	134	0	0	0	300.00
18/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2664	3	3	3	0.00
18/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	355	0	0	0	0.00
18/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	162	0	0	0	525.00
18/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	17	0	0	0	525.00
18/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1855	2	2	2	0.00
18/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	3	0	0	0	1,815.00
18/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	154	0	0	0	1,815.00
18/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	14	0	0	0	300.00
18/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1557	2	2	2	0.00
18/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10238	10	10	10	0.00
18/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3526	4	4	4	1,815.00
18/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2590	3	3	3	1,815.00
18/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20436	20	20	20	0.00
18/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	7914	8	8	8	0.00
18/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10391	10	10	10	0.00
18/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16064	16	16	16	0.00
18/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	7982	8	8	8	0.00
18/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	12789	13	13	13	0.00
18/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	16512	16	17	16	0.00
18/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	10856	11	11	11	0.00
18/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	3986	4	4	4	525.00
18/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	2754	3	3	3	300.00
18/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	10778	11	11	11	0.00
18/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8051	8	8	8	0.00
18/09/2020	2044 On 04-February-21			Bond Future	11.64	77.2531	77.2346	77.2531	0.00
18/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1206	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
18/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1235	1	1	1	0.00
18/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1124	1	1	1	0.00
18/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	489	0	0	0	265.00
18/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1221	1	1	1	0.00
18/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	824	1	1	1	0.00
18/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	2065	2	2	2	0.00
18/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10184	10	10	10	0.00
18/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	10628	11	11	11	265.00
18/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15125	15	15	15	0.00
18/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7467	7	7	7	265.00
18/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10247	10	10	10	0.00
18/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12307	12	12	12	0.00
18/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10122	10	10	10	0.00
18/09/2020	2044 On 06-May-21			Bond Future	11.86	78.0798	78.0609	78.0798	0.00
18/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6984	7	7	7	0.00
18/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6948	7	7	7	0.00
18/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6912	7	7	7	0.00
18/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3520	4	4	4	0.00
18/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3541	4	4	4	0.00
18/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3499	4	3	4	0.00
18/09/2020	2044 On 05-August-21			Bond Future	12.10	74.5450	74.5258	74.5450	0.00
18/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	7205	7	7	7	0.00
18/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	7238	7	7	7	0.00
18/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	7171	7	7	7	0.00
18/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4362	4	4	4	0.00
18/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4339	4	4	4	0.00
18/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4317	4	4	4	0.00
18/09/2020	2046 On 05-November-20			Bond Future	94.13	95.1526	94.1281	95.1526	16,197.00
18/09/2020	2046 On 04-February-21			Bond Future	95.10	96.1399	95.1046	96.1399	0.00
18/09/2020	2046 On 06-May-21			Bond Future	94.35	95.3995	94.3527	95.3995	0.00
18/09/2020	2046 On 05-August-21			Bond Future	95.40	96.4553	95.3967	96.4553	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
18/09/2020	2050 On 05-November-20			Bond Future	96.83	97.2591	96.8336	97.2591	13,890.00
18/09/2020	2050 On 04-February-21			Bond Future	95.95	96.3775	95.9472	96.3775	0.00
18/09/2020	2050 On 06-May-21			Bond Future	97.00	97.4308	96.9955	97.4308	0.00
18/09/2020	2050 On 05-August-21			Bond Future	96.14	96.5805	96.1403	96.5805	0.00
18/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	AL37 On 05-November-20			Index Future	758.84	758.9460	758.8430	758.9460	0.00
18/09/2020	AL37 On 04-February-21			Index Future	766.53	766.6340	766.5270	766.6340	0.00
18/09/2020	AL37 On 06-May-21			Index Future	774.71	774.8230	774.7130	774.8230	0.00
18/09/2020	AL37 On 05-August-21			Index Future	783.01	783.1230	783.0110	783.1230	0.00
18/09/2020	AL7T On 05-November-20			Index Future	824.95	825.4560	824.9540	825.4560	0.00
18/09/2020	AL7T On 04-February-21			Index Future	833.31	833.8170	833.3080	833.8170	0.00
18/09/2020	AL7T On 06-May-21			Index Future	842.21	842.7240	842.2070	842.7240	0.00
18/09/2020	AL7T On 05-August-21			Index Future	851.23	851.7520	851.2290	851.7520	0.00
18/09/2020	ALBI On 05-November-20			Index Future	724.02	724.3140	724.0240	724.3140	226.00
18/09/2020	ALBI On 04-February-21			Index Future	731.36	731.6510	731.3560	731.6510	0.00
18/09/2020	ALBI On 06-May-21			Index Future	739.17	739.4670	739.1660	739.4670	0.00
18/09/2020	ALBI On 05-August-21			Index Future	747.08	747.3880	747.0840	747.3880	0.00
18/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	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
18/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	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
18/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2020	ES33 On 05-November-20			Bond Future	11.81	73.0310	72.9935	73.0310	350.00
18/09/2020	ES33 On 04-February-21			Bond Future	12.09	73.7708	73.7327	73.7708	0.00
