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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	2025 On 05-November-20			Bond Future	144.62	144.4795	144.6209	144.4795	3,388.00
20/10/2020	2025 On 04-February-21			Bond Future	144.57	144.4299	144.5660	144.4299	0.00
20/10/2020	2025 On 06-May-21			Bond Future	146.15	146.0211	146.1517	146.0211	0.00
20/10/2020	2025 On 05-August-21			Bond Future	146.25	146.1276	146.2499	146.1276	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
20/10/2020	2025 On 04-November-21			Bond Future	147.75	147.6335	147.7497	147.6335	0.00
20/10/2020	2029 On 05-November-20			Bond Future	100.62	100.5031	100.6204	100.5031	3,729.00
20/10/2020	2029 On 04-February-21			Bond Future	101.63	101.5172	101.6311	101.5172	1,206.00
20/10/2020	2029 On 06-May-21			Bond Future	101.61	101.4968	101.6069	101.4968	0.00
20/10/2020	2029 On 05-August-21			Bond Future	102.74	102.6341	102.7386	102.6341	0.00
20/10/2020	2029 On 04-November-21			Bond Future	102.64	102.5426	102.6432	102.5426	0.00
20/10/2020	2030 On 05-November-20			Bond Future	9.32	94.2652	9.3224	94.2652	89,414.00
20/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3834	4	3834	4	0.00
20/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	149	0	149	0	3,000.00
20/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2026	2	2026	2	0.00
20/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	6	0	6	0	1,000.00
20/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	360	0	360	0	1,000.00
20/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1162	1	1162	1	0.00
20/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	77	0	77	0	3,000.00
20/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2242	2	2242	2	0.00
20/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1983	2	1983	2	0.00
20/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1546	2	1546	2	0.00
20/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1195	1	1195	1	0.00
20/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	1	0	1	0	3,000.00
20/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4193	4	4193	4	0.00
20/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1228	1	1228	1	0.00
20/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2198	2	2198	2	0.00
20/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	157	0	157	0	14,160.00
20/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3181	3	3181	3	0.00
20/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	737	1	737	1	3,000.00
20/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6334	6	6334	6	0.00
20/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	7	0	7	0	14,160.00
20/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	23	0	23	0	9,414.00
20/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	345	0	345	0	9,414.00
20/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5811	6	5811	6	0.00
20/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2055	2	2055	2	0.00
20/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2878	3	2878	3	0.00
20/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	8	0	8	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4751	5	4751	5	0.00
20/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	331	0	331	0	2,500.00
20/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	781	1	781	1	0.00
20/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	585	1	585	1	2,500.00
20/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	14	0	14	0	2,000.00
20/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3583	3	3583	3	0.00
20/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1272	1	1272	1	0.00
20/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	831	1	831	1	0.00
20/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5790	6	5790	6	0.00
20/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	144	0	144	0	14,160.00
20/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	60	0	60	0	1,000.00
20/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	319	0	319	0	5,500.00
20/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	399	0	399	0	3,000.00
20/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	82	0	82	0	2,500.00
20/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7426	7	7426	7	0.00
20/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	806	1	806	1	0.00
20/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2010	2	2010	2	0.00
20/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	384	0	384	0	3,000.00
20/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5914	6	5914	6	0.00
20/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2931	3	2931	3	0.00
20/10/2020	2030 On 04-February-21			Bond Future	9.54	91.1891	9.5393	91.1891	0.00
20/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	436	0	436	0	1,600.00
20/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	578	1	578	1	1,000.00
20/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1809	2	1809	2	0.00
20/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1699	2	1699	2	1,000.00
20/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	569	1	569	1	800.00
20/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1787	2	1787	2	0.00
20/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1877	2	1877	2	1,600.00
20/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1764	2	1764	2	0.00
20/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1198	1	1198	1	800.00
20/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4964	5	4964	5	0.00
20/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1371	1	1371	1	1,800.00
20/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5095	5	5095	5	0.00

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20/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4079	4	4079	4	0.00
20/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7473	7	7473	7	0.00
20/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3936	4	3936	4	0.00
20/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3972	4	3972	4	0.00
20/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3797	4	3797	4	0.00
20/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8329	8	8329	8	0.00
20/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3901	4	3901	4	0.00
20/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7421	7	7421	7	0.00
20/10/2020	2030 On 06-May-21			Bond Future	9.76	92.1730	9.7561	92.1730	0.00
20/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6627	7	6627	7	0.00
20/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1903	2	1903	2	0.00
20/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10284	10	10284	10	0.00
20/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	468	0	468	0	700.00
20/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4189	4	4189	4	0.00
20/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3826	4	3826	4	0.00
20/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10323	10	10323	10	0.00
20/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2045	2	2045	2	0.00
20/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10363	10	10363	10	0.00
20/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	575	1	575	1	0.00
20/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5001	5	5001	5	700.00
20/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10818	11	10818	11	0.00
20/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2947	3	2947	3	700.00
