



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For 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
22/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	2025 On 05-November-20			Bond Future	144.73	144.7329	144.7315	144.7329	3,218.00
22/10/2020	2025 On 04-February-21			Bond Future	144.68	144.6775	144.6755	144.6775	170.00
22/10/2020	2025 On 06-May-21			Bond Future	146.26	146.2625	146.2598	146.2625	0.00
22/10/2020	2025 On 05-August-21			Bond Future	146.36	146.3613	146.3584	146.3613	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
22/10/2020	2025 On 04-November-21			Bond Future	147.86	147.8628	147.8600	147.8628	0.00
22/10/2020	2029 On 05-November-20			Bond Future	100.56	100.9021	100.5623	100.9021	3,729.00
22/10/2020	2029 On 04-February-21			Bond Future	101.57	101.9144	101.5709	101.9144	1,206.00
22/10/2020	2029 On 06-May-21			Bond Future	101.54	101.8920	101.5443	101.8920	0.00
22/10/2020	2029 On 05-August-21			Bond Future	102.67	103.0265	102.6748	103.0265	0.00
22/10/2020	2029 On 04-November-21			Bond Future	102.58	102.9344	102.5791	102.9344	0.00
22/10/2020	2030 On 05-November-20			Bond Future	9.28	94.2594	9.2828	94.2594	93,017.00
22/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	4033	4	4033	4	0.00
22/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	146	0	146	0	3,000.00
22/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2156	2	2156	2	0.00
22/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	4	0	4	0	1,000.00
22/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	372	0	372	0	1,000.00
22/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1232	1	1232	1	0.00
22/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	72	0	72	0	3,000.00
22/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2385	2	2385	2	0.00
22/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2111	2	2111	2	0.00
22/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1643	2	1643	2	0.00
22/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1267	1	1267	1	0.00
22/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4399	4	4399	4	0.00
22/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1302	1	1302	1	0.00
22/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2338	2	2338	2	0.00
22/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	154	0	154	0	14,160.00
22/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3363	3	3363	3	0.00
22/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	773	1	773	1	3,000.00
22/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6558	6	6558	6	0.00
22/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	5	0	5	0	14,160.00
22/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	18	0	18	0	9,414.00
22/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	356	0	356	0	9,414.00
22/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	6033	6	6033	6	0.00
22/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1835	2	1835	2	0.00
22/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2646	3	2646	3	0.00
22/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	3	0	3	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
22/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4516	5	4516	5	0.00
22/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	243	0	243	0	2,500.00
22/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	627	1	627	1	0.00
22/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	453	1	453	1	2,500.00
22/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	6	0	6	0	2,000.00
22/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3348	3	3348	3	0.00
22/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1079	1	1079	1	0.00
22/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	671	1	671	1	0.00
22/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5558	6	5558	6	0.00
22/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	97	0	97	0	14,160.00
22/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	37	0	37	0	1,000.00
22/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	649	1	649	1	0.00
22/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	233	0	233	0	5,500.00
22/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	297	0	297	0	3,000.00
22/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	52	0	52	0	2,500.00
22/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7197	7	7197	7	0.00
22/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1792	2	1792	2	0.00
22/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	286	0	286	0	3,000.00
22/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5683	6	5683	6	0.00
22/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2698	3	2698	3	0.00
22/10/2020	2030 On 04-February-21			Bond Future	9.50	91.1778	9.4982	91.1778	9,261.00
22/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	427	0	427	0	1,600.00
22/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	570	1	570	1	1,000.00
22/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1868	2	1868	2	0.00
22/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1754	2	1754	2	1,000.00
22/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	561	1	561	1	800.00
22/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1845	2	1845	2	0.00
22/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1939	2	1939	2	1,600.00
22/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1822	2	1822	2	0.00
22/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1232	1	1232	1	800.00
22/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5122	5	5122	5	0.00
22/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1300	1	1300	1	1,800.00
