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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	2025 On 05-November-20			Bond Future	143.15	143.3861	143.1460	143.3861	4,044.00
30/09/2020	2025 On 04-February-21			Bond Future	143.11	143.3550	143.1112	143.3550	0.00
30/09/2020	2025 On 06-May-21			Bond Future	144.68	144.9324	144.6845	144.9324	0.00
30/09/2020	2025 On 05-August-21			Bond Future	144.76	145.0093	144.7582	145.0093	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
30/09/2020	2029 On 05-November-20			Bond Future	99.18	99.5041	99.1754	99.5041	4,935.00
30/09/2020	2029 On 04-February-21			Bond Future	100.20	100.5296	100.1967	100.5296	0.00
30/09/2020	2029 On 06-May-21			Bond Future	100.16	100.4958	100.1583	100.4958	0.00
30/09/2020	2029 On 05-August-21			Bond Future	101.27	101.6108	101.2692	101.6108	0.00
30/09/2020	2030 On 05-November-20			Bond Future	9.51	92.8677	9.5055	92.8677	92,333.00
30/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	3282	3	3282	3	0.00
30/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	291	0	291	0	3,000.00
30/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	1850	2	1850	2	0.00
30/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	45	0	45	0	1,000.00
30/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	517	0	517	0	1,000.00
30/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1189	1	1189	1	0.00
30/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	195	0	195	0	3,000.00
30/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	1818	2	1818	2	0.00
30/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	1484	1	1484	1	0.00
30/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1214	1	1214	1	0.00
30/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	16	0	16	0	3,000.00
30/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	3582	3	3582	3	0.00
30/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1240	1	1240	1	0.00
30/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	1982	2	1982	2	0.00
30/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	49	0	49	0	14,160.00
30/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	301	0	301	0	14,160.00
30/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	2751	3	2751	3	0.00
30/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	850	1	850	1	3,000.00
30/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5472	5	5472	5	0.00
30/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	503	0	503	0	15,414.00
30/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	4996	5	4996	5	0.00
30/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	95	0	95	0	15,414.00
30/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3261	3	3261	3	0.00
30/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	195	0	195	0	3,000.00
30/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5872	6	5872	6	0.00
30/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4072	4	4072	4	0.00
30/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1165	1	1165	1	2,500.00
30/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1843	2	1843	2	0.00

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30/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1572	2	1572	2	2,500.00
30/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	247	0	247	0	8,000.00
30/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4749	5	4749	5	0.00
30/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2435	3	2435	3	0.00
30/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1907	2	1907	2	0.00
30/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6881	7	6881	7	0.00
30/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	764	1	764	1	14,160.00
30/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	498	1	498	1	1,000.00
30/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1875	2	1875	2	0.00
30/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1282	1	1282	1	3,000.00
30/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	580	1	580	1	2,500.00
30/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8491	9	8491	9	0.00
30/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3216	3	3216	3	0.00
30/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1258	1	1258	1	3,000.00
30/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	7002	7	7002	7	0.00
30/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4122	4	4122	4	0.00
30/09/2020	2030 On 04-February-21			Bond Future	9.73	89.7981	9.7263	89.7981	0.00
30/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	539	0	539	0	1,600.00
30/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	684	1	684	1	1,000.00
30/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1840	2	1840	2	0.00
30/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1740	2	1740	2	1,000.00
30/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	674	1	674	1	800.00
30/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1820	2	1820	2	0.00
30/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1902	2	1902	2	1,600.00
30/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1800	2	1800	2	0.00
30/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1280	1	1280	1	800.00
30/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4669	4	4669	4	0.00
30/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2113	2	2113	2	1,800.00
30/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6213	6	6213	6	0.00
30/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	5157	5	5157	5	0.00
30/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8614	9	8614	9	0.00
30/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	5006	5	5006	5	0.00
30/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	5043	5	5043	5	0.00

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30/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4858	5	4858	5	0.00
30/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9467	10	9467	10	0.00
30/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4969	5	4969	5	0.00
30/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8562	9	8562	9	0.00
30/09/2020	2030 On 06-May-21			Bond Future	9.95	90.7656	9.9512	90.7656	0.00
30/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6297	6	6297	6	0.00
30/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	1976	2	1976	2	0.00
30/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9673	9	9673	9	0.00
30/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	582	1	582	1	700.00
30/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4065	4	4065	4	0.00
30/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9710	10	9710	10	0.00
30/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3735	4	3735	4	0.00
