



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 MONTHLY STATISTICS REPORT

For September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	2025 On 05-November-20			Bond Future	144.17	144.1170	144.1673	144.1170	3,891.00
14/09/2020	2025 On 04-February-21			Bond Future	144.17	144.1184	144.1687	144.1184	0.00
14/09/2020	2025 On 06-May-21			Bond Future	145.74	145.6934	145.7440	145.6934	0.00
14/09/2020	2025 On 05-August-21			Bond Future	145.83	145.7810	145.8319	145.7810	0.00

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14/09/2020	2029 On 05-November-20			Bond Future	102.32	102.1455	102.3210	102.1455	5,004.00
14/09/2020	2029 On 04-February-21			Bond Future	103.39	103.2160	103.3930	103.2160	0.00
14/09/2020	2029 On 06-May-21			Bond Future	103.38	103.2042	103.3829	103.2042	0.00
14/09/2020	2029 On 05-August-21			Bond Future	104.53	104.3508	104.5314	104.3508	0.00
14/09/2020	2030 On 05-November-20			Bond Future	9.40	93.3242	9.3991	93.3242	92,820.00
14/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4056	4	4056	4	0.00
14/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	699	1	699	1	3,000.00
14/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2597	2	2597	2	0.00
14/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1038	1	1038	1	1,000.00
14/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	194	0	194	0	1,000.00
14/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1871	2	1871	2	0.00
14/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	530	0	530	0	3,000.00
14/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2562	2	2562	2	0.00
14/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2201	2	2201	2	0.00
14/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1899	2	1899	2	0.00
14/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	96	0	96	0	3,000.00
14/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4354	4	4354	4	0.00
14/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1929	2	1929	2	0.00
14/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2736	3	2736	3	0.00
14/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	715	1	715	1	14,160.00
14/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3525	3	3525	3	0.00
14/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1468	1	1468	1	3,000.00
14/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6205	6	6205	6	0.00
14/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	204	0	204	0	14,160.00
14/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	321	0	321	0	15,414.00
14/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1018	1	1018	1	15,414.00
14/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5740	5	5740	5	0.00
14/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3168	3	3168	3	0.00
14/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3878	4	3878	4	0.00
14/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	320	0	320	0	3,000.00
14/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5490	6	5490	6	0.00
14/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1311	2	1311	2	2,500.00
14/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1924	2	1924	2	0.00

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14/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1682	2	1682	2	2,500.00
14/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	384	0	384	0	8,000.00
14/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4477	5	4477	5	0.00
14/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2445	3	2445	3	0.00
14/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1981	2	1981	2	0.00
14/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6429	7	6429	7	0.00
14/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	930	1	930	1	14,160.00
14/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	662	1	662	1	1,000.00
14/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1419	2	1419	2	3,000.00
14/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	746	1	746	1	2,500.00
14/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7963	8	7963	8	0.00
14/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1952	2	1952	2	0.00
14/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3129	3	3129	3	0.00
14/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1397	2	1397	2	3,000.00
14/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6543	7	6543	7	0.00
14/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3922	4	3922	4	0.00
14/09/2020	2030 On 04-February-21			Bond Future	9.61	90.2754	9.6122	90.2754	0.00
14/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	583	1	583	1	1,600.00
14/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	741	1	741	1	1,000.00
14/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2039	2	2039	2	0.00
14/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1931	2	1931	2	1,000.00
14/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	731	1	731	1	800.00
14/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2017	2	2017	2	0.00
14/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2106	2	2106	2	1,600.00
14/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1995	2	1995	2	0.00
14/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1424	1	1424	1	800.00
14/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5068	5	5068	5	0.00
14/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1881	2	1881	2	1,800.00
14/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5726	6	5726	6	0.00
14/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4716	5	4716	5	0.00
14/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8040	8	8040	8	0.00
14/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4572	5	4572	5	0.00
14/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4608	5	4608	5	0.00

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14/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4431	5	4431	5	0.00
14/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8881	9	8881	9	0.00
14/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4537	5	4537	5	0.00
14/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7989	8	7989	8	0.00
14/09/2020	2030 On 06-May-21			Bond Future	9.83	91.2411	9.8330	91.2411	0.00
14/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6738	7	6738	7	0.00
14/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2149	2	2149	2	0.00
14/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10146	10	10146	10	0.00
14/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	609	1	609	1	700.00
14/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4387	4	4387	4	0.00