20/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	589	1	589	1	0.00
20/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5253	5	5253	5	0.00
20/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	582	1	582	1	0.00
20/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2673	3	2673	3	0.00
20/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1514	1	1514	1	0.00
20/10/2020	2030 On 05-August-21			Bond Future	9.99	89.1790	9.9922	89.1790	0.00
20/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10693	11	10693	11	0.00
20/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4595	5	4595	5	0.00
20/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2054	2	2054	2	600.00
20/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4627	5	4627	5	0.00
20/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1212	1	1212	1	600.00

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20/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4658	5	4658	5	0.00
20/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2415	2	2415	2	0.00
20/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4937	5	4937	5	0.00
20/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6862	7	6862	7	0.00
20/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2453	2	2453	2	0.00
20/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	543	1	543	1	600.00
20/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2434	2	2434	2	0.00
20/10/2020	2030 On 04-November-21			Bond Future	10.24	90.0760	10.2400	90.0760	0.00
20/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1836	2	1836	2	0.00
20/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1738	2	1738	2	0.00
20/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1787	2	1787	2	0.00
20/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2032 On 05-November-20			Bond Future	10.40	86.9133	10.3962	86.9133	121,103.00
20/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	92	0	92	0	0.00
20/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4050	4	4050	4	0.00
20/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3595	4	3595	4	0.00
20/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	97	0	97	0	0.00
20/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	1	0	1	0	3,000.00
20/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	41	0	41	0	3,000.00
20/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	14	0	14	0	1,000.00
20/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
20/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	87	0	87	0	0.00
20/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4041	4	4041	4	0.00
20/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8120	8	8120	8	0.00
20/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9270	9	9270	9	0.00
20/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	121	0	121	0	1,000.00
20/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5954	6	5954	6	0.00
20/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3925	4	3925	4	0.00
20/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4884	5	4884	5	0.00
20/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3983	4	3983	4	0.00
20/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	169	0	169	0	3,000.00

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20/10/2020	2032 On 04-February-21			Bond Future	10.63	87.7688	10.6332	87.7688	2,500.00
20/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	253	0	253	0	800.00
20/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	920	1	920	1	0.00
20/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	579	1	579	1	800.00
20/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	945	1	945	1	0.00
20/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3691	4	3691	4	0.00
20/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	932	1	932	1	0.00
20/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7038	7	7038	7	0.00
20/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6987	7	6987	7	0.00
20/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8802	9	8802	9	0.00
20/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2627	3	2627	3	800.00
20/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7088	7	7088	7	0.00
20/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11813	12	11813	12	0.00
20/10/2020	2032 On 06-May-21			Bond Future	10.87	84.5699	10.8687	84.5699	0.00
20/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2428	2	2428	2	736.00
20/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8090	8	8090	8	0.00
20/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9792	10	9792	10	0.00
20/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8126	8	8126	8	0.00
20/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8054	8	8054	8	0.00
20/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1571	2	1571	2	0.00
20/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1543	2	1543	2	0.00
20/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1557	2	1557	2	0.00
20/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1018	1	1018	1	736.00
20/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5501	5	5501	5	0.00
20/10/2020	2032 On 05-August-21			Bond Future	11.12	85.4980	11.1175	85.4980	0.00
20/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4543	5	4543	5	0.00
20/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4513	5	4513	5	0.00
20/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4573	5	4573	5	0.00
20/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3273	3	3273	3	0.00
20/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3251	3	3251	3	0.00
20/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3228	3	3228	3	0.00
20/10/2020	2032 On 04-November-21			Bond Future	11.39	82.2149	11.3871	82.2149	0.00
20/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1556	2	1556	2	0.00

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20/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1658	2	1658	2	0.00
20/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1607	2	1607	2	0.00
20/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2033 On 05-November-20			Bond Future	94.20	94.3590	94.2003	94.3590	9,139.00
20/10/2020	2033 On 04-February-21			Bond Future	95.15	95.3112	95.1465	95.3112	0.00
20/10/2020	2033 On 06-May-21			Bond Future	94.97	95.1461	94.9749	95.1461	0.00
20/10/2020	2033 On 05-August-21			Bond Future	96.03	96.2123	96.0329	96.2123	0.00
20/10/2020	2033 On 04-November-21			Bond Future	95.79	95.9805	95.7945	95.9805	0.00
20/10/2020	2037 On 05-November-20			Bond Future	11.48	80.7632	11.4780	80.7632	144,644.00
20/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	3	0	3	0	0.00
20/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	3	0	3	0	0.00
20/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	3	0	3	0	0.00
20/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8571	8	8571	8	0.00
20/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8430	8	8430	8	0.00
20/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8501	8	8501	8	0.00
20/10/2020	2037 On 04-February-21			Bond Future	11.72	77.3041	11.7242	77.3041	0.00
20/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4258	4	4258	4	300.00
20/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	239	0	239	0	72.00
20/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	639	1	639	1	0.00
20/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10999	11	10999	11	0.00