30/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2109	2	2109	2	0.00
30/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9747	10	9747	10	0.00
30/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	1004	1	1004	1	0.00
30/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	6110	6	6110	6	700.00
30/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11976	12	11976	12	0.00
30/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3901	4	3901	4	700.00
30/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	1023	1	1023	1	0.00
30/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6372	6	6372	6	0.00
30/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	1013	1	1013	1	0.00
30/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3594	4	3594	4	0.00
30/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2228	2	2228	2	0.00
30/09/2020	2030 On 05-August-21			Bond Future	10.20	87.7460	10.1974	87.7460	0.00
30/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	4653	5	4653	5	0.00
30/09/2020	2030 On 05-August-21	12.10	Call	Bond Future	10187	10	10187	10	0.00
30/09/2020	2030 On 05-August-21	9.45	Call	Bond Future	2327	2	2327	2	600.00
30/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	4682	5	4682	5	0.00
30/09/2020	2030 On 05-August-21	8.95	Call	Bond Future	1513	1	1513	1	600.00
30/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	4710	5	4710	5	0.00
30/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3528	4	3528	4	0.00
30/09/2020	2030 On 05-August-21	9.45	Put	Bond Future	6271	6	6271	6	0.00
30/09/2020	2030 On 05-August-21	8.95	Put	Bond Future	8224	8	8224	8	0.00

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30/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3572	4	3572	4	0.00
30/09/2020	2030 On 05-August-21	12.10	Put	Bond Future	1097	1	1097	1	600.00
30/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3550	4	3550	4	0.00
30/09/2020	2032 On 05-November-20			Bond Future	10.50	85.9895	10.5018	85.9895	120,897.00
30/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	302	0	302	0	0.00
30/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	3529	3	3529	3	0.00
30/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	3917	4	3917	4	0.00
30/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	312	0	312	0	0.00
30/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	32	0	32	0	3,000.00
30/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	191	0	191	0	3,000.00
30/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	108	0	108	0	1,000.00
30/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	293	0	293	0	0.00
30/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	15	0	15	0	1,000.00
30/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4870	5	4870	5	0.00
30/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8774	9	8774	9	0.00
30/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9908	10	9908	10	0.00
30/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	612	1	612	1	1,000.00
30/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6671	7	6671	7	0.00
30/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4763	5	4763	5	0.00
30/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5657	6	5657	6	0.00
30/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4816	5	4816	5	0.00
30/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	726	1	726	1	3,000.00
30/09/2020	2032 On 04-February-21			Bond Future	10.74	86.8545	10.7394	86.8545	0.00
30/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	400	0	400	0	800.00
30/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1158	1	1158	1	0.00
30/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	788	1	788	1	800.00
30/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1185	1	1185	1	0.00
30/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	3847	4	3847	4	0.00
30/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1172	1	1172	1	0.00
30/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7885	8	7885	8	0.00
30/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7835	8	7835	8	0.00
30/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9619	10	9619	10	0.00
30/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3391	3	3391	3	800.00

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30/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7934	8	7934	8	0.00
30/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12568	13	12568	13	0.00
30/09/2020	2032 On 06-May-21			Bond Future	10.98	83.6446	10.9792	83.6446	0.00
30/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2691	3	2691	3	736.00
30/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8061	8	8061	8	0.00
30/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	9656	10	9656	10	0.00
30/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8095	8	8095	8	0.00
30/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8028	8	8028	8	0.00
30/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	2156	2	2156	2	0.00
30/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	2124	2	2124	2	0.00
30/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	2140	2	2140	2	0.00
30/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1494	2	1494	2	736.00
30/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	6376	6	6376	6	0.00
30/09/2020	2032 On 05-August-21			Bond Future	11.23	84.5531	11.2336	84.5531	0.00
30/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	4971	5	4971	5	0.00
30/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	4942	5	4942	5	0.00
30/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	4999	5	4999	5	0.00
30/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4325	4	4325	4	0.00
30/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4301	4	4301	4	0.00
30/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4277	4	4277	4	0.00
30/09/2020	2033 On 05-November-20			Bond Future	93.41	93.4861	93.4123	93.4861	10,329.00
30/09/2020	2033 On 04-February-21			Bond Future	94.37	94.4496	94.3743	94.4496	0.00
30/09/2020	2033 On 06-May-21			Bond Future	94.20	94.2727	94.1956	94.2727	0.00
30/09/2020	2033 On 05-August-21			Bond Future	95.24	95.3185	95.2404	95.3185	0.00
30/09/2020	2037 On 05-November-20			Bond Future	11.55	80.0824	11.5500	80.0824	138,532.00
30/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	59	0	59	0	0.00
30/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	55	0	55	0	0.00
30/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	57	0	57	0	0.00
30/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	9058	9	9058	9	0.00
30/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	8920	9	8920	9	0.00
30/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	8989	9	8989	9	0.00