14/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10184	10	10184	10	0.00
14/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4035	4	4035	4	0.00
14/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2295	2	2295	2	0.00
14/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10222	10	10222	10	0.00
14/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	848	1	848	1	0.00
14/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5664	6	5664	6	700.00
14/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11372	12	11372	12	0.00
14/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3569	4	3569	4	700.00
14/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	865	1	865	1	0.00
14/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5914	6	5914	6	0.00
14/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	856	1	856	1	0.00
14/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3285	3	3285	3	0.00
14/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2038	2	2038	2	0.00
14/09/2020	2030 On 05-August-21			Bond Future	10.07	88.2283	10.0733	88.2283	0.00
14/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5296	5	5296	5	0.00
14/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5326	5	5326	5	0.00
14/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5356	5	5356	5	0.00
14/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3534	4	3534	4	0.00
14/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3575	4	3575	4	0.00
14/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3554	4	3554	4	0.00
14/09/2020	2032 On 05-November-20			Bond Future	10.34	86.7392	10.3436	86.7392	119,907.00
14/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	844	1	844	1	0.00
14/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4641	4	4641	4	0.00

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14/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5032	5	5032	5	0.00
14/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	861	1	861	1	0.00
14/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	177	0	177	0	3,000.00
14/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	614	1	614	1	3,000.00
14/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	413	0	413	0	1,000.00
14/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	111	0	111	0	1,000.00
14/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	827	1	827	1	0.00
14/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4469	5	4469	5	0.00
14/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7984	8	7984	8	0.00
14/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9068	9	9068	9	0.00
14/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	791	1	791	1	1,000.00
14/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6040	6	6040	6	0.00
14/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4377	5	4377	5	0.00
14/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5145	5	5145	5	0.00
14/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4423	5	4423	5	0.00
14/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	902	1	902	1	3,000.00
14/09/2020	2032 On 04-February-21			Bond Future	10.57	87.6270	10.5718	87.6270	0.00
14/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	466	0	466	0	800.00
14/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1354	1	1354	1	0.00
14/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1387	1	1387	1	0.00
14/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	915	1	915	1	800.00
14/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4358	4	4358	4	0.00
14/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1370	1	1370	1	0.00
14/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7122	7	7122	7	0.00
14/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7076	7	7076	7	0.00
14/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8784	9	8784	9	0.00
14/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2941	3	2941	3	800.00
14/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7169	7	7169	7	0.00
14/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11673	12	11673	12	0.00
14/09/2020	2032 On 06-May-21			Bond Future	10.81	84.4192	10.8053	84.4192	0.00
14/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3028	3	3028	3	736.00
14/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8679	8	8679	8	0.00
14/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10350	10	10350	10	0.00

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14/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8714	8	8714	8	0.00
14/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8643	8	8643	8	0.00
14/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1806	2	1806	2	0.00
14/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1778	2	1778	2	0.00
14/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1792	2	1792	2	0.00
14/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1222	1	1222	1	736.00
14/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5747	6	5747	6	0.00
14/09/2020	2032 On 05-August-21			Bond Future	11.05	85.3375	11.0517	85.3375	0.00
14/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5805	6	5805	6	0.00
14/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5774	6	5774	6	0.00
14/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5835	6	5835	6	0.00
14/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4179	4	4179	4	0.00
14/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4157	4	4157	4	0.00
14/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4135	4	4135	4	0.00
14/09/2020	2033 On 05-November-20			Bond Future	95.60	95.8919	95.6036	95.8919	10,355.00
14/09/2020	2033 On 04-February-21			Bond Future	96.61	96.8969	96.6052	96.8969	0.00
14/09/2020	2033 On 06-May-21			Bond Future	96.44	96.7396	96.4446	96.7396	0.00
14/09/2020	2033 On 05-August-21			Bond Future	97.52	97.8143	97.5160	97.8143	0.00
14/09/2020	2037 On 05-November-20			Bond Future	11.34	81.1929	11.3360	81.1929	139,130.00
14/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	311	0	311	0	0.00
14/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	297	0	297	0	0.00
14/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	304	0	304	0	0.00
14/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7999	8	7999	8	0.00
14/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7872	8	7872	8	0.00
14/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7935	8	7935	8	0.00
14/09/2020	2037 On 04-February-21			Bond Future	11.57	77.7696	11.5701	77.7696	0.00
14/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5358	5	5358	5	300.00
14/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	530	1	530	1	72.00