20/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1375	1	1375	1	0.00
20/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	715	1	715	1	0.00
20/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	648	1	648	1	0.00
20/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4031	4	4031	4	0.00
20/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	854	1	854	1	240.00
20/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	657	1	657	1	0.00
20/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9809	10	9809	10	0.00
20/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3012	3	3012	3	240.00
20/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8701	9	8701	9	0.00
20/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	517	1	517	1	300.00
20/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6766	7	6766	7	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9452	9	9452	9	72.00
20/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9929	10	9929	10	0.00
20/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9869	10	9869	10	0.00
20/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14012	14	14012	14	0.00
20/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2839	3	2839	3	0.00
20/10/2020	2037 On 06-May-21			Bond Future	11.97	78.1385	11.9697	78.1385	0.00
20/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5690	6	5690	6	0.00
20/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5724	6	5724	6	0.00
20/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5757	6	5757	6	0.00
20/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3180	3	3180	3	0.00
20/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3160	3	3160	3	0.00
20/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3201	3	3201	3	0.00
20/10/2020	2037 On 05-August-21			Bond Future	12.23	74.7403	12.2345	74.7403	0.00
20/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4360	4	4360	4	0.00
20/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4388	4	4388	4	0.00
20/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4417	5	4417	5	0.00
20/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4220	4	4220	4	0.00
20/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4168	4	4168	4	0.00
20/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4194	4	4194	4	0.00
20/10/2020	2037 On 04-November-21			Bond Future	12.50	75.4918	12.5040	75.4918	0.00
20/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1647	2	1647	2	0.00
20/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1698	2	1698	2	0.00
20/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1596	2	1596	2	0.00
20/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2038 On 05-November-20			Bond Future	105.75	105.6387	105.7536	105.6387	9,452.00
20/10/2020	2038 On 04-February-21			Bond Future	105.12	105.0089	105.1199	105.0089	1,685.00
20/10/2020	2038 On 06-May-21			Bond Future	106.27	106.1660	106.2732	106.1660	0.00
20/10/2020	2038 On 05-August-21			Bond Future	105.74	105.6349	105.7362	105.6349	0.00
20/10/2020	2038 On 04-November-21			Bond Future	106.82	106.7232	106.8203	106.7232	0.00
20/10/2020	2040 On 05-November-20			Bond Future	11.65	82.4242	11.6527	82.4242	75,000.00
20/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

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20/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	2	0	2	0	0.00
20/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	1	0	1	0	2,000.00
20/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
20/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
20/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	2	0	2	0	0.00
20/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	862	1	862	1	0.00
20/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	2	0	2	0	0.00
20/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	120	0	120	0	2,380.00
20/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1459	2	1459	2	0.00
20/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15811	16	15811	16	0.00
20/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11721	12	11721	12	0.00
20/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9247	9	9247	9	0.00
20/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1841	2	1841	2	2,000.00
20/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9323	9	9323	9	0.00
20/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1160	1	1160	1	2,000.00
20/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4445	4	4445	4	0.00
20/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9932	10	9932	10	0.00
20/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9399	9	9399	9	0.00
20/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13895	14	13895	14	0.00
20/10/2020	2040 On 04-February-21			Bond Future	11.90	78.7310	11.8976	78.7310	0.00
20/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	344	0	344	0	800.00
20/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3130	3	3130	3	0.00
20/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	593	1	593	1	0.00
20/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	116	0	116	0	500.00
20/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	455	0	455	0	500.00
20/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2643	3	2643	3	0.00
20/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	584	1	584	1	0.00
20/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	137	0	137	0	800.00
20/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	602	1	602	1	0.00
20/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17480	17	17480	17	0.00
20/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10726	11	10726	11	0.00
20/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4696	5	4696	5	500.00
20/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11804	12	11804	12	0.00

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20/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16829	17	16829	17	0.00
20/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13003	13	13003	13	0.00
20/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10595	10	10595	10	0.00
20/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10661	11	10661	11	0.00
20/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4107	4	4107	4	800.00
20/10/2020	2040 On 06-May-21			Bond Future	12.14	79.5810	12.1417	79.5810	0.00
20/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5397	5	5397	5	0.00
20/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5363	5	5363	5	0.00
20/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5429	6	5429	6	0.00
20/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3739	4	3739	4	0.00
20/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3715	4	3715	4	0.00
20/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3691	4	3691	4	0.00
20/10/2020	2040 On 05-August-21			Bond Future	12.40	75.9484	12.4049	75.9484	0.00
20/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12722	13	12722	13	0.00
20/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2211	2	2211	2	900.00
20/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4621	5	4621	5	0.00
20/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4681	5	4681	5	0.00
20/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1391	1	1391	1	900.00
20/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4651	5	4651	5	0.00
20/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4196	4	4196	4	0.00