22/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4899	5	4899	5	0.00

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22/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3905	4	3905	4	0.00
22/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7235	7	7235	7	0.00
22/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3765	4	3765	4	0.00
22/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3799	4	3799	4	0.00
22/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3629	4	3629	4	0.00
22/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8090	8	8090	8	0.00
22/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3730	4	3730	4	0.00
22/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7183	7	7183	7	0.00
22/10/2020	2030 On 06-May-21			Bond Future	9.71	92.1558	9.7134	92.1558	0.00
22/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6846	7	6846	7	0.00
22/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	2001	2	2001	2	0.00
22/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10472	10	10472	10	0.00
22/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	482	0	482	0	700.00
22/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4349	4	4349	4	0.00
22/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3975	4	3975	4	0.00
22/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10512	10	10512	10	0.00
22/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2151	2	2151	2	0.00
22/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10552	10	10552	10	0.00
22/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	534	1	534	1	0.00
22/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4876	5	4876	5	700.00
22/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10600	11	10600	11	0.00
22/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2866	3	2866	3	700.00
22/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	546	1	546	1	0.00
22/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5121	5	5121	5	0.00
22/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	540	1	540	1	0.00
22/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2603	3	2603	3	0.00
22/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1502	2	1502	2	0.00
22/10/2020	2030 On 05-August-21			Bond Future	9.95	89.1550	9.9476	89.1550	0.00
22/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10857	11	10857	11	0.00
22/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4719	5	4719	5	0.00
22/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2124	2	2124	2	600.00
22/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4752	5	4752	5	0.00
22/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1210	1	1210	1	600.00

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22/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4784	5	4784	5	0.00
22/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2309	2	2309	2	0.00
22/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4775	5	4775	5	0.00
22/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6627	7	6627	7	0.00
22/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2345	2	2345	2	0.00
22/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	474	0	474	0	600.00
22/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2327	2	2327	2	0.00
22/10/2020	2030 On 04-November-21			Bond Future	10.19	90.0478	10.1932	90.0478	0.00
22/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	2071	2	2071	2	0.00
22/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1973	2	1973	2	0.00
22/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	2022	2	2022	2	0.00
22/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 05-November-20			Bond Future	10.29	87.0024	10.2903	87.0024	121,458.00
22/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	116	0	116	0	0.00
22/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4612	4	4612	4	0.00
22/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	4135	4	4135	4	0.00
22/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	122	0	122	0	0.00
22/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	1	0	1	0	3,000.00
22/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	49	0	49	0	3,000.00
22/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	16	0	16	0	1,000.00
22/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
22/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	109	0	109	0	0.00
22/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3432	4	3432	4	0.00
22/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7489	8	7489	8	0.00
22/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8638	9	8638	9	0.00
22/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	53	0	53	0	1,000.00
22/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5325	6	5325	6	0.00
22/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3319	4	3319	4	0.00
22/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4261	5	4261	5	0.00
22/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3375	4	3375	4	0.00
22/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	78	0	78	0	3,000.00

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22/10/2020	2032 On 04-February-21			Bond Future	10.52	87.8536	10.5230	87.8536	2,670.00
22/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	283	0	283	0	800.00
22/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1024	1	1024	1	0.00
22/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	647	1	647	1	800.00
22/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1052	1	1052	1	0.00
22/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	4009	4	4009	4	0.00