14/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12041	12	12041	12	0.00
14/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2160	2	2160	2	0.00
14/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1252	1	1252	1	0.00
14/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1145	1	1145	1	0.00
14/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1158	1	1158	1	0.00

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14/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5115	5	5115	5	0.00
14/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1441	1	1441	1	240.00
14/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1171	1	1171	1	0.00
14/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9413	10	9413	10	0.00
14/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3186	3	3186	3	240.00
14/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8379	9	8379	9	0.00
14/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	649	1	649	1	300.00
14/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6641	7	6641	7	72.00
14/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9079	9	9079	9	72.00
14/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9526	10	9526	10	0.00
14/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9469	10	9469	10	0.00
14/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13393	14	13393	14	0.00
14/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3029	3	3029	3	0.00
14/09/2020	2037 On 06-May-21			Bond Future	11.81	78.6019	11.8096	78.6019	0.00
14/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6778	7	6778	7	0.00
14/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6813	7	6813	7	0.00
14/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6848	7	6848	7	0.00
14/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3353	3	3353	3	0.00
14/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3334	3	3334	3	0.00
14/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3372	4	3372	4	0.00
14/09/2020	2037 On 05-August-21			Bond Future	12.07	75.2013	12.0676	75.2013	0.00
14/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6017	6	6017	6	0.00
14/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6047	6	6047	6	0.00
14/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6078	6	6078	6	0.00
14/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4953	5	4953	5	0.00
14/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4905	5	4905	5	0.00
14/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4929	5	4929	5	0.00
14/09/2020	2038 On 05-November-20			Bond Future	107.08	107.0594	107.0798	107.0594	10,927.00
14/09/2020	2038 On 04-February-21			Bond Future	106.50	106.4836	106.5041	106.4836	0.00
14/09/2020	2038 On 06-May-21			Bond Future	107.67	107.6476	107.6680	107.6476	0.00
14/09/2020	2038 On 05-August-21			Bond Future	107.14	107.1213	107.1417	107.1213	0.00
14/09/2020	2040 On 05-November-20			Bond Future	11.49	82.9447	11.4896	82.9447	72,587.00
14/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	65	0	65	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	298	0	298	0	0.00
14/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	252	0	252	0	2,000.00
14/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	32	0	32	0	2,000.00
14/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	140	0	140	0	2,380.00
14/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	305	0	305	0	0.00
14/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1308	1	1308	1	2,380.00
14/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3420	3	3420	3	0.00
14/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	312	0	312	0	0.00
14/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2712	3	2712	3	0.00
14/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2645	3	2645	3	2,000.00
14/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8580	9	8580	9	0.00
14/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14796	15	14796	15	0.00
14/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10815	11	10815	11	0.00
14/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8511	9	8511	9	0.00
14/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2074	2	2074	2	2,000.00
14/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4587	5	4587	5	0.00
14/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9137	10	9137	10	0.00
14/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8648	9	8648	9	0.00
14/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12914	13	12914	13	0.00
14/09/2020	2040 On 04-February-21			Bond Future	11.72	79.2891	11.7216	79.2891	0.00
14/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	798	1	798	1	800.00
14/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4351	4	4351	4	0.00
14/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1201	1	1201	1	0.00
14/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	358	0	358	0	500.00
14/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	403	0	403	0	800.00
14/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1215	1	1215	1	0.00
14/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1188	1	1188	1	0.00
14/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	985	1	985	1	500.00
14/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3822	4	3822	4	0.00
14/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4783	5	4783	5	500.00
14/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10237	11	10237	11	0.00
14/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11241	12	11241	12	0.00
14/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16629	17	16629	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16003	16	16003	16	0.00
14/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12365	13	12365	13	0.00
14/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10116	10	10116	10	0.00
14/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10177	11	10177	11	0.00
14/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4235	4	4235	4	800.00
14/09/2020	2040 On 06-May-21			Bond Future	11.96	80.1376	11.9585	80.1376	0.00
14/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6566	6	6566	6	0.00
14/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6601	6	6601	6	0.00
14/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6531	6	6531	6	0.00
14/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3806	4	3806	4	0.00
14/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3784	4	3784	4	0.00
14/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3762	4	3762	4	0.00
14/09/2020	2040 On 05-August-21			Bond Future	12.21	76.5035	12.2136	76.5035	0.00
14/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6440	6	6440	6	0.00