20/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4223	4	4223	4	0.00
20/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9860	10	9860	10	0.00
20/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	812	1	812	1	900.00
20/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4249	4	4249	4	0.00
20/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7384	7	7384	7	0.00
20/10/2020	2040 On 04-November-21			Bond Future	12.67	76.7118	12.6724	76.7118	0.00
20/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1297	1	1297	1	0.00
20/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1244	1	1244	1	0.00
20/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1190	1	1190	1	0.00
20/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2044 On 05-November-20			Bond Future	11.71	79.0848	11.7062	79.0848	47,251.00

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20/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	1	0	1	0	0.00
20/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
20/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
20/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	499	1	499	1	0.00
20/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	2	0	2	0	0.00
20/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	594	1	594	1	0.00
20/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
20/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	129	0	129	0	0.00
20/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
20/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
20/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
20/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	2	0	2	0	0.00
20/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
20/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	216	0	216	0	0.00
20/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
20/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12093	12	12093	12	0.00
20/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9485	9	9485	9	0.00
20/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17902	18	17902	18	0.00
20/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11932	12	11932	12	0.00
20/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3743	4	3743	4	1,815.00
20/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2377	2	2377	2	1,815.00
20/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22290	22	22290	22	0.00
20/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9408	9	9408	9	0.00
20/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18354	18	18354	18	0.00
20/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12582	12	12582	12	0.00
20/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14582	14	14582	14	0.00
20/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4414	4	4414	4	525.00
20/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2613	3	2613	3	300.00
20/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12500	12	12500	12	0.00
20/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9562	9	9562	9	0.00
20/10/2020	2044 On 04-February-21			Bond Future	11.94	75.4840	11.9435	75.4840	0.00
20/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	509	1	509	1	0.00
20/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	525	1	525	1	0.00

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20/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	303	0	303	0	0.00
20/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1033	1	1033	1	0.00
20/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	462	0	462	0	0.00
20/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	149	0	149	0	265.00
20/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	517	1	517	1	0.00
20/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11867	12	11867	12	265.00
20/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16686	17	16686	17	0.00
20/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8336	8	8336	8	265.00
20/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11381	11	11381	11	0.00
20/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11450	11	11450	11	0.00
20/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13687	14	13687	14	0.00
20/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11312	11	11312	11	0.00
20/10/2020	2044 On 06-May-21			Bond Future	12.18	76.2989	12.1798	76.2989	0.00
20/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5338	5	5338	5	0.00
20/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5306	5	5306	5	0.00
20/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5501	6	5501	6	0.00
20/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5273	5	5273	5	0.00
20/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2284	2	2284	2	3,100.00
20/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3675	4	3675	4	0.00
20/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5361	5	5361	5	3,100.00
20/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7484	7	7484	7	0.00
20/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3795	4	3795	4	0.00
20/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3650	4	3650	4	3,100.00
20/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3820	4	3820	4	0.00
20/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3770	4	3770	4	0.00
20/10/2020	2044 On 05-August-21			Bond Future	12.43	72.7554	12.4345	72.7554	0.00
20/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4933	5	4933	5	0.00
20/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4964	5	4964	5	0.00
20/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4903	5	4903	5	0.00
20/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4026	4	4026	4	0.00
20/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4001	4	4001	4	0.00
20/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3976	4	3976	4	0.00
20/10/2020	2044 On 04-November-21			Bond Future	12.69	73.4867	12.6930	73.4867	0.00

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20/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	1070	1	1070	1	0.00
20/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1177	1	1177	1	0.00
20/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1123	1	1123	1	0.00
20/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
20/10/2020	2046 On 05-November-20			Bond Future	94.23	93.6405	94.2319	93.6405	12,336.00
20/10/2020	2046 On 04-February-21			Bond Future	95.18	94.5854	95.1783	94.5854	3,975.00
20/10/2020	2046 On 06-May-21			Bond Future	94.43	93.8382	94.4331	93.8382	0.00
20/10/2020	2046 On 05-August-21			Bond Future	95.48	94.8899	95.4850	94.8899	0.00
20/10/2020	2046 On 04-November-21			Bond Future	94.66	94.0618	94.6585	94.0618	0.00
20/10/2020	2050 On 05-November-20			Bond Future	95.98	95.9420	95.9826	95.9420	11,373.00
20/10/2020	2050 On 04-February-21			Bond Future	95.06	95.0214	95.0578	95.0214	2,590.00
20/10/2020	2050 On 06-May-21			Bond Future	96.10	96.0684	96.1007	96.0684	0.00
20/10/2020	2050 On 05-August-21			Bond Future	95.24	95.2182	95.2445	95.2182	0.00
20/10/2020	2050 On 04-November-21			Bond Future	96.22	96.1992	96.2209	96.1992	0.00
20/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	AL37 On 05-November-20			Index Future	765.36	766.1660	765.3620	766.1660	0.00
20/10/2020	AL37 On 04-February-21			Index Future	772.85	773.7020	772.8530	773.7020	0.00
20/10/2020	AL37 On 06-May-21			Index Future	781.13	782.0280	781.1320	782.0280	0.00