30/09/2020	2037 On 04-February-21			Bond Future	11.80	76.6339	11.7959	76.6339	0.00
30/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	4557	4	4557	4	300.00

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30/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	412	0	412	0	72.00
30/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	10927	11	10927	11	0.00
30/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	1723	2	1723	2	0.00
30/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1002	1	1002	1	0.00
30/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	914	1	914	1	0.00
30/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	924	1	924	1	0.00
30/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4340	4	4340	4	0.00
30/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1160	1	1160	1	240.00
30/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	935	1	935	1	0.00
30/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	10505	11	10505	11	0.00
30/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3739	4	3739	4	240.00
30/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	9425	9	9425	9	0.00
30/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	863	1	863	1	300.00
30/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	7532	8	7532	8	72.00
30/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	10157	10	10157	10	72.00
30/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	10622	11	10622	11	0.00
30/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	10564	11	10564	11	0.00
30/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	14603	15	14603	15	0.00
30/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3556	4	3556	4	0.00
30/09/2020	2037 On 06-May-21			Bond Future	12.04	77.4599	12.0441	77.4599	0.00
30/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	5981	6	5981	6	0.00
30/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6013	6	6013	6	0.00
30/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6046	6	6046	6	0.00
30/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3891	4	3891	4	0.00
30/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3869	4	3869	4	0.00
30/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3912	4	3912	4	0.00
30/09/2020	2037 On 05-August-21			Bond Future	12.31	74.0456	12.3131	74.0456	0.00
30/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	4999	5	4999	5	0.00
30/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5027	5	5027	5	0.00
30/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5054	5	5054	5	0.00
30/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5288	5	5288	5	0.00
30/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5234	5	5234	5	0.00
30/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5261	5	5261	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
30/09/2020	2038 On 05-November-20			Bond Future	104.71	104.9949	104.7144	104.9949	11,137.00
30/09/2020	2038 On 04-February-21			Bond Future	104.10	104.3794	104.0952	104.3794	0.00
30/09/2020	2038 On 06-May-21			Bond Future	105.24	105.5281	105.2398	105.5281	0.00
30/09/2020	2038 On 05-August-21			Bond Future	104.68	104.9766	104.6847	104.9766	0.00
30/09/2020	2040 On 05-November-20			Bond Future	11.64	82.1931	11.6432	82.1931	72,832.00
30/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	6	0	6	0	2,000.00
30/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	62	0	62	0	0.00
30/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	2	0	2	0	2,000.00
30/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	19	0	19	0	2,380.00
30/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	48	0	48	0	2,000.00
30/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	64	0	64	0	0.00
30/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	528	1	528	1	2,380.00
30/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	2236	2	2236	2	0.00
30/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	67	0	67	0	0.00
30/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	1609	2	1609	2	0.00
30/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2527	3	2527	3	2,000.00
30/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	9325	9	9325	9	0.00
30/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15752	16	15752	16	0.00
30/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11679	12	11679	12	0.00
30/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	9252	9	9252	9	0.00
30/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1877	2	1877	2	2,000.00
30/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4792	5	4792	5	0.00
30/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9918	10	9918	10	0.00
30/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9398	10	9398	10	0.00
30/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	13840	14	13840	14	0.00
30/09/2020	2040 On 04-February-21			Bond Future	11.88	78.5155	11.8843	78.5155	0.00
30/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	621	1	621	1	800.00
30/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	3741	4	3741	4	0.00
30/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	957	1	957	1	0.00
30/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	265	0	265	0	500.00
30/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	301	0	301	0	800.00
30/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	969	1	969	1	0.00
30/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	775	1	775	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3245	3	3245	3	0.00
30/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	946	1	946	1	0.00
30/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	11006	11	11006	11	0.00
30/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5216	5	5216	5	500.00
30/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	12042	12	12042	12	0.00
30/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	17547	18	17547	18	0.00
30/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16911	17	16911	17	0.00
30/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	13198	13	13198	13	0.00
30/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10880	11	10880	11	0.00
30/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10943	11	10943	11	0.00
30/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4636	5	4636	5	800.00
30/09/2020	2040 On 06-May-21			Bond Future	12.13	79.3619	12.1274	79.3619	0.00
30/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6011	6	6011	6	0.00
30/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6043	6	6043	6	0.00
30/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	5978	6	5978	6	0.00
30/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	4269	4	4269	4	0.00
30/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	4244	4	4244	4	0.00