22/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1038	1	1038	1	0.00
22/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6507	7	6507	7	0.00
22/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6458	7	6458	7	0.00
22/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8233	9	8233	9	0.00
22/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2309	2	2309	2	800.00
22/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6557	7	6557	7	0.00
22/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11207	12	11207	12	0.00
22/10/2020	2032 On 06-May-21			Bond Future	10.75	84.6503	10.7541	84.6503	0.00
22/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2748	3	2748	3	736.00
22/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8587	8	8587	8	0.00
22/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10330	10	10330	10	0.00
22/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8624	8	8624	8	0.00
22/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8550	8	8550	8	0.00
22/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1426	2	1426	2	0.00
22/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1400	2	1400	2	0.00
22/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1413	2	1413	2	0.00
22/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	915	1	915	1	736.00
22/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5180	5	5180	5	0.00
22/10/2020	2032 On 05-August-21			Bond Future	11.00	85.5732	10.9979	85.5732	0.00
22/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4911	5	4911	5	0.00
22/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4879	5	4879	5	0.00
22/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4944	5	4944	5	0.00
22/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	2991	3	2991	3	0.00
22/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2971	3	2971	3	0.00
22/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2951	3	2951	3	0.00
22/10/2020	2032 On 04-November-21			Bond Future	11.26	82.2870	11.2621	82.2870	0.00
22/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2211	2	2211	2	0.00

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22/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2312	2	2312	2	0.00
22/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2262	2	2262	2	0.00
22/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2033 On 05-November-20			Bond Future	94.42	94.3748	94.4164	94.3748	9,139.00
22/10/2020	2033 On 04-February-21			Bond Future	95.36	95.3216	95.3633	95.3216	0.00
22/10/2020	2033 On 06-May-21			Bond Future	95.19	95.1507	95.1925	95.1507	0.00
22/10/2020	2033 On 05-August-21			Bond Future	96.25	96.2102	96.2523	96.2102	0.00
22/10/2020	2033 On 04-November-21			Bond Future	96.02	95.9740	96.0166	95.9740	0.00
22/10/2020	2037 On 05-November-20			Bond Future	11.33	80.8873	11.3314	80.8873	131,861.00
22/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	4	0	4	0	0.00
22/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	3	0	3	0	0.00
22/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	4	0	4	0	0.00
22/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7678	8	7678	8	0.00
22/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7537	8	7537	8	0.00
22/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7607	8	7607	8	0.00
22/10/2020	2037 On 04-February-21			Bond Future	11.57	77.4247	11.5715	77.4247	4,820.00
22/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4757	4	4757	4	300.00
22/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	288	0	288	0	72.00
22/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11790	11	11790	11	0.00
22/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1601	1	1601	1	0.00
22/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	846	1	846	1	0.00
22/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	757	1	757	1	0.00
22/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4513	4	4513	4	0.00
22/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	768	1	768	1	0.00
22/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1007	1	1007	1	240.00
22/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	779	1	779	1	0.00
22/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9029	10	9029	10	0.00
22/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2592	3	2592	3	240.00
22/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7952	8	7952	8	0.00
22/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9146	10	9146	10	0.00
22/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	407	0	407	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6091	7	6091	7	72.00
22/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8681	9	8681	9	72.00
22/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9087	10	9087	10	0.00
22/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13159	14	13159	14	0.00
22/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2436	3	2436	3	0.00
22/10/2020	2037 On 06-May-21			Bond Future	11.81	78.2556	11.8107	78.2556	0.00
22/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6284	6	6284	6	0.00
22/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6319	6	6319	6	0.00
22/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6355	6	6355	6	0.00
22/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2866	3	2866	3	0.00
22/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2847	3	2847	3	0.00
22/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2885	3	2885	3	0.00
22/10/2020	2037 On 05-August-21			Bond Future	12.07	74.8531	12.0684	74.8531	0.00
22/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4783	4	4783	4	0.00