20/10/2020	AL37 On 05-August-21			Index Future	789.55	790.5100	789.5520	790.5100	0.00
20/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
20/10/2020	AL7T On 05-November-20			Index Future	820.80	822.0170	820.7980	822.0170	0.00
20/10/2020	AL7T On 04-February-21			Index Future	828.83	830.1020	828.8320	830.1020	0.00
20/10/2020	AL7T On 06-May-21			Index Future	837.71	839.0350	837.7100	839.0350	0.00
20/10/2020	AL7T On 05-August-21			Index Future	846.74	848.1350	846.7410	848.1350	0.00
20/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
20/10/2020	ALBI On 05-November-20			Index Future	718.38	719.3800	718.3830	719.3800	226.00
20/10/2020	ALBI On 04-February-21			Index Future	725.42	726.4550	725.4150	726.4550	0.00
20/10/2020	ALBI On 06-May-21			Index Future	733.19	734.2730	733.1850	734.2730	0.00
20/10/2020	ALBI On 05-August-21			Index Future	741.09	742.2370	741.0890	742.2370	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
20/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
20/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	ES33 On 05-November-20			Bond Future	11.95	72.4206	11.9455	72.4206	350.00
20/10/2020	ES33 On 04-February-21			Bond Future	12.23	73.1334	12.2323	73.1334	0.00
20/10/2020	ES33 On 06-May-21			Bond Future	12.51	70.1469	12.5142	70.1469	0.00
20/10/2020	ES33 On 05-August-21			Bond Future	12.81	70.9167	12.8126	70.9167	0.00
20/10/2020	ES33 On 04-November-21			Bond Future	13.13	67.8569	13.1337	67.8569	0.00
20/10/2020	ES42 On 05-November-20			Bond Future	12.49	70.8447	12.4929	70.8447	4,789.00
20/10/2020	ES42 On 04-February-21			Bond Future	12.77	71.5420	12.7666	71.5420	0.00
20/10/2020	ES42 On 06-May-21			Bond Future	13.05	68.0548	13.0466	68.0548	0.00
20/10/2020	ES42 On 05-August-21			Bond Future	13.34	68.8021	13.3353	68.8021	0.00
20/10/2020	ES42 On 04-November-21			Bond Future	13.65	65.2372	13.6484	65.2372	0.00
20/10/2020	GOVI On 05-November-20			GOVI	709.57	710.5580	709.5710	710.5580	575.00
20/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	282790	27	282790	27	0.00
20/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	282590	27	282590	27	0.00
20/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	282690	27	282690	27	0.00
20/10/2020	GOVI On 04-February-21			GOVI	716.52	717.5470	716.5160	717.5470	432.00
20/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	344240	33	344240	33	0.00
20/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	344340	33	344340	33	0.00
20/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	344440	33	344440	33	0.00
20/10/2020	GOVI On 06-May-21			GOVI	724.19	725.2690	724.1910	725.2690	0.00
20/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	455210	47	455210	47	0.00
20/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	455010	47	455010	47	0.00
20/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	455110	47	455110	47	0.00
20/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-August-21			GOVI	732.00	733.1350	731.9980	733.1350	0.00
20/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	128480	14	128480	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
20/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	128580	14	128580	14	0.00
20/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	128680	14	128680	14	0.00
20/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
20/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
20/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
20/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2020	IGOV On 05-November-20			Index Future	257.85	257.5370	257.8530	257.5370	1,010.00
20/10/2020	IGOV On 04-February-21			Index Future	260.44	260.1350	260.4410	260.1350	0.00
20/10/2020	IGOV On 06-May-21			Index Future	263.30	262.9970	263.2950	262.9970	0.00
20/10/2020	IGOV On 05-August-21			Index Future	266.20	265.9120	266.1960	265.9120	0.00
20/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
20/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
20/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.12	92.1200	92.1200	92.1200	0.00
20/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.16	90.1600	90.1600	90.1600	0.00
20/10/2020	IS05 On 21-September-21			Interest Rate Swap	88.98	88.9700	88.9800	88.9700	0.00
20/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.12	90.1000	90.1200	90.1000	51.00
20/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.40	89.3800	89.4000	89.3800	0.00
20/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.37	89.3400	89.3700	89.3400	0.00
20/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.37	92.3500	92.3700	92.3500	0.00
20/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.77	92.7400	92.7700	92.7400	0.00
20/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.11	85.0500	85.1100	85.0500	0.00
20/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.65	90.5600	90.6500	90.5600	0.00
20/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.74	78.4700	78.7400	78.4700	0.00
20/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.34	75.0800	75.3400	75.0800	0.00
20/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.84	73.5900	73.8400	73.5900	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
20/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.99	75.7400	75.9900	75.7400	0.00
20/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.15	79.8900	80.1500	79.8900	0.00
20/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.75	78.4700	78.7500	78.4700	0.00
20/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.97	80.6900	80.9700	80.6900	0.00
20/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.95	86.6500	86.9500	86.6500	0.00
20/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.51	87.2100	87.5100	87.2100	0.00
20/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.68	80.3600	80.6800	80.3600	0.00
20/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.75	88.4200	88.7500	88.4200	0.00
20/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.34	96.6750	3.3350	96.6750	0.00
20/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.7300	3.3300	96.7300	0.00
20/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.17	96.8650	3.1650	96.8650	30,010.00
20/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.12	96.9000	3.1200	96.9000	0.00
20/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.06	96.9600	3.0600	96.9600	0.00
20/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.07	96.9550	3.0650	96.9550	0.00
20/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.03	3.0300	3.0300	3.0300	0.00
20/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.09	96.9200	3.0900	96.9200	0.00
20/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.21	96.8300	3.2050	96.8300	30,000.00
20/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.34	96.6800	3.3400	96.6800	0.00
20/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.40	96.6500	3.4000	96.6500	0.00
20/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.90	96.1350	3.8950	96.1350	0.00
20/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.22	95.8400	4.2200	95.8400	0.00
20/10/2020	R023 On 05-November-20			Bond Future	4.32	108.9591	4.3187	108.9591	33,577.00
20/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6852	7	6852	7	0.00
20/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6873	7	6873	7	0.00
20/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6831	7	6831	7	0.00