30/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	4220	4	4220	4	0.00
30/09/2020	2040 On 05-August-21			Bond Future	12.39	75.7180	12.3907	75.7180	0.00
30/09/2020	2040 On 05-August-21	14.80	Call	Bond Future	13291	13	13291	13	0.00
30/09/2020	2040 On 05-August-21	11.55	Call	Bond Future	3090	3	3090	3	900.00
30/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	5546	5	5546	5	0.00
30/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	5605	6	5605	6	0.00
30/09/2020	2040 On 05-August-21	11.05	Call	Bond Future	2162	2	2162	2	900.00
30/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	5576	6	5576	6	0.00
30/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5039	5	5039	5	0.00
30/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5066	5	5066	5	0.00
30/09/2020	2040 On 05-August-21	11.05	Put	Bond Future	10550	11	10550	11	0.00
30/09/2020	2040 On 05-August-21	14.80	Put	Bond Future	1300	1	1300	1	900.00
30/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5092	5	5092	5	0.00
30/09/2020	2040 On 05-August-21	11.55	Put	Bond Future	8182	8	8182	8	0.00
30/09/2020	2044 On 05-November-20			Bond Future	11.67	79.0257	11.6749	79.0257	47,224.00
30/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	63	0	63	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
30/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	14	0	14	0	0.00
30/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	1211	1	1211	1	0.00
30/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	4	0	4	0	1,815.00
30/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	67	0	67	0	0.00
30/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	14	0	14	0	300.00
30/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	1338	1	1338	1	0.00
30/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	65	0	65	0	0.00
30/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	1	0	1	0	525.00
30/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	759	1	759	1	0.00
30/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
30/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	19	0	19	0	525.00
30/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	18	0	18	0	1,815.00
30/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
30/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	575	1	575	1	0.00
30/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11752	12	11752	12	0.00
30/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4087	4	4087	4	1,815.00
30/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2923	3	2923	3	1,815.00
30/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	22091	22	22091	22	0.00
30/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9275	9	9275	9	0.00
30/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17704	18	17704	18	0.00
30/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11912	12	11912	12	0.00
30/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9350	9	9350	9	0.00
30/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14388	15	14388	15	0.00
30/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	18156	18	18156	18	0.00
30/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12397	13	12397	13	0.00
30/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4661	5	4661	5	525.00
30/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12316	12	12316	12	0.00
30/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3126	3	3126	3	300.00
30/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9425	10	9425	10	0.00
30/09/2020	2044 On 04-February-21			Bond Future	11.91	75.4414	11.9075	75.4414	0.00
30/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	858	1	858	1	0.00
30/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	879	1	879	1	0.00
30/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	324	0	324	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	868	1	868	1	0.00
30/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	795	1	795	1	0.00
30/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	569	1	569	1	0.00
30/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1516	1	1516	1	0.00
30/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11512	12	11512	12	0.00
30/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11979	12	11979	12	265.00
30/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16641	17	16641	17	0.00
30/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8599	9	8599	9	265.00
30/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11578	12	11578	12	0.00
30/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13732	14	13732	14	0.00
30/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11447	12	11447	12	0.00
30/09/2020	2044 On 06-May-21			Bond Future	12.14	76.2546	12.1419	76.2546	0.00
30/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6025	6	6025	6	0.00
30/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	5993	6	5993	6	0.00
30/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	5961	6	5961	6	0.00
30/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4258	4	4258	4	0.00
30/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4283	4	4283	4	0.00
30/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4233	4	4233	4	0.00
30/09/2020	2044 On 05-August-21			Bond Future	12.40	72.7021	12.3955	72.7021	0.00
30/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	5914	6	5914	6	0.00
30/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	5944	6	5944	6	0.00
30/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	5883	6	5883	6	0.00
30/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4783	5	4783	5	0.00
30/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4758	5	4758	5	0.00
30/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4732	5	4732	5	0.00
30/09/2020	2046 On 05-November-20			Bond Future	92.40	92.5855	92.3983	92.5855	16,311.00
30/09/2020	2046 On 04-February-21			Bond Future	93.35	93.5398	93.3499	93.5398	0.00
30/09/2020	2046 On 06-May-21			Bond Future	92.59	92.7781	92.5851	92.7781	0.00
30/09/2020	2046 On 05-August-21			Bond Future	93.61	93.8075	93.6122	93.8075	0.00
30/09/2020	2050 On 05-November-20			Bond Future	94.54	94.4171	94.5428	94.4171	13,963.00
30/09/2020	2050 On 04-February-21			Bond Future	93.63	93.4996	93.6257	93.4996	0.00
30/09/2020	2050 On 06-May-21			Bond Future	94.66	94.5284	94.6551	94.5284	0.00
30/09/2020	2050 On 05-August-21			Bond Future	93.78	93.6488	93.7766	93.6488	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
30/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	AL37 On 05-November-20			Index Future	758.14	757.0370	758.1380	757.0370	0.00
30/09/2020	AL37 On 04-February-21			Index Future	765.76	764.6480	765.7570	764.6480	0.00
30/09/2020	AL37 On 06-May-21			Index Future	773.99	772.8690	773.9870	772.8690	0.00