22/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4813	4	4813	4	0.00
22/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4844	4	4844	4	0.00
22/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3724	4	3724	4	0.00
22/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3675	4	3675	4	0.00
22/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3699	4	3699	4	0.00
22/10/2020	2037 On 04-November-21			Bond Future	12.33	75.6022	12.3306	75.6022	0.00
22/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2576	2	2576	2	0.00
22/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2627	2	2627	2	0.00
22/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2525	2	2525	2	0.00
22/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2038 On 05-November-20			Bond Future	105.45	105.6833	105.4498	105.6833	9,452.00
22/10/2020	2038 On 04-February-21			Bond Future	104.81	105.0476	104.8114	105.0476	1,685.00
22/10/2020	2038 On 06-May-21			Bond Future	105.96	106.1986	105.9594	106.1986	0.00
22/10/2020	2038 On 05-August-21			Bond Future	105.42	105.6604	105.4184	105.6604	0.00
22/10/2020	2038 On 04-November-21			Bond Future	106.50	106.7442	106.4996	106.7442	0.00
22/10/2020	2040 On 05-November-20			Bond Future	11.49	82.6828	11.4861	82.6828	72,588.00
22/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

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22/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	3	0	3	0	0.00
22/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	1	0	1	0	2,000.00
22/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
22/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
22/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	3	0	3	0	0.00
22/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1262	1	1262	1	0.00
22/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	3	0	3	0	0.00
22/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	200	0	200	0	2,380.00
22/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	2031	2	2031	2	0.00
22/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14741	15	14741	15	0.00
22/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10652	11	10652	11	0.00
22/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8179	9	8179	9	0.00
22/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1172	2	1172	2	2,000.00
22/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8255	9	8255	9	0.00
22/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	663	1	663	1	2,000.00
22/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3456	4	3456	4	0.00
22/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	8863	10	8863	10	0.00
22/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8330	9	8330	9	0.00
22/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	12825	13	12825	13	0.00
22/10/2020	2040 On 04-February-21			Bond Future	11.72	78.9875	11.7238	78.9875	10,547.00
22/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	441	0	441	0	800.00
22/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3644	3	3644	3	0.00
22/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	746	1	746	1	0.00
22/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	154	0	154	0	500.00
22/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	735	1	735	1	0.00
22/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	578	0	578	0	500.00
22/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3106	3	3106	3	0.00
22/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	181	0	181	0	800.00
22/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	757	1	757	1	0.00
22/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16440	17	16440	17	0.00
22/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4080	4	4080	4	500.00
22/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9799	10	9799	10	0.00
22/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10848	11	10848	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15795	16	15795	16	0.00
22/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12022	13	12022	13	0.00
22/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9672	10	9672	10	0.00
22/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9735	10	9735	10	0.00
22/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3542	4	3542	4	800.00
22/10/2020	2040 On 06-May-21			Bond Future	11.96	79.8352	11.9605	79.8352	0.00
22/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	6083	6	6083	6	0.00
22/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	6048	6	6048	6	0.00
22/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	6118	6	6118	6	0.00
22/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3335	4	3335	4	0.00
22/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3313	4	3313	4	0.00
22/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3291	4	3291	4	0.00
22/10/2020	2040 On 05-August-21			Bond Future	12.22	76.1996	12.2154	76.1996	0.00
22/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13666	13	13666	13	0.00
22/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2557	2	2557	2	900.00
22/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5183	5	5183	5	0.00
22/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5248	5	5248	5	0.00
22/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1631	1	1631	1	900.00
22/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5216	5	5216	5	0.00
22/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3663	4	3663	4	0.00
22/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3688	4	3688	4	0.00
22/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9000	10	9000	10	0.00
22/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	656	1	656	1	900.00