20/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 04-February-21			Bond Future	4.37	110.0316	4.3726	110.0316	3,370.00
20/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3852	4	3852	4	0.00
20/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3890	4	3890	4	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
20/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3871	4	3871	4	0.00
20/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
20/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
20/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
20/10/2020	R023 On 06-May-21			Bond Future	4.38	107.3100	4.3761	107.3100	0.00
20/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5485	5	5485	5	0.00
20/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5519	6	5519	6	0.00
20/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5502	6	5502	6	0.00
20/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 05-August-21			Bond Future	4.37	108.4872	4.3746	108.4872	0.00
20/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1597	2	1597	2	0.00
20/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1584	2	1584	2	0.00
20/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1572	2	1572	2	0.00
20/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	174	0	174	0	0.00
20/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	176	0	176	0	0.00
20/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	171	0	171	0	0.00
20/10/2020	R023 On 04-November-21			Bond Future	4.44	105.6736	4.4367	105.6736	0.00
20/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	598	1	598	1	0.00
20/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	610	1	610	1	0.00
20/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	623	1	623	1	0.00
20/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R035 On 05-November-20			Bond Future	11.17	85.6546	11.1689	85.6546	99,677.00
20/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	41	0	41	0	0.00
20/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	43	0	43	0	0.00
20/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	39	0	39	0	0.00
20/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5557	5	5557	5	0.00
20/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5491	5	5491	5	0.00
20/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5426	5	5426	5	0.00
20/10/2020	R035 On 04-February-21			Bond Future	11.42	86.4976	11.4206	86.4976	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
20/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	751	1	751	1	0.00
20/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	669	1	669	1	0.00
20/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	660	1	660	1	0.00
20/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2635	3	2635	3	0.00
20/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	650	1	650	1	0.00
20/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9526	9	9526	9	0.00
20/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9586	9	9586	9	0.00
20/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8994	9	8994	9	650.00
20/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4344	4	4344	4	650.00
20/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9466	9	9466	9	0.00
20/10/2020	R035 On 06-May-21			Bond Future	11.66	82.9556	11.6626	82.9556	0.00
20/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6558	7	6558	7	0.00
20/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3927	4	3927	4	0.00
20/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8151	8	8151	8	0.00
20/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6632	7	6632	7	0.00
20/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1188	1	1188	1	793.00
20/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2076	2	2076	2	1,650.00
20/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3287	3	3287	3	0.00
20/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5387	5	5387	5	0.00
20/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6595	7	6595	7	0.00
20/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5317	5	5317	5	793.00
20/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7266	7	7266	7	0.00
20/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3348	3	3348	3	793.00
20/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2685	3	2685	3	0.00
20/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4586	5	4586	5	1,650.00
20/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2074	2	2074	2	1,650.00
20/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2703	3	2703	3	0.00
20/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10124	10	10124	10	0.00
20/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2668	3	2668	3	0.00
20/10/2020	R035 On 05-August-21			Bond Future	11.92	83.8658	11.9216	83.8658	0.00
20/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/10/2020	R035 On 05-August-21	5.30	Call	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
20/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54501	54	54501	54	0.00
20/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54385	54	54385	54	0.00
20/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54618	54	54618	54	0.00
20/10/2020	R035 On 04-November-21			Bond Future	12.20	80.2370	12.1993	80.2370	0.00
20/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1716	2	1716	2	0.00
20/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1768	2	1768	2	0.00
20/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1663	2	1663	2	0.00
20/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20			Bond Future	7.07	120.9996	7.0650	120.9996	86,145.00
20/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8225	8	8225	8	0.00
20/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	549	1	549	1	1,200.00
20/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8175	8	8175	8	0.00
20/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2407	3	2407	3	80.00
20/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4101	4	4101	4	0.00
20/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6635	7	6635	7	0.00
20/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11128	11	11128	11	0.00
20/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	26	0	26	0	80.00
20/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4916	5	4916	5	1,200.00
20/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8126	8	8126	8	0.00
20/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3128	3	3128	3	0.00
20/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	88	0	88	0	0.00
20/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	10	0	10	0	0.00
20/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	3	0	3	0	0.00
20/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	900	1	900	1	0.00
20/10/2020	R186 On 04-February-21			Bond Future	7.24	116.9124	7.2398	116.9124	181.00
20/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5099	5	5099	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
20/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4498	5	4498	5	0.00
20/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5181	5	5181	5	0.00
20/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5140	5	5140	5	0.00
20/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	510	0	510	0	0.00
20/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	662	1	662	1	15,177.00
20/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	518	1	518	1	0.00
20/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	526	1	526	1	0.00