30/09/2020	AL37 On 05-August-21			Index Future	782.30	781.1680	782.2980	781.1680	0.00
30/09/2020	AL7T On 05-November-20			Index Future	812.28	810.7230	812.2780	810.7230	0.00
30/09/2020	AL7T On 04-February-21			Index Future	820.44	818.8740	820.4410	818.8740	0.00
30/09/2020	AL7T On 06-May-21			Index Future	829.26	827.6770	829.2590	827.6770	0.00
30/09/2020	AL7T On 05-August-21			Index Future	838.16	836.5650	838.1630	836.5650	0.00
30/09/2020	ALBI On 05-November-20			Index Future	713.90	712.8700	713.8990	712.8700	226.00
30/09/2020	ALBI On 04-February-21			Index Future	721.07	720.0370	721.0740	720.0370	0.00
30/09/2020	ALBI On 06-May-21			Index Future	728.82	727.7780	728.8240	727.7780	0.00
30/09/2020	ALBI On 05-August-21			Index Future	736.65	735.5930	736.6490	735.5930	0.00
30/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2020	ES33 On 05-November-20			Bond Future	12.11	71.3461	12.1114	71.3461	350.00
30/09/2020	ES33 On 04-February-21			Bond Future	12.40	72.0639	12.4020	72.0639	0.00
30/09/2020	ES33 On 06-May-21			Bond Future	12.69	69.0648	12.6910	69.0648	0.00
30/09/2020	ES33 On 05-August-21			Bond Future	13.00	69.8149	12.9984	69.8149	0.00
30/09/2020	ES42 On 05-November-20			Bond Future	12.52	70.4800	12.5187	70.4800	4,789.00
30/09/2020	ES42 On 04-February-21			Bond Future	12.79	71.1893	12.7903	71.1893	0.00
30/09/2020	ES42 On 06-May-21			Bond Future	13.07	67.6977	13.0711	67.6977	0.00
30/09/2020	ES42 On 05-August-21			Bond Future	13.36	68.4334	13.3616	68.4334	0.00
30/09/2020	GOVI On 05-November-20			GOVI	705.33	704.2980	705.3260	704.2980	1,009.00
30/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	325040	34	325040	34	0.00
30/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	325240	34	325240	34	0.00
30/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	325140	34	325140	34	0.00
30/09/2020	GOVI On 04-February-21			GOVI	712.42	711.3790	712.4150	711.3790	0.00
30/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	385250	40	385250	40	0.00
30/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	385350	40	385350	40	0.00
30/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	385450	40	385450	40	0.00
30/09/2020	GOVI On 06-May-21			GOVI	720.07	719.0270	720.0710	719.0270	0.00
30/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	414010	40	414010	40	0.00
30/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	413810	40	413810	40	0.00
30/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	413910	40	413910	40	0.00
30/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-August-21			GOVI	727.80	726.7480	727.8030	726.7480	0.00
30/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	86530	8	86530	8	0.00
30/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	86630	8	86630	8	0.00
30/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	86730	8	86730	8	0.00
30/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2020	IGOV On 05-November-20			Index Future	255.12	255.6300	255.1240	255.6300	1,201.00
30/09/2020	IGOV On 04-February-21			Index Future	257.75	258.2630	257.7520	258.2630	0.00
30/09/2020	IGOV On 06-May-21			Index Future	260.58	261.1020	260.5840	261.1020	0.00
30/09/2020	IGOV On 05-August-21			Index Future	263.44	263.9680	263.4440	263.9680	0.00
30/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
30/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1600	92.1500	92.1600	0.00
30/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.25	90.2600	90.2500	90.2600	0.00
30/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.14	89.1500	89.1400	89.1500	0.00
30/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.34	90.3600	90.3400	90.3600	51.00
30/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.70	89.7300	89.7000	89.7300	0.00
30/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.75	89.7900	89.7500	89.7900	0.00
30/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.84	92.8800	92.8400	92.8800	0.00
30/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.31	93.3600	93.3100	93.3600	0.00
30/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.70	85.7600	85.7000	85.7600	0.00
30/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.27	91.3300	91.2700	91.3300	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
30/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.41	79.6200	79.4100	79.6200	0.00
30/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.03	76.2700	76.0300	76.2700	0.00
30/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.55	74.8000	74.5500	74.8000	0.00
30/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.72	76.9700	76.7200	76.9700	0.00
30/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.87	81.1100	80.8700	81.1100	0.00
30/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.50	79.7200	79.5000	79.7200	0.00
30/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.74	81.9400	81.7400	81.9400	0.00
30/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.71	87.8800	87.7100	87.8800	0.00
30/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.27	88.4300	88.2700	88.4300	0.00
30/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.43	81.5900	81.4300	81.5900	0.00
30/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.44	89.5900	89.4400	89.5900	0.00
30/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6550	3.3450	96.6550	0.00
30/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6500	3.3400	96.6500	0.00
30/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7150	3.2750	96.7150	30,010.00
30/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.26	96.7200	3.2600	96.7200	0.00
30/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.27	96.7100	3.2700	96.7100	0.00
30/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.28	96.7000	3.2800	96.7000	0.00
30/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.37	96.6150	3.3650	96.6150	0.00
30/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.52	96.4500	3.5200	96.4500	30,000.00
30/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.67	96.2800	3.6700	96.2800	0.00
30/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.83	96.1250	3.8250	96.1250	0.00
30/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.13	95.8450	4.1250	95.8450	0.00
30/09/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.48	95.5000	4.4750	95.5000	0.00
30/09/2020	R023 On 05-November-20			Bond Future	4.55	108.3639	4.5470	108.3639	34,495.00
30/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6334	6	6334	6	0.00
30/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6355	6	6355	6	0.00
30/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6314	6	6314	6	0.00
30/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