18/09/2020	ES33 On 06-May-21			Bond Future	12.36	70.7846	70.7459	70.7846	0.00
18/09/2020	ES33 On 05-August-21			Bond Future	12.66	71.5515	71.5122	71.5515	0.00
18/09/2020	ES42 On 05-November-20			Bond Future	12.24	72.2305	72.1885	72.2305	4,789.00
18/09/2020	ES42 On 04-February-21			Bond Future	12.50	72.9627	72.9200	72.9627	0.00
18/09/2020	ES42 On 06-May-21			Bond Future	12.77	69.4847	69.4414	69.4847	0.00
18/09/2020	ES42 On 05-August-21			Bond Future	13.04	70.2379	70.1940	70.2379	0.00
18/09/2020	GOVI On 05-November-20			GOVI	715.16	715.4420	715.1570	715.4420	1,008.00
18/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	226730	22	23	22	0.00
18/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	226930	22	23	22	0.00
18/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	226830	22	23	22	0.00
18/09/2020	GOVI On 04-February-21			GOVI	722.40	722.6890	722.3990	722.6890	0.00
18/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/09/2020	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
18/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	285410	28	29	28	0.00
18/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	285510	28	29	28	0.00
18/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	285610	28	29	28	0.00
18/09/2020	GOVI On 06-May-21			GOVI	730.11	730.4090	730.1140	730.4090	0.00
18/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	514440	52	51	52	0.00
18/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	514240	52	51	52	0.00
18/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	514340	52	51	52	0.00
18/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-August-21			GOVI	737.93	738.2330	737.9340	738.2330	0.00
18/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	187840	19	19	19	0.00
18/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	187940	19	19	19	0.00
18/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	188040	19	19	19	0.00
18/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2020	IGOV On 05-November-20			Index Future	258.88	259.1510	258.8760	259.1510	1,203.00
18/09/2020	IGOV On 04-February-21			Index Future	261.56	261.8400	261.5620	261.8400	0.00
18/09/2020	IGOV On 06-May-21			Index Future	264.42	264.7000	264.4180	264.7000	0.00
18/09/2020	IGOV On 05-August-21			Index Future	267.31	267.5980	267.3130	267.5980	0.00
18/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
18/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
18/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1700	92.1600	92.1700	0.00
18/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2100	89.2100	89.2100	0.00
18/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.45	90.4500	90.4500	90.4500	51.00
18/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.84	89.8400	89.8400	89.8400	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
18/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.91	89.9000	89.9100	89.9000	0.00
18/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.02	93.0000	93.0200	93.0000	0.00
18/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.50	93.4600	93.5000	93.4600	0.00
18/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.89	85.8100	85.8900	85.8100	0.00
18/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.43	91.3000	91.4300	91.3000	0.00
18/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.41	79.1000	79.4100	79.1000	0.00
18/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.01	75.6800	76.0100	75.6800	0.00
18/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.50	74.1500	74.5000	74.1500	0.00
18/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.61	76.2500	76.6100	76.2500	0.00
18/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.72	80.3500	80.7200	80.3500	0.00
18/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.31	78.9100	79.3100	78.9100	0.00
18/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.49	81.0800	81.4900	81.0800	0.00
18/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.41	86.9900	87.4100	86.9900	0.00
18/09/2020	IS10 On 20-December-27			Interest Rate Swap	87.92	87.4800	87.9200	87.4800	0.00
18/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.05	80.5700	81.0500	80.5700	0.00
18/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.01	88.5200	89.0100	88.5200	0.00
18/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.38	96.6150	96.6250	96.6150	0.00
18/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.36	96.6200	96.6400	96.6200	0.00
18/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.32	96.6550	96.6850	96.6550	30,010.00
18/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.34	96.6300	96.6600	96.6300	0.00
18/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.36	96.6100	96.6400	96.6100	0.00
18/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.38	96.5900	96.6200	96.5900	0.00
18/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.49	96.4950	96.5150	96.4950	0.00
18/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.65	96.3650	96.3550	96.3650	30,000.00
18/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.79	96.2200	96.2100	96.2200	0.00
18/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.95	96.0600	96.0500	96.0600	0.00
18/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.18	95.8500	95.8250	95.8500	0.00
18/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.51	95.5700	95.4900	95.5700	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
18/09/2020	R023 On 05-November-20			Bond Future	4.60	108.3053	108.3315	108.3053	34,442.00
18/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6225	6	6	6	0.00
18/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6246	6	6	6	0.00
18/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6204	6	6	6	0.00
18/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R023 On 04-February-21			Bond Future	4.67	109.4025	109.4285	109.4025	0.00
18/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3265	3	3	3	0.00
18/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3303	3	3	3	0.00
18/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3284	3	3	3	0.00
18/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	12	0	0	0	0.00
18/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	12	0	0	0	0.00
18/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	11	0	0	0	0.00
18/09/2020	R023 On 06-May-21			Bond Future	4.72	106.6645	106.6906	106.6645	0.00