20/10/2020	R186 On 06-May-21			Bond Future	7.41	118.1729	7.4102	118.1729	0.00
20/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15157	15	15157	15	0.00
20/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15117	15	15117	15	0.00
20/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15076	15	15076	15	0.00
20/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	14	0	14	0	0.00
20/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	14	0	14	0	0.00
20/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	13	0	0.00
20/10/2020	R186 On 05-August-21			Bond Future	7.60	114.1878	7.5965	114.1878	0.00
20/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5498	6	5498	6	0.00
20/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5534	6	5534	6	0.00
20/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5569	6	5569	6	0.00
20/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	867	1	867	1	0.00
20/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	884	1	884	1	0.00
20/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	876	1	876	1	0.00
20/10/2020	R186 On 04-November-21			Bond Future	7.81	115.3368	7.8136	115.3368	0.00
20/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1305	1	1305	1	0.00
20/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1262	1	1262	1	0.00
20/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1218	1	1218	1	0.00
20/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R197 On 05-November-20			Bond Future	316.08	315.5610	316.0762	315.5610	2,902.00
20/10/2020	R197 On 04-February-21			Bond Future	311.40	310.8984	311.4044	310.8984	1,400.00
20/10/2020	R197 On 06-May-21			Bond Future	314.82	314.3238	314.8202	314.3238	0.00
20/10/2020	R197 On 05-August-21			Bond Future	310.33	309.8464	310.3275	309.8464	0.00
20/10/2020	R197 On 04-November-21			Bond Future	313.51	313.0381	313.5088	313.0381	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
20/10/2020	R202 On 05-November-20			Bond Future	213.04	212.8395	213.0363	212.8395	6,003.00
20/10/2020	R202 On 04-February-21			Bond Future	211.01	210.8194	211.0082	210.8194	1,904.00
20/10/2020	R202 On 06-May-21			Bond Future	213.32	213.1419	213.3227	213.1419	0.00
20/10/2020	R202 On 05-August-21			Bond Future	211.45	211.2812	211.4497	211.2812	0.00
20/10/2020	R202 On 04-November-21			Bond Future	213.62	213.4581	213.6179	213.4581	0.00
20/10/2020	R208 On 05-November-20			Bond Future	3.41	102.0583	3.4094	102.0583	7,525.00
20/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	534	1	534	1	0.00
20/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	530	1	530	1	0.00
20/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	527	1	527	1	0.00
20/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R209 On 05-November-20			Bond Future	10.93	66.3156	10.9315	66.3156	28,016.00
20/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	27	0	27	0	0.00
20/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	30	0	30	0	0.00
20/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	29	0	29	0	0.00
20/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5324	5	5324	5	0.00
20/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5264	5	5264	5	0.00
20/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5383	5	5383	5	0.00
20/10/2020	R209 On 04-February-21			Bond Future	11.14	66.9683	11.1441	66.9683	0.00
20/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1033	1	1033	1	0.00
20/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1046	1	1046	1	0.00
20/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1020	1	1020	1	0.00
20/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6892	7	6892	7	0.00
20/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6845	7	6845	7	0.00
20/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6798	7	6798	7	0.00
20/10/2020	R209 On 06-May-21			Bond Future	11.35	64.5501	11.3541	64.5501	2,975.00
20/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1517	2	1517	2	5,825.00
20/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3508	4	3508	4	0.00
20/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6346	6	6346	6	0.00
20/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6412	7	6412	7	0.00
20/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6445	7	6445	7	0.00
20/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6379	6	6379	6	0.00

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20/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2116	2	2116	2	0.00
20/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2089	2	2089	2	0.00
20/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2076	2	2076	2	8,150.00
20/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2103	2	2103	2	0.00
20/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4046	4	4046	4	8,150.00
20/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7575	7	7575	7	0.00
20/10/2020	R209 On 05-August-21			Bond Future	11.57	65.2584	11.5736	65.2584	0.00
20/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4403	4	4403	4	0.00
20/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4376	4	4376	4	0.00
20/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4430	5	4430	5	0.00
20/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3308	3	3308	3	0.00
20/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3287	3	3287	3	0.00
20/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3266	3	3266	3	0.00
20/10/2020	R209 On 04-November-21			Bond Future	11.81	62.7761	11.8084	62.7761	0.00
20/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1811	2	1811	2	0.00
20/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1718	2	1718	2	0.00
20/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1765	2	1765	2	0.00
20/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R210 On 05-November-20			Bond Future	187.84	187.7636	187.8390	187.7636	1,586.00
20/10/2020	R210 On 04-February-21			Bond Future	189.73	189.6584	189.7257	189.6584	644.00
20/10/2020	R210 On 06-May-21			Bond Future	189.09	189.0352	189.0941	189.0352	0.00
20/10/2020	R210 On 05-August-21			Bond Future	191.20	191.1536	191.2005	191.1536	0.00
20/10/2020	R210 On 04-November-21			Bond Future	190.42	190.3860	190.4240	190.3860	0.00
20/10/2020	R212 On 05-November-20			Bond Future	170.78	170.7283	170.7824	170.7283	6,889.00
20/10/2020	R212 On 04-February-21			Bond Future	170.20	170.1541	170.2009	170.1541	1,526.00
20/10/2020	R212 On 06-May-21			Bond Future	172.07	172.0290	172.0680	172.0290	0.00
20/10/2020	R212 On 05-August-21			Bond Future	171.65	171.6260	171.6539	171.6260	0.00
20/10/2020	R212 On 04-November-21			Bond Future	173.41	173.3943	173.4140	173.3943	0.00
20/10/2020	R213 On 05-November-20			Bond Future	9.83	83.3848	9.8334	83.3848	16,600.00
20/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	462	1	462	1	0.00
20/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	479	1	479	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	497	1	497	1	0.00
20/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1761	2	1761	2	0.00
20/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1840	2	1840	2	0.00
20/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1800	2	1800	2	0.00
20/10/2020	R213 On 04-February-21			Bond Future	10.06	84.2055	10.0556	84.2055	0.00
20/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1369	1	1369	1	0.00
20/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1352	1	1352	1	0.00