30/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
30/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	R023 On 04-February-21			Bond Future	4.62	109.4540	4.6178	109.4540	0.00
30/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3366	3	3366	3	0.00
30/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3403	3	3403	3	0.00
30/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3385	3	3385	3	0.00
30/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	9	0	9	0	0.00
30/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	10	0	10	0	0.00
30/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	9	0	9	0	0.00
30/09/2020	R023 On 06-May-21			Bond Future	4.66	106.7247	4.6559	106.7247	0.00
30/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	4989	5	4989	5	0.00
30/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5022	5	5022	5	0.00
30/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5005	5	5005	5	0.00
30/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
30/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
30/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
30/09/2020	R023 On 05-August-21			Bond Future	4.71	107.8835	4.7061	107.8835	0.00
30/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1228	1	1228	1	0.00
30/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1216	1	1216	1	0.00
30/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1205	1	1205	1	0.00
30/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	314	0	314	0	0.00
30/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	318	0	318	0	0.00
30/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	310	0	310	0	0.00
30/09/2020	R035 On 05-November-20			Bond Future	11.27	84.7323	11.2672	84.7323	103,404.00
30/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	213	0	213	0	0.00
30/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	220	0	220	0	0.00
30/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	207	0	207	0	0.00
30/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	6332	6	6332	6	0.00
30/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	6270	6	6270	6	0.00
30/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	6209	6	6209	6	0.00
30/09/2020	R035 On 04-February-21			Bond Future	11.52	85.5847	11.5196	85.5847	0.00
30/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1010	1	1010	1	0.00
30/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	919	1	919	1	0.00
30/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	908	1	908	1	0.00
30/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	2919	3	2919	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
30/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	897	1	897	1	0.00
30/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	10365	10	10365	10	0.00
30/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	10424	11	10424	11	0.00
30/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9844	10	9844	10	650.00
30/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	5219	5	5219	5	650.00
30/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	10306	10	10306	10	0.00
30/09/2020	R035 On 06-May-21			Bond Future	11.77	82.0315	11.7655	82.0315	0.00
30/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	6697	7	6697	7	0.00
30/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	6768	7	6768	7	0.00
30/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4195	4	4195	4	0.00
30/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8213	8	8213	8	0.00
30/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1480	1	1480	1	793.00
30/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2392	2	2392	2	1,650.00
30/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3579	4	3579	4	0.00
30/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	6733	7	6733	7	0.00
30/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	5587	5	5587	5	0.00
30/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	4143	4	4143	4	793.00
30/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	6204	6	6204	6	793.00
30/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	8177	8	8177	8	0.00
30/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3419	3	3419	3	0.00
30/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	5449	6	5449	6	1,650.00
30/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2730	3	2730	3	1,650.00
30/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	11010	11	11010	11	0.00
30/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3437	4	3437	4	0.00
30/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3400	3	3400	3	0.00
30/09/2020	R035 On 05-August-21			Bond Future	12.03	82.9224	12.0299	82.9224	0.00
30/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
30/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
30/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
30/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	55108	55	55108	55	0.00
30/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	54991	55	54991	55	0.00
30/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	55224	55	55224	55	0.00
30/09/2020	R186 On 05-November-20			Bond Future	7.27	119.5678	7.2714	119.5678	89,364.00

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30/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7125	7	7125	7	0.00
30/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	512	0	512	0	1,200.00
30/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7076	7	7076	7	0.00
30/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1824	2	1824	2	80.00
30/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3939	4	3939	4	1,200.00
30/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	7027	7	7027	7	0.00
30/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	65	0	65	0	80.00
30/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3208	3	3208	3	3,500.00
30/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5565	5	5565	5	3,500.00
30/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	10020	10	10020	10	0.00
30/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	38	0	38	0	0.00
30/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4275	4	4275	4	0.00
30/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	613	1	613	1	0.00
30/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	9	0	9	0	0.00
30/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	225	0	225	0	0.00
30/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	3,500.00
30/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	133	0	133	0	0.00
30/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	9	0	9	0	0.00
30/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	8	0	8	0	0.00
30/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	1972	2	1972	2	0.00