18/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4878	5	5	5	0.00
18/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	4911	5	5	5	0.00
18/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	4894	5	5	5	0.00
18/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
18/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
18/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
18/09/2020	R023 On 05-August-21			Bond Future	4.78	107.8197	107.8459	107.8197	0.00
18/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1174	1	1	1	0.00
18/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1163	1	1	1	0.00
18/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1152	1	1	1	0.00
18/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	376	0	0	0	0.00
18/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	380	0	0	0	0.00
18/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	372	0	0	0	0.00
18/09/2020	R035 On 05-November-20			Bond Future	10.95	87.0181	86.8719	87.0181	106,261.00
18/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	875	1	1	1	0.00
18/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	893	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
18/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	858	1	1	1	0.00
18/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5018	5	5	5	0.00
18/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	4967	5	5	5	0.00
18/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	4917	5	5	5	0.00
18/09/2020	R035 On 04-February-21			Bond Future	11.19	87.8996	87.7515	87.8996	0.00
18/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1428	1	1	1	0.00
18/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1307	1	1	1	0.00
18/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1292	1	1	1	0.00
18/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3847	4	4	4	0.00
18/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1277	1	1	1	0.00
18/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8758	9	9	9	0.00
18/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8813	9	9	9	0.00
18/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8270	8	8	8	650.00
18/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4155	4	4	4	650.00
18/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8703	9	9	9	0.00
18/09/2020	R035 On 06-May-21			Bond Future	11.42	84.3648	84.2150	84.3648	0.00
18/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7920	8	8	8	0.00
18/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7997	8	8	8	0.00
18/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5086	5	5	5	0.00
18/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9474	10	9	10	0.00
18/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1822	2	2	2	793.00
18/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7959	8	8	8	0.00
18/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2988	3	3	3	1,650.00
18/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4379	4	4	4	0.00
18/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6683	7	7	7	0.00
18/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3232	3	3	3	793.00
18/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	4997	5	5	5	793.00
18/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	6766	7	7	7	0.00
18/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2638	3	3	3	0.00
18/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4333	4	4	4	1,650.00
18/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	1984	2	2	2	1,650.00
18/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9345	9	9	9	0.00
18/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2653	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
18/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2622	3	3	3	0.00
18/09/2020	R035 On 05-August-21			Bond Future	11.67	85.2787	85.1272	85.2787	0.00
18/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	0	0	0.00
18/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
18/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00
18/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53083	53	53	53	0.00
18/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	52966	53	53	53	0.00
18/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53199	53	53	53	0.00
18/09/2020	R186 On 05-November-20			Bond Future	7.25	119.8988	119.8818	119.8988	90,763.00
18/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7268	7	7	7	0.00
18/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	803	1	1	1	1,200.00
18/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7220	7	7	7	0.00
18/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2156	2	2	2	80.00
18/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7172	7	7	7	0.00
18/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4179	4	4	4	1,200.00
18/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5745	6	6	6	3,500.00
18/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10141	10	10	10	0.00
18/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	185	0	0	0	80.00
18/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3481	4	3	4	3,500.00
18/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	99	0	0	0	0.00
18/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	379	0	0	0	0.00
18/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	0	0	3,500.00
18/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4276	4	4	4	0.00
18/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	827	1	1	1	0.00
18/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	34	0	0	0	0.00
18/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	255	0	0	0	0.00
18/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	35	0	0	0	0.00
18/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	32	0	0	0	0.00
18/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2144	2	2	2	0.00
18/09/2020	R186 On 04-February-21			Bond Future	7.43	115.8346	115.8170	115.8346	0.00
18/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4564	5	5	5	0.00
18/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4601	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
18/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	4021	4	4	4	0.00
18/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4638	5	5	5	0.00
18/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	939	1	1	1	0.00