14/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6503	6	6503	6	0.00
14/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6472	6	6472	6	0.00
14/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4908	5	4908	5	0.00
14/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4933	5	4933	5	0.00
14/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4958	5	4958	5	0.00
14/09/2020	2044 On 05-November-20			Bond Future	11.57	79.4584	11.5659	79.4584	47,319.00
14/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	275	0	275	0	0.00
14/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	50	0	50	0	1,815.00
14/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	102	0	102	0	0.00
14/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2120	2	2120	2	0.00
14/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	289	0	289	0	0.00
14/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	105	0	105	0	300.00
14/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2268	2	2268	2	0.00
14/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	282	0	282	0	0.00
14/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	128	0	128	0	525.00
14/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	14	0	14	0	525.00
14/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1555	1	1555	1	0.00
14/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	2	0	2	0	1,815.00
14/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	121	0	121	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	11	0	11	0	300.00
14/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1296	1	1296	1	0.00
14/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11162	12	11162	12	0.00
14/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4185	4	4185	4	1,815.00
14/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3154	3	3154	3	1,815.00
14/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21394	22	21394	22	0.00
14/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8798	9	8798	9	0.00
14/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11317	12	11317	12	0.00
14/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17019	17	17019	17	0.00
14/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8868	9	8868	9	0.00
14/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13734	14	13734	14	0.00
14/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17468	18	17468	18	0.00
14/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11787	12	11787	12	0.00
14/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4684	5	4684	5	525.00
14/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3336	4	3336	4	300.00
14/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11708	12	11708	12	0.00
14/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8939	9	8939	9	0.00
14/09/2020	2044 On 04-February-21			Bond Future	11.79	75.8922	11.7913	75.8922	0.00
14/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1036	1	1036	1	0.00
14/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1061	1	1061	1	0.00
14/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	964	1	964	1	0.00
14/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	412	0	412	0	265.00
14/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1049	1	1049	1	0.00
14/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	702	1	702	1	0.00
14/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1800	2	1800	2	0.00
14/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10973	11	10973	11	0.00
14/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11429	12	11429	12	265.00
14/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16008	16	16008	16	0.00
14/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8163	8	8163	8	265.00
14/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11037	11	11037	11	0.00
14/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13145	13	13145	13	0.00
14/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10908	11	10908	11	0.00
14/09/2020	2044 On 06-May-21			Bond Future	12.02	76.7044	12.0213	76.7044	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
14/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6426	6	6426	6	0.00
14/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6392	6	6392	6	0.00
14/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6358	6	6358	6	0.00
14/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3934	4	3934	4	0.00
14/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3957	4	3957	4	0.00
14/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3912	4	3912	4	0.00
14/09/2020	2044 On 05-August-21			Bond Future	12.27	73.1581	12.2689	73.1581	0.00
14/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6690	6	6690	6	0.00
14/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6722	7	6722	7	0.00
14/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6658	6	6658	6	0.00
14/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4826	5	4826	5	0.00
14/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4803	5	4803	5	0.00
14/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4779	5	4779	5	0.00
14/09/2020	2046 On 05-November-20			Bond Future	94.82	94.8005	94.8190	94.8005	16,197.00
14/09/2020	2046 On 04-February-21			Bond Future	95.81	95.7941	95.8125	95.7941	0.00
14/09/2020	2046 On 06-May-21			Bond Future	95.07	95.0501	95.0686	95.0501	0.00
14/09/2020	2046 On 05-August-21			Bond Future	96.12	96.1063	96.1249	96.1063	0.00
14/09/2020	2050 On 05-November-20			Bond Future	97.26	97.2407	97.2593	97.2407	13,962.00
14/09/2020	2050 On 04-February-21			Bond Future	96.39	96.3689	96.3875	96.3689	0.00
14/09/2020	2050 On 06-May-21			Bond Future	97.44	97.4222	97.4407	97.4222	0.00
14/09/2020	2050 On 05-August-21			Bond Future	96.59	96.5760	96.5947	96.5760	0.00
14/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	AL37 On 05-November-20			Index Future	759.72	756.2300	759.7240	756.2300	0.00
14/09/2020	AL37 On 04-February-21			Index Future	767.49	763.9690	767.4910	763.9690	0.00
14/09/2020	AL37 On 06-May-21			Index Future	775.69	772.1320	775.6860	772.1320	0.00
14/09/2020	AL37 On 05-August-21			Index Future	784.03	780.4370	784.0280	780.4370	0.00
14/09/2020	AL7T On 05-November-20			Index Future	819.01	815.5370	819.0090	815.5370	0.00
14/09/2020	AL7T On 04-February-21			Index Future	827.38	823.8830	827.3820	823.8830	0.00
14/09/2020	AL7T On 06-May-21			Index Future	836.22	832.6860	836.2170	832.6860	0.00
14/09/2020	AL7T On 05-August-21			Index Future	845.21	841.6430	845.2090	841.6430	0.00
14/09/2020	ALBI On 05-November-20			Index Future	719.76	716.6520	719.7560	716.6520	226.00