22/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3712	4	3712	4	0.00
22/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6630	7	6630	7	0.00
22/10/2020	2040 On 04-November-21			Bond Future	12.47	76.9622	12.4741	76.9622	0.00
22/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2409	2	2409	2	0.00
22/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2355	2	2355	2	0.00
22/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2301	2	2301	2	0.00
22/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 05-November-20			Bond Future	11.56	79.3087	11.5600	79.3087	47,249.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	2	0	2	0	0.00
22/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	712	1	712	1	0.00
22/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	2	0	2	0	0.00
22/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	838	1	838	1	0.00
22/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
22/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	193	0	193	0	0.00
22/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
22/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	2	0	2	0	0.00
22/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
22/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	319	0	319	0	0.00
22/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
22/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	16968	18	16968	18	0.00
22/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11159	12	11159	12	0.00
22/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	8551	9	8551	9	0.00
22/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	10997	12	10997	12	0.00
22/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	2912	3	2912	3	1,815.00
22/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1686	2	1686	2	1,815.00
22/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21355	22	21355	22	0.00
22/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8474	9	8474	9	0.00
22/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17419	18	17419	18	0.00
22/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	11647	12	11647	12	0.00
22/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	13647	14	13647	14	0.00
22/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3544	4	3544	4	525.00
22/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	11566	12	11566	12	0.00
22/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1890	2	1890	2	300.00
22/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	8628	9	8628	9	0.00
22/10/2020	2044 On 04-February-21			Bond Future	11.79	75.7054	11.7909	75.7054	0.00
22/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	617	1	617	1	0.00
22/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	636	1	636	1	0.00

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22/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	373	0	373	0	0.00
22/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1229	1	1229	1	0.00
22/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	186	0	186	0	265.00
22/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	627	1	627	1	0.00
22/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	562	0	562	0	0.00
22/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11025	12	11025	12	265.00
22/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	15780	16	15780	16	0.00
22/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7590	8	7590	8	265.00
22/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10548	11	10548	11	0.00
22/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	10616	11	10616	11	0.00
22/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	12814	13	12814	13	0.00
22/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10481	11	10481	11	0.00
22/10/2020	2044 On 06-May-21			Bond Future	12.02	76.5180	12.0206	76.5180	0.00
22/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5932	6	5932	6	0.00
22/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5898	6	5898	6	0.00
22/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	6104	6	6104	6	0.00
22/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5864	6	5864	6	0.00
22/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2648	2	2648	2	3,100.00
22/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	4162	4	4162	4	0.00
22/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	4896	5	4896	5	3,100.00
22/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	6897	7	6897	7	0.00
22/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3436	4	3436	4	0.00
22/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3302	4	3302	4	3,100.00
22/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3459	4	3459	4	0.00
22/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3413	4	3413	4	0.00
22/10/2020	2044 On 05-August-21			Bond Future	12.27	72.9714	12.2678	72.9714	0.00
22/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5427	5	5427	5	0.00
22/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5460	5	5460	5	0.00
22/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5395	5	5395	5	0.00
22/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3557	4	3557	4	0.00
22/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3533	4	3533	4	0.00
22/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3510	4	3510	4	0.00
22/10/2020	2044 On 04-November-21			Bond Future	12.52	73.7016	12.5186	73.7016	0.00

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22/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	2041	1	2041	1	0.00
22/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	2148	2	2148	2	0.00