18/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	927	1	1	1	0.00
18/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1145	1	1	1	15,177.00
18/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	951	1	1	1	0.00
18/09/2020	R186 On 06-May-21			Bond Future	7.61	117.0732	117.0551	117.0732	0.00
18/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14211	14	14	14	0.00
18/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14170	14	14	14	0.00
18/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14130	14	14	14	0.00
18/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	43	0	0	0	0.00
18/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	44	0	0	0	0.00
18/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	42	0	0	0	0.00
18/09/2020	R186 On 05-August-21			Bond Future	7.81	113.0601	113.0417	113.0601	0.00
18/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5318	5	5	5	0.00
18/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5350	5	5	5	0.00
18/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5382	5	5	5	0.00
18/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1674	2	2	2	0.00
18/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1699	2	2	2	0.00
18/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1686	2	2	2	0.00
18/09/2020	R197 On 05-November-20			Bond Future	314.67	314.9998	314.6698	314.9998	2,902.00
18/09/2020	R197 On 04-February-21			Bond Future	310.08	310.4131	310.0786	310.4131	0.00
18/09/2020	R197 On 06-May-21			Bond Future	313.47	313.8054	313.4665	313.8054	0.00
18/09/2020	R197 On 05-August-21			Bond Future	308.93	309.2713	308.9283	309.2713	0.00
18/09/2020	R202 On 05-November-20			Bond Future	216.10	214.5263	216.1049	214.5263	7,870.00
18/09/2020	R202 On 04-February-21			Bond Future	214.17	212.5799	214.1742	212.5799	0.00
18/09/2020	R202 On 06-May-21			Bond Future	216.51	214.9029	216.5140	214.9029	0.00
18/09/2020	R202 On 05-August-21			Bond Future	214.66	213.0280	214.6568	213.0280	0.00
18/09/2020	R208 On 05-November-20			Bond Future	3.45	102.0073	102.0143	102.0073	7,525.00
18/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	517	1	1	1	0.00
18/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	514	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
18/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	510	1	1	1	0.00
18/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
18/09/2020	R209 On 05-November-20			Bond Future	10.77	67.0926	67.0482	67.0926	28,041.00
18/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	583	1	1	1	0.00
18/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	608	1	1	1	0.00
18/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	596	1	1	1	0.00
18/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5032	5	5	5	0.00
18/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	4984	5	5	5	0.00
18/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5081	5	5	5	0.00
18/09/2020	R209 On 04-February-21			Bond Future	10.98	67.7722	67.7271	67.7722	0.00
18/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1588	2	2	2	0.00
18/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1605	2	2	2	0.00
18/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1571	2	2	2	0.00
18/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6554	7	7	7	0.00
18/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6511	6	7	6	0.00
18/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6468	6	6	6	0.00
18/09/2020	R209 On 06-May-21			Bond Future	11.18	65.3566	65.3109	65.3566	2,505.00
18/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2026	2	2	2	4,750.00
18/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4331	4	4	4	0.00
18/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7330	7	7	7	0.00
18/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7398	7	7	7	0.00
18/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7431	7	7	7	0.00
18/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7364	7	7	7	0.00
18/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2205	2	2	2	0.00
18/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2179	2	2	2	0.00
18/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2167	2	2	2	6,000.00
18/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2192	2	2	2	0.00
18/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	3973	4	4	4	6,000.00
18/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7188	7	7	7	0.00
18/09/2020	R209 On 05-August-21			Bond Future	11.40	66.0647	66.0184	66.0647	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
18/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5878	6	6	6	0.00
18/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5849	6	6	6	0.00
18/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5906	6	6	6	0.00
18/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3881	4	4	4	0.00
18/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3861	4	4	4	0.00
18/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3841	4	4	4	0.00
18/09/2020	R210 On 05-November-20			Bond Future	189.77	189.7401	189.7717	189.7401	2,243.00
18/09/2020	R210 On 04-February-21			Bond Future	191.74	191.7088	191.7402	191.7088	0.00
18/09/2020	R210 On 06-May-21			Bond Future	191.12	191.0887	191.1198	191.0887	0.00
18/09/2020	R210 On 05-August-21			Bond Future	193.23	193.2033	193.2345	193.2033	0.00
18/09/2020	R212 On 05-November-20			Bond Future	169.48	169.5290	169.4767	169.5290	6,967.00
18/09/2020	R212 On 04-February-21			Bond Future	168.94	168.9890	168.9355	168.9890	0.00
18/09/2020	R212 On 06-May-21			Bond Future	170.78	170.8357	170.7812	170.8357	0.00
18/09/2020	R212 On 05-August-21			Bond Future	170.34	170.3933	170.3381	170.3933	0.00
18/09/2020	R213 On 05-November-20			Bond Future	9.75	83.8229	83.7493	83.8229	16,453.00
18/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1552	2	2	2	0.00
18/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1602	2	2	2	0.00
18/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1577	2	2	2	0.00
18/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2436	2	2	2	0.00
18/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2372	2	2	2	0.00
18/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2404	2	2	2	0.00
18/09/2020	R213 On 04-February-21			Bond Future	9.96	84.6719	84.5974	84.6719	0.00
18/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1898	2	2	2	0.00