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14/09/2020	ALBI On 04-February-21			Index Future	727.11	723.9860	727.1140	723.9860	0.00
14/09/2020	ALBI On 06-May-21			Index Future	734.88	731.7220	734.8780	731.7220	0.00
14/09/2020	ALBI On 05-August-21			Index Future	742.78	739.5930	742.7810	739.5930	0.00
14/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2020	ES33 On 05-November-20			Bond Future	11.95	71.9745	11.9515	71.9745	350.00
14/09/2020	ES33 On 04-February-21			Bond Future	12.23	72.7111	12.2322	72.7111	0.00
14/09/2020	ES33 On 06-May-21			Bond Future	12.51	69.7137	12.5147	69.7137	0.00
14/09/2020	ES33 On 05-August-21			Bond Future	12.81	70.4720	12.8137	70.4720	0.00
14/09/2020	ES42 On 05-November-20			Bond Future	12.38	71.0634	12.3814	71.0634	4,789.00
14/09/2020	ES42 On 04-February-21			Bond Future	12.64	71.7913	12.6440	71.7913	0.00
14/09/2020	ES42 On 06-May-21			Bond Future	12.92	68.3010	12.9185	68.3010	0.00
14/09/2020	ES42 On 05-August-21			Bond Future	13.20	69.0443	13.2013	69.0443	0.00
14/09/2020	GOVI On 05-November-20			GOVI	711.01	707.9640	711.0140	707.9640	1,008.00
14/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	268160	30	268160	30	0.00
14/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	268360	30	268360	30	0.00
14/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	268260	30	268260	30	0.00
14/09/2020	GOVI On 04-February-21			GOVI	718.28	715.2090	718.2830	715.2090	0.00
14/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	326570	36	326570	36	0.00
14/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	326670	36	326670	36	0.00
14/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	326770	36	326770	36	0.00
14/09/2020	GOVI On 06-May-21			GOVI	725.95	722.8510	725.9520	722.8510	0.00
14/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	472820	44	472820	44	0.00
14/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	472620	44	472620	44	0.00
14/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	472720	44	472720	44	0.00
14/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-August-21			GOVI	733.76	730.6260	733.7590	730.6260	0.00
14/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	146090	11	146090	11	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
14/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	146190	11	146190	11	0.00
14/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	146290	11	146290	11	0.00
14/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2020	IGOV On 05-November-20			Index Future	259.39	259.2910	259.3890	259.2910	1,203.00
14/09/2020	IGOV On 04-February-21			Index Future	262.11	262.0080	262.1050	262.0080	0.00
14/09/2020	IGOV On 06-May-21			Index Future	264.97	264.8710	264.9670	264.8710	0.00
14/09/2020	IGOV On 05-August-21			Index Future	267.88	267.7830	267.8790	267.7830	0.00
14/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
14/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
14/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
14/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.26	90.2700	90.2600	90.2700	0.00
14/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.18	89.1900	89.1800	89.1900	0.00
14/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.40	90.4200	90.4000	90.4200	51.00
14/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.78	89.8100	89.7800	89.8100	0.00
14/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.84	89.8700	89.8400	89.8700	0.00
14/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.94	92.9800	92.9400	92.9800	0.00
14/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.41	93.4500	93.4100	93.4500	0.00
14/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.78	85.8200	85.7800	85.8200	0.00
14/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.30	91.3500	91.3000	91.3500	0.00
14/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.46	79.6000	79.4600	79.6000	0.00
14/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.08	76.2300	76.0800	76.2300	0.00
14/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.59	74.7400	74.5900	74.7400	0.00
14/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.73	76.8800	76.7300	76.8800	0.00
14/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.86	81.0000	80.8600	81.0000	0.00
14/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.46	79.6000	79.4600	79.6000	0.00
14/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.67	81.7900	81.6700	81.7900	0.00
14/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.61	87.7400	87.6100	87.7400	0.00
14/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.15	88.3000	88.1500	88.3000	0.00
14/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.30	81.5000	81.3000	81.5000	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
14/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.29	89.5100	89.2900	89.5100	0.00
14/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.34	96.6450	3.3350	96.6450	10,000.00
14/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.28	96.7350	3.2750	96.7350	0.00
14/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.26	96.7400	3.2600	96.7400	0.00
14/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.23	96.7800	3.2300	96.7800	30,010.00
14/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7600	3.2500	96.7600	0.00
14/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.28	96.7400	3.2800	96.7400	0.00
14/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.31	96.7050	3.3050	96.7050	0.00
14/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.45	96.5650	3.4450	96.5650	0.00
14/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.57	96.4600	3.5700	96.4600	30,000.00
14/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.77	96.2700	3.7700	96.2700	0.00
14/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.94	96.1050	3.9350	96.1050	0.00
14/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.17	95.8700	4.1700	95.8700	0.00
14/09/2020	R023 On 05-November-20			Bond Future	4.45	108.5640	4.4491	108.5640	34,474.00
14/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6556	6	6556	6	0.00
14/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6577	6	6577	6	0.00
14/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6535	6	6535	6	0.00
14/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R023 On 04-February-21			Bond Future	4.50	109.6750	4.4971	109.6750	0.00
14/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3607	4	3607	4	0.00
14/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3645	4	3645	4	0.00
14/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3626	4	3626	4	0.00