30/09/2020	R186 On 04-February-21			Bond Future	7.45	115.4920	7.4523	115.4920	0.00
30/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4500	4	4500	4	0.00
30/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4537	4	4537	4	0.00
30/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3963	4	3963	4	0.00
30/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4574	4	4574	4	0.00
30/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1004	1	1004	1	0.00
30/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	992	1	992	1	0.00
30/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1216	1	1216	1	15,177.00
30/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1016	1	1016	1	0.00
30/09/2020	R186 On 06-May-21			Bond Future	7.63	116.7357	7.6349	116.7357	0.00
30/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14102	14	14102	14	0.00
30/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	14062	14	14062	14	0.00
30/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	14022	14	14022	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	56	0	56	0	0.00
30/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	57	0	57	0	0.00
30/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	55	0	55	0	0.00
30/09/2020	R186 On 05-August-21			Bond Future	7.84	112.7220	7.8365	112.7220	0.00
30/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5040	5	5040	5	0.00
30/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5072	5	5072	5	0.00
30/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5104	5	5104	5	0.00
30/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1516	2	1516	2	0.00
30/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1541	2	1541	2	0.00
30/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1529	2	1529	2	0.00
30/09/2020	R197 On 05-November-20			Bond Future	314.04	313.5036	314.0362	313.5036	2,902.00
30/09/2020	R197 On 04-February-21			Bond Future	309.41	308.8796	309.4148	308.8796	0.00
30/09/2020	R197 On 06-May-21			Bond Future	312.82	312.2787	312.8168	312.2787	0.00
30/09/2020	R197 On 05-August-21			Bond Future	308.28	307.7363	308.2796	307.7363	0.00
30/09/2020	R202 On 05-November-20			Bond Future	210.95	212.1676	210.9466	212.1676	7,870.00
30/09/2020	R202 On 04-February-21			Bond Future	208.95	210.1822	208.9466	210.1822	0.00
30/09/2020	R202 On 06-May-21			Bond Future	211.24	212.4950	211.2437	212.4950	0.00
30/09/2020	R202 On 05-August-21			Bond Future	209.33	210.5994	209.3337	210.5994	0.00
30/09/2020	R208 On 05-November-20			Bond Future	3.40	102.0125	3.4020	102.0125	7,525.00
30/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	537	1	537	1	0.00
30/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	533	1	533	1	0.00
30/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	529	1	529	1	0.00
30/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/09/2020	R209 On 05-November-20			Bond Future	11.08	65.2544	11.0835	65.2544	27,594.00
30/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	125	0	125	0	0.00
30/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	134	0	134	0	0.00
30/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	130	0	130	0	0.00
30/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	6242	6	6242	6	0.00
30/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	6185	6	6185	6	0.00
30/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	6298	6	6298	6	0.00
30/09/2020	R209 On 04-February-21			Bond Future	11.30	65.9108	11.2987	65.9108	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
30/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1196	1	1196	1	0.00
30/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1208	1	1208	1	0.00
30/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1183	1	1183	1	0.00
30/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7864	8	7864	8	0.00
30/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7816	8	7816	8	0.00
30/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7769	8	7769	8	0.00
30/09/2020	R209 On 06-May-21			Bond Future	11.51	63.4803	11.5144	63.4803	2,505.00
30/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1707	2	1707	2	4,750.00
30/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3599	3	3599	3	0.00
30/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6246	6	6246	6	0.00
30/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6307	6	6307	6	0.00
30/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6338	6	6338	6	0.00
30/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6276	6	6276	6	0.00
30/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2831	3	2831	3	0.00
30/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2800	3	2800	3	0.00
30/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2785	3	2785	3	6,000.00
30/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2816	3	2816	3	0.00
30/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4953	5	4953	5	6,000.00
30/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8580	9	8580	9	0.00
30/09/2020	R209 On 05-August-21			Bond Future	11.74	64.1697	11.7410	64.1697	0.00
30/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	4672	5	4672	5	0.00
30/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	4647	5	4647	5	0.00
30/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	4698	5	4698	5	0.00
30/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4407	5	4407	5	0.00
30/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4384	4	4384	4	0.00
30/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4361	4	4361	4	0.00
30/09/2020	R210 On 05-November-20			Bond Future	186.81	186.5742	186.8099	186.5742	2,230.00
30/09/2020	R210 On 04-February-21			Bond Future	188.73	188.4972	188.7336	188.4972	0.00
30/09/2020	R210 On 06-May-21			Bond Future	188.09	187.8562	188.0934	187.8562	0.00
30/09/2020	R210 On 05-August-21			Bond Future	190.18	189.9404	190.1796	189.9404	0.00
30/09/2020	R212 On 05-November-20			Bond Future	169.72	169.5478	169.7198	169.5478	6,889.00
30/09/2020	R212 On 04-February-21			Bond Future	169.17	168.9961	169.1683	168.9961	0.00
30/09/2020	R212 On 06-May-21			Bond Future	171.03	170.8558	171.0283	170.8558	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
30/09/2020	R212 On 05-August-21			Bond Future	170.59	170.4185	170.5925	170.4185	0.00
30/09/2020	R213 On 05-November-20			Bond Future	10.00	82.1366	9.9971	82.1366	16,416.00
30/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	655	1	655	1	0.00
30/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	688	1	688	1	0.00
30/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	672	1	672	1	0.00
30/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2944	3	2944	3	0.00
30/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2863	3	2863	3	0.00