18/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1877	2	2	2	0.00
18/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1857	2	2	2	0.00
18/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5013	5	5	5	0.00
18/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5051	5	5	5	0.00
18/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	4976	5	5	5	0.00
18/09/2020	R213 On 06-May-21			Bond Future	10.17	82.0479	81.9723	82.0479	0.00
18/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9571	10	10	10	0.00
18/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9607	10	10	10	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
18/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9535	10	10	10	0.00
18/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1034	1	1	1	0.00
18/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1025	1	1	1	0.00
18/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1015	1	1	1	0.00
18/09/2020	R213 On 05-August-21			Bond Future	10.39	82.9366	82.8601	82.9366	0.00
18/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5700	6	6	6	0.00
18/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5670	6	6	6	0.00
18/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5640	6	6	6	0.00
18/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3367	3	3	3	0.00
18/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3386	3	3	3	0.00
18/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3348	3	3	3	0.00
18/09/2020	R214 On 05-November-20			Bond Future	11.06	64.7042	64.6592	64.7042	19,028.00
18/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	565	1	1	1	0.00
18/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	577	1	1	1	0.00
18/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	553	1	1	1	0.00
18/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5435	5	5	5	0.00
18/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5383	5	5	5	0.00
18/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5332	5	5	5	0.00
18/09/2020	R214 On 04-February-21			Bond Future	11.26	65.3597	65.3140	65.3597	0.00
18/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1520	2	2	2	0.00
18/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1553	2	2	2	0.00
18/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1536	2	2	2	0.00
18/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7029	7	7	7	0.00
18/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	6984	7	7	7	0.00
18/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7075	7	7	7	0.00
18/09/2020	R214 On 06-May-21			Bond Future	11.46	62.7813	62.7350	62.7813	0.00
18/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6707	7	7	7	0.00
18/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6674	7	7	7	0.00
18/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6641	7	7	7	0.00
18/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2657	3	3	3	0.00
18/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2672	3	3	3	0.00
18/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2642	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
18/09/2020	R214 On 05-August-21			Bond Future	11.67	63.4614	63.4145	63.4614	0.00
18/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5841	6	6	6	0.00
18/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5898	6	6	6	0.00
18/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5869	6	6	6	0.00
18/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4104	4	4	4	0.00
18/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4084	4	4	4	0.00
18/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4125	4	4	4	0.00
18/09/2020	R248 On 05-November-20			Bond Future	11.38	79.6697	79.7199	79.6697	112,716.00
18/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	173	0	0	0	0.00
18/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	155	0	0	0	950.00
18/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1511	2	2	2	950.00
18/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	168	0	0	0	0.00
18/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	164	0	0	0	0.00
18/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10259	10	10	10	0.00
18/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10338	10	10	10	0.00
18/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	10496	11	10	11	0.00
18/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10181	10	10	10	0.00
18/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4124	4	4	4	0.00
18/09/2020	R248 On 04-February-21			Bond Future	11.60	80.4767	80.5272	80.4767	0.00
18/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	4018	4	4	4	2,590.00
18/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1944	2	2	2	2,590.00
18/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1420	1	1	1	0.00
18/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1436	1	1	1	0.00
18/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1453	1	1	1	0.00
18/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9364	9	9	9	0.00
18/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9487	10	9	10	0.00
18/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9425	9	9	9	0.00
18/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	7812	8	8	8	0.00
18/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4643	5	5	5	0.00
18/09/2020	R248 On 06-May-21			Bond Future	11.81	76.9257	76.9764	76.9257	0.00
18/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6836	7	7	7	0.00
18/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6909	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
18/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6873	7	7	7	0.00
18/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3601	4	4	4	0.00
18/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3580	4	4	4	0.00
18/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3623	4	4	4	0.00
18/09/2020	R248 On 05-August-21			Bond Future	12.04	77.7590	77.8103	77.7590	0.00
18/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	7169	7	7	7	0.00
18/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	7203	7	7	7	0.00
18/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	7135	7	7	7	0.00
18/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4365	4	4	4	0.00
18/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4410	4	4	4	0.00
18/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4388	4	4	4	0.00