14/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	7	0	7	0	0.00
14/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	8	0	0.00
14/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	7	0	7	0	0.00
14/09/2020	R023 On 06-May-21			Bond Future	4.52	106.9401	4.5215	106.9401	0.00
14/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5227	5	5227	5	0.00
14/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5260	5	5260	5	0.00
14/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5243	5	5243	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
14/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
14/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
14/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
14/09/2020	R023 On 05-August-21			Bond Future	4.55	108.1030	4.5471	108.1030	0.00
14/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1427	1	1427	1	0.00
14/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1415	1	1415	1	0.00
14/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1403	1	1403	1	0.00
14/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	269	0	269	0	0.00
14/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	273	0	273	0	0.00
14/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	266	0	266	0	0.00
14/09/2020	R035 On 05-November-20			Bond Future	11.07	85.7642	11.0695	85.7642	106,273.00
14/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	743	1	743	1	0.00
14/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	759	1	759	1	0.00
14/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	727	1	727	1	0.00
14/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5627	6	5627	6	0.00
14/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5574	6	5574	6	0.00
14/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5522	6	5522	6	0.00
14/09/2020	R035 On 04-February-21			Bond Future	11.31	86.6418	11.3107	86.6418	0.00
14/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1271	1	1271	1	0.00
14/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1161	1	1161	1	0.00
14/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1147	1	1147	1	0.00
14/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3519	3	3519	3	0.00
14/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1134	1	1134	1	0.00
14/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9351	10	9351	10	0.00
14/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9407	10	9407	10	0.00
14/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8851	9	8851	9	650.00
14/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4565	5	4565	5	650.00
14/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9295	10	9295	10	0.00
14/09/2020	R035 On 06-May-21			Bond Future	11.55	83.0937	11.5487	83.0937	0.00
14/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7485	7	7485	7	0.00
14/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7559	7	7559	7	0.00
14/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4760	5	4760	5	0.00
14/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8983	9	8983	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
14/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1682	2	1682	2	793.00
14/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7522	7	7522	7	0.00
14/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2773	3	2773	3	1,650.00
14/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4088	4	4088	4	0.00
14/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6290	6	6290	6	0.00
14/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3584	4	3584	4	793.00
14/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5451	6	5451	6	793.00
14/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7297	8	7297	8	0.00
14/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2946	3	2946	3	0.00
14/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4752	5	4752	5	1,650.00
14/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2240	2	2240	2	1,650.00
14/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9951	10	9951	10	0.00
14/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2963	3	2963	3	0.00
14/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2930	3	2930	3	0.00
14/09/2020	R035 On 05-August-21			Bond Future	11.80	83.9975	11.8031	83.9975	0.00
14/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
14/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	3	0	0.00
14/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	3	0	0.00
14/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53833	54	53833	54	0.00
14/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53716	54	53716	54	0.00
14/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53949	54	53949	54	0.00
14/09/2020	R186 On 05-November-20			Bond Future	7.22	119.4835	7.2238	119.4835	89,707.00
14/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7408	7	7408	7	0.00
14/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	891	1	891	1	1,200.00
14/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7360	7	7360	7	0.00
14/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2285	2	2285	2	80.00
14/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7312	7	7312	7	0.00
14/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4322	4	4322	4	1,200.00
14/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	222	0	222	0	80.00
14/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3623	3	3623	3	3,500.00
14/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5888	5	5888	5	3,500.00
14/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10278	10	10278	10	0.00
14/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	106	0	106	0	0.00

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14/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	385	1	385	1	0.00
14/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	3	0	3	0	3,500.00
14/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4177	5	4177	5	0.00
14/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	820	1	820	1	0.00
14/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	38	0	38	0	0.00
14/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	262	0	262	0	0.00
14/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	39	0	39	0	0.00
14/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	36	0	36	0	0.00
14/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2097	2	2097	2	0.00
14/09/2020	R186 On 04-February-21			Bond Future	7.40	115.4274	7.3977	115.4274	0.00
14/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4719	4	4719	4	0.00
14/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4756	4	4756	4	0.00
14/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	4172	4	4172	4	0.00