30/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2903	3	2903	3	0.00
30/09/2020	R213 On 04-February-21			Bond Future	10.22	82.9628	10.2224	82.9628	0.00
30/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1483	1	1483	1	0.00
30/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1467	1	1467	1	0.00
30/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1450	1	1450	1	0.00
30/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	6028	6	6028	6	0.00
30/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	6069	6	6069	6	0.00
30/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5987	6	5987	6	0.00
30/09/2020	R213 On 06-May-21			Bond Future	10.44	80.3267	10.4418	80.3267	0.00
30/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8559	8	8559	8	0.00
30/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8593	8	8593	8	0.00
30/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8525	8	8525	8	0.00
30/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1460	1	1460	1	0.00
30/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1448	1	1448	1	0.00
30/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1436	1	1436	1	0.00
30/09/2020	R213 On 05-August-21			Bond Future	10.68	81.1990	10.6786	81.1990	0.00
30/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	4675	5	4675	5	0.00
30/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	4648	5	4648	5	0.00
30/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	4621	5	4621	5	0.00
30/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3793	4	3793	4	0.00
30/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3816	4	3816	4	0.00
30/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3771	4	3771	4	0.00
30/09/2020	R214 On 05-November-20			Bond Future	11.35	62.9546	11.3483	62.9546	17,721.00
30/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	129	0	129	0	0.00
30/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	133	0	133	0	0.00
30/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	125	0	125	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
30/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6591	7	6591	7	0.00
30/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6532	7	6532	7	0.00
30/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6473	7	6473	7	0.00
30/09/2020	R214 On 04-February-21			Bond Future	11.56	63.5879	11.5634	63.5879	0.00
30/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1166	1	1166	1	0.00
30/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1191	1	1191	1	0.00
30/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1179	1	1179	1	0.00
30/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	8278	8	8278	8	0.00
30/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	8228	8	8228	8	0.00
30/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	8327	8	8327	8	0.00
30/09/2020	R214 On 06-May-21			Bond Future	11.77	60.9953	11.7715	60.9953	0.00
30/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	5731	6	5731	6	0.00
30/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	5701	6	5701	6	0.00
30/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	5672	6	5672	6	0.00
30/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3304	3	3304	3	0.00
30/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3321	3	3321	3	0.00
30/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3286	3	3286	3	0.00
30/09/2020	R214 On 05-August-21			Bond Future	11.99	61.6578	11.9935	61.6578	0.00
30/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	4677	5	4677	5	0.00
30/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	4703	5	4703	5	0.00
30/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	4728	5	4728	5	0.00
30/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4572	5	4572	5	0.00
30/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4549	5	4549	5	0.00
30/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4596	5	4596	5	0.00
30/09/2020	R248 On 05-November-20			Bond Future	11.63	77.8819	11.6339	77.8819	112,431.00
30/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	21	0	21	0	0.00
30/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	18	0	18	0	950.00
30/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	538	1	538	1	950.00
30/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	20	0	20	0	0.00
30/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	19	0	19	0	0.00
30/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11802	12	11802	12	0.00
30/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11885	12	11885	12	0.00
30/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	12050	12	12050	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11720	12	11720	12	0.00
30/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4842	5	4842	5	0.00
30/09/2020	R248 On 04-February-21			Bond Future	11.86	78.6654	11.8648	78.6654	0.00
30/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3109	3	3109	3	2,590.00
30/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1412	1	1412	1	2,590.00
30/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1002	1	1002	1	0.00
30/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1015	1	1015	1	0.00
30/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1027	1	1027	1	0.00
30/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10653	11	10653	11	0.00
30/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10783	11	10783	11	0.00
30/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10718	11	10718	11	0.00
30/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8995	9	8995	9	0.00
30/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5449	6	5449	6	0.00
30/09/2020	R248 On 06-May-21			Bond Future	12.09	75.1009	12.0890	75.1009	0.00
30/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	5954	6	5954	6	0.00
30/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6021	6	6021	6	0.00
30/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	5988	6	5988	6	0.00
30/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4444	5	4444	5	0.00
30/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4419	5	4419	5	0.00
30/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4468	5	4468	5	0.00
30/09/2020	R248 On 05-August-21			Bond Future	12.33	75.9165	12.3294	75.9165	0.00
30/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	5922	6	5922	6	0.00
30/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	5953	6	5953	6	0.00
30/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	5890	6	5890	6	0.00
30/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4859	5	4859	5	0.00
30/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4910	5	4910	5	0.00
30/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4884	5	4884	5	0.00