20/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1335	1	1335	1	0.00
20/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5015	5	5015	5	0.00
20/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5055	5	5055	5	0.00
20/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4975	5	4975	5	0.00
20/10/2020	R213 On 06-May-21			Bond Future	10.27	81.5839	10.2685	81.5839	0.00
20/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8948	9	8948	9	0.00
20/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8985	9	8985	9	0.00
20/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8912	9	8912	9	0.00
20/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	940	1	940	1	0.00
20/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	931	1	931	1	0.00
20/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	922	1	922	1	0.00
20/10/2020	R213 On 05-August-21			Bond Future	10.50	82.4789	10.4969	82.4789	0.00
20/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4512	5	4512	5	0.00
20/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4483	5	4483	5	0.00
20/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4453	5	4453	5	0.00
20/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2708	3	2708	3	0.00
20/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2727	3	2727	3	0.00
20/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2688	3	2688	3	0.00
20/10/2020	R213 On 04-November-21			Bond Future	10.75	79.7813	10.7467	79.7813	0.00
20/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1719	2	1719	2	0.00
20/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1767	2	1767	2	0.00
20/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1671	2	1671	2	0.00
20/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R214 On 05-November-20			Bond Future	11.35	63.1752	11.3526	63.1752	17,463.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	12	0	12	0	0.00
20/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	13	0	13	0	0.00
20/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	11	0	11	0	0.00
20/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6501	6	6501	6	0.00
20/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6438	6	6438	6	0.00
20/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6376	6	6376	6	0.00
20/10/2020	R214 On 04-February-21			Bond Future	11.57	63.7970	11.5710	63.7970	0.00
20/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	824	1	824	1	0.00
20/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	845	1	845	1	0.00
20/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	835	1	835	1	0.00
20/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7973	8	7973	8	0.00
20/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7921	8	7921	8	0.00
20/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8024	8	8024	8	0.00
20/10/2020	R214 On 06-May-21			Bond Future	11.78	61.2077	11.7797	61.2077	0.00
20/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5245	5	5245	5	0.00
20/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5215	5	5215	5	0.00
20/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5185	5	5185	5	0.00
20/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2859	3	2859	3	0.00
20/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2876	3	2876	3	0.00
20/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2842	3	2842	3	0.00
20/10/2020	R214 On 05-August-21			Bond Future	12.00	61.8793	12.0014	61.8793	0.00
20/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3930	4	3930	4	0.00
20/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3981	4	3981	4	0.00
20/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3956	4	3956	4	0.00
20/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3865	4	3865	4	0.00
20/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3841	4	3841	4	0.00
20/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3888	4	3888	4	0.00
20/10/2020	R214 On 04-November-21			Bond Future	12.24	59.2261	12.2373	59.2261	0.00
20/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1138	1	1138	1	0.00
20/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1092	1	1092	1	0.00
20/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1046	1	1046	1	0.00
20/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R214 On 04-November-21	12.48	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
20/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 05-November-20			Bond Future	11.66	78.0039	11.6607	78.0039	113,043.00
20/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	113	0	113	0	950.00
20/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
20/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11955	12	11955	12	0.00
20/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12038	12	12038	12	0.00
20/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12205	12	12205	12	0.00
20/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11872	12	11872	12	0.00
20/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4590	4	4590	4	0.00
20/10/2020	R248 On 04-February-21			Bond Future	11.90	78.7717	11.8960	78.7717	0.00
20/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2470	3	2470	3	2,590.00
20/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	944	1	944	1	2,590.00
20/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	616	1	616	1	0.00
20/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	625	1	625	1	0.00
20/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	635	1	635	1	0.00
20/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10455	10	10455	10	0.00
20/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10591	10	10591	10	0.00
20/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10523	10	10523	10	0.00
20/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8721	9	8721	9	0.00
20/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5004	5	5004	5	0.00
20/10/2020	R248 On 06-May-21			Bond Future	12.12	75.2094	12.1219	75.2094	0.00
20/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5200	5	5200	5	0.00
20/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5266	5	5266	5	0.00
20/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5233	5	5233	5	0.00
20/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3887	4	3887	4	0.00
20/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3861	4	3861	4	0.00
20/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3912	4	3912	4	0.00
20/10/2020	R248 On 05-August-21			Bond Future	12.36	76.0348	12.3632	76.0348	0.00
20/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4880	5	4880	5	0.00
20/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4911	5	4911	5	0.00

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20/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4849	5	4849	5	0.00
20/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4014	4	4014	4	0.00
20/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4065	4	4065	4	0.00
20/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4040	4	4040	4	0.00
20/10/2020	R248 On 04-November-21			Bond Future	12.62	72.3900	12.6202	72.3900	0.00
20/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1153	1	1153	1	0.00
20/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1261	1	1261	1	0.00
20/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1207	1	1207	1	0.00
20/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
20/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00