14/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4793	4	4793	4	0.00
14/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	944	1	944	1	0.00
14/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	933	1	933	1	0.00
14/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1147	1	1147	1	15,177.00
14/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	956	1	956	1	0.00
14/09/2020	R186 On 06-May-21			Bond Future	7.58	116.6618	7.5787	116.6618	0.00
14/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14368	14	14368	14	0.00
14/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14327	14	14327	14	0.00
14/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14287	14	14287	14	0.00
14/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	48	0	48	0	0.00
14/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	49	0	49	0	0.00
14/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	48	0	48	0	0.00
14/09/2020	R186 On 05-August-21			Bond Future	7.78	112.6493	7.7763	112.6493	0.00
14/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5440	5	5440	5	0.00
14/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5472	5	5472	5	0.00
14/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5504	5	5504	5	0.00
14/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1637	2	1637	2	0.00
14/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1662	2	1662	2	0.00
14/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1650	2	1650	2	0.00
14/09/2020	R197 On 05-November-20			Bond Future	314.92	314.9157	314.9166	314.9157	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2020	R197 On 04-February-21			Bond Future	310.36	310.3603	310.3600	310.3603	0.00
14/09/2020	R197 On 06-May-21			Bond Future	313.75	313.7525	313.7516	313.7525	0.00
14/09/2020	R197 On 05-August-21			Bond Future	309.23	309.2313	309.2302	309.2313	0.00
14/09/2020	R202 On 05-November-20			Bond Future	215.65	215.6113	215.6516	215.6113	7,870.00
14/09/2020	R202 On 04-February-21			Bond Future	213.74	213.6984	213.7385	213.6984	0.00
14/09/2020	R202 On 06-May-21			Bond Future	216.07	216.0339	216.0738	216.0339	0.00
14/09/2020	R202 On 05-August-21			Bond Future	214.22	214.1811	214.2214	214.1811	0.00
14/09/2020	R208 On 05-November-20			Bond Future	3.43	101.9175	3.4262	101.9175	7,525.00
14/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	528	0	528	0	0.00
14/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	524	0	524	0	0.00
14/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	520	0	520	0	0.00
14/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
14/09/2020	R209 On 05-November-20			Bond Future	10.91	65.9818	10.9114	65.9818	28,041.00
14/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	447	0	447	0	0.00
14/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	467	0	467	0	0.00
14/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	457	0	457	0	0.00
14/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5642	6	5642	6	0.00
14/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5592	6	5592	6	0.00
14/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5693	6	5693	6	0.00
14/09/2020	R209 On 04-February-21			Bond Future	11.12	66.6572	11.1177	66.6572	0.00
14/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1383	1	1383	1	0.00
14/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1398	1	1398	1	0.00
14/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1367	1	1367	1	0.00
14/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7100	7	7100	7	0.00
14/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7055	7	7055	7	0.00
14/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7011	7	7011	7	0.00
14/09/2020	R209 On 06-May-21			Bond Future	11.33	64.2299	11.3272	64.2299	2,175.00
14/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1851	2	1851	2	4,250.00
14/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4008	4	4008	4	0.00
14/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6875	7	6875	7	0.00
14/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6940	7	6940	7	0.00

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14/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6973	7	6973	7	0.00
14/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6907	7	6907	7	0.00
14/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2507	3	2507	3	0.00
14/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2479	3	2479	3	0.00
14/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2465	3	2465	3	5,000.00
14/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2493	3	2493	3	0.00
14/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4407	5	4407	5	5,000.00
14/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7770	8	7770	8	0.00
14/09/2020	R209 On 05-August-21			Bond Future	11.55	64.9286	11.5461	64.9286	0.00
14/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5517	5	5517	5	0.00
14/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5490	5	5490	5	0.00
14/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5545	5	5545	5	0.00
14/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4284	4	4284	4	0.00
14/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4263	4	4263	4	0.00
14/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4242	4	4242	4	0.00
14/09/2020	R210 On 05-November-20			Bond Future	189.65	189.6175	189.6495	189.6175	2,243.00
14/09/2020	R210 On 04-February-21			Bond Future	191.64	191.6049	191.6365	191.6049	0.00
14/09/2020	R210 On 06-May-21			Bond Future	191.02	190.9839	191.0154	190.9839	0.00
14/09/2020	R210 On 05-August-21			Bond Future	193.14	193.1058	193.1375	193.1058	0.00
14/09/2020	R212 On 05-November-20			Bond Future	169.51	169.4917	169.5067	169.4917	6,967.00
14/09/2020	R212 On 04-February-21			Bond Future	168.98	168.9687	168.9833	168.9687	0.00
14/09/2020	R212 On 06-May-21			Bond Future	170.83	170.8155	170.8299	170.8155	0.00
14/09/2020	R212 On 05-August-21			Bond Future	170.39	170.3805	170.3949	170.3805	0.00
14/09/2020	R213 On 05-November-20			Bond Future	9.87	82.7449	9.8662	82.7449	16,458.00
14/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1298	1	1298	1	0.00
14/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1342	1	1342	1	0.00
14/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1320	1	1320	1	0.00
14/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2859	3	2859	3	0.00
14/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2789	3	2789	3	0.00
14/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2824	3	2824	3	0.00
14/09/2020	R213 On 04-February-21			Bond Future	10.08	83.5917	10.0832	83.5917	0.00
14/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1678	2	1678	2	0.00
14/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1659	2	1659	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
14/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1640	2	1640	2	0.00
14/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5471	6	5471	6	0.00
14/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5510	6	5510	6	0.00
14/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5432	6	5432	6	0.00
14/09/2020	R213 On 06-May-21			Bond Future	10.30	80.9562	10.2978	80.9562	0.00
14/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9075	9	9075	9	0.00
14/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9110	9	9110	9	0.00
14/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9040	9	9040	9	0.00
14/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1222	1	1222	1	0.00
14/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1211	1	1211	1	0.00
14/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1201	1	1201	1	0.00
14/09/2020	R213 On 05-August-21			Bond Future	10.53	81.8367	10.5280	81.8367	0.00
14/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5380	5	5380	5	0.00
14/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5351	5	5351	5	0.00
14/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5322	5	5322	5	0.00
14/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3734	4	3734	4	0.00
14/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3755	4	3755	4	0.00
14/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3714	4	3714	4	0.00
14/09/2020	R214 On 05-November-20			Bond Future	11.20	63.5864	11.1952	63.5864	19,028.00
14/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	445	0	445	0	0.00
14/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	455	0	455	0	0.00
14/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	436	0	436	0	0.00
14/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6069	6	6069	6	0.00
14/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6015	6	6015	6	0.00
14/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5962	6	5962	6	0.00
14/09/2020	R214 On 04-February-21			Bond Future	11.40	64.2370	11.4019	64.2370	0.00
14/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1316	1	1316	1	0.00
14/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1344	1	1344	1	0.00
14/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1330	1	1330	1	0.00
14/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7576	8	7576	8	0.00
14/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7528	8	7528	8	0.00
14/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7624	8	7624	8	0.00
14/09/2020	R214 On 06-May-21			Bond Future	11.60	61.6468	11.6045	61.6468	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
14/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6284	6	6284	6	0.00
14/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6253	6	6253	6	0.00
14/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6221	6	6221	6	0.00
14/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2997	3	2997	3	0.00
14/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3013	3	3013	3	0.00
14/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2981	3	2981	3	0.00
14/09/2020	R214 On 05-August-21			Bond Future	11.82	62.3173	11.8192	62.3173	0.00
14/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5490	5	5490	5	0.00
14/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5544	5	5544	5	0.00
14/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5517	5	5517	5	0.00
14/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4519	5	4519	5	0.00
14/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4497	5	4497	5	0.00
14/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4540	5	4540	5	0.00
14/09/2020	R248 On 05-November-20			Bond Future	11.53	78.3247	11.5294	78.3247	112,227.00
14/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	136	0	136	0	0.00
14/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	121	0	121	0	950.00
14/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1247	1	1247	1	950.00
14/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	132	0	132	0	0.00
14/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	128	0	128	0	0.00
14/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11233	12	11233	12	0.00
14/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11313	12	11313	12	0.00
14/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11473	12	11473	12	0.00
14/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11154	12	11154	12	0.00
14/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4870	5	4870	5	0.00
14/09/2020	R248 On 04-February-21			Bond Future	11.75	79.1263	11.7532	79.1263	0.00
14/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3572	3	3572	3	2,590.00
14/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1218	1	1218	1	0.00
14/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1681	2	1681	2	2,590.00
14/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1232	1	1232	1	0.00
14/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1247	1	1247	1	0.00
14/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10171	11	10171	11	0.00
14/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10297	11	10297	11	0.00
14/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10234	11	10234	11	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
14/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8562	9	8562	9	0.00
14/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5209	5	5209	5	0.00
14/09/2020	R248 On 06-May-21			Bond Future	11.97	75.5609	11.9733	75.5609	0.00
14/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6241	6	6241	6	0.00
14/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6310	6	6310	6	0.00
14/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6276	6	6276	6	0.00
14/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4027	4	4027	4	0.00
14/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4004	4	4004	4	0.00
14/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4051	4	4051	4	0.00
14/09/2020	R248 On 05-August-21			Bond Future	12.21	76.3828	12.2079	76.3828	0.00
14/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6605	6	6605	6	0.00
14/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6638	6	6638	6	0.00
14/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6573	6	6573	6	0.00
14/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4830	5	4830	5	0.00
14/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4879	5	4879	5	0.00
14/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4854	5	4854	5	0.00