22/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	2094	2	2094	2	0.00
22/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2046 On 05-November-20			Bond Future	93.30	93.8835	93.2984	93.8835	12,336.00
22/10/2020	2046 On 04-February-21			Bond Future	94.23	94.8254	94.2341	94.8254	3,975.00
22/10/2020	2046 On 06-May-21			Bond Future	93.48	94.0749	93.4768	94.0749	0.00
22/10/2020	2046 On 05-August-21			Bond Future	94.52	95.1226	94.5176	95.1226	0.00
22/10/2020	2046 On 04-November-21			Bond Future	93.68	94.2926	93.6815	94.2926	0.00
22/10/2020	2050 On 05-November-20			Bond Future	94.95	95.9365	94.9469	95.9365	11,373.00
22/10/2020	2050 On 04-February-21			Bond Future	94.01	95.0100	94.0102	95.0100	2,590.00
22/10/2020	2050 On 06-May-21			Bond Future	95.04	96.0511	95.0398	96.0511	0.00
22/10/2020	2050 On 05-August-21			Bond Future	94.17	95.1939	94.1713	95.1939	0.00
22/10/2020	2050 On 04-November-21			Bond Future	95.14	96.1703	95.1371	96.1703	0.00
22/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	AL37 On 05-November-20			Index Future	766.36	765.9460	766.3590	765.9460	0.00
22/10/2020	AL37 On 04-February-21			Index Future	773.85	773.4400	773.8540	773.4400	0.00
22/10/2020	AL37 On 06-May-21			Index Future	782.14	781.7220	782.1360	781.7220	0.00
22/10/2020	AL37 On 05-August-21			Index Future	790.57	790.1470	790.5650	790.1470	0.00
22/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
22/10/2020	AL7T On 05-November-20			Index Future	824.22	822.1390	824.2240	822.1390	0.00
22/10/2020	AL7T On 04-February-21			Index Future	832.29	830.1830	832.2850	830.1830	0.00
22/10/2020	AL7T On 06-May-21			Index Future	841.19	839.0720	841.1930	839.0720	0.00
22/10/2020	AL7T On 05-August-21			Index Future	850.26	848.1150	850.2580	848.1150	0.00
22/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
22/10/2020	ALBI On 05-November-20			Index Future	722.77	719.9340	722.7690	719.9340	226.00
22/10/2020	ALBI On 04-February-21			Index Future	729.84	726.9780	729.8370	726.9780	0.00
22/10/2020	ALBI On 06-May-21			Index Future	737.65	734.7620	737.6490	734.7620	0.00
22/10/2020	ALBI On 05-August-21			Index Future	745.60	742.6810	745.5980	742.6810	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
22/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
22/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	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
22/10/2020	ES33 On 05-November-20			Bond Future	11.82	72.5077	11.8174	72.5077	350.00
22/10/2020	ES33 On 04-February-21			Bond Future	12.10	73.2171	12.0988	73.2171	0.00
22/10/2020	ES33 On 06-May-21			Bond Future	12.37	70.2270	12.3750	70.2270	0.00
22/10/2020	ES33 On 05-August-21			Bond Future	12.67	70.9927	12.6672	70.9927	0.00
22/10/2020	ES33 On 04-November-21			Bond Future	12.98	67.9306	12.9814	67.9306	0.00
22/10/2020	ES42 On 05-November-20			Bond Future	12.37	71.0478	12.3654	71.0478	4,789.00
22/10/2020	ES42 On 04-February-21			Bond Future	12.63	71.7429	12.6332	71.7429	0.00
22/10/2020	ES42 On 06-May-21			Bond Future	12.91	68.2534	12.9069	68.2534	0.00
22/10/2020	ES42 On 05-August-21			Bond Future	13.19	68.9979	13.1888	68.9979	0.00
22/10/2020	ES42 On 04-November-21			Bond Future	13.49	65.4319	13.4944	65.4319	0.00
22/10/2020	GOVI On 05-November-20			GOVI	713.83	711.1050	713.8320	711.1050	254.00
22/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	240180	27	240180	27	0.00
22/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	239980	27	239980	27	0.00
22/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	240080	27	240080	27	0.00
22/10/2020	GOVI On 04-February-21			GOVI	720.81	718.0630	720.8130	718.0630	942.00
22/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	301270	33	301270	33	0.00
22/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	301370	33	301370	33	0.00
22/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	301470	33	301470	33	0.00
22/10/2020	GOVI On 06-May-21			GOVI	728.53	725.7510	728.5280	725.7510	0.00
22/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	498580	47	498580	47	0.00
22/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	498380	47	498380	47	0.00
22/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	498480	47	498480	47	0.00
22/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21			GOVI	736.38	733.5740	736.3790	733.5740	0.00
22/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	172290	14	172290	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
22/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	172390	14	172390	14	0.00
22/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	172490	14	172490	14	0.00
22/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
22/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
22/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
22/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2020	IGOV On 05-November-20			Index Future	257.36	257.7770	257.3630	257.7770	464.00
22/10/2020	IGOV On 04-February-21			Index Future	259.94	260.3640	259.9440	260.3640	546.00
22/10/2020	IGOV On 06-May-21			Index Future	262.79	263.2150	262.7890	263.2150	0.00
22/10/2020	IGOV On 05-August-21			Index Future	265.68	266.1140	265.6840	266.1140	0.00
22/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
22/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
22/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
22/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	0.00
22/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.01	89.0000	89.0100	89.0000	0.00
22/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.15	90.1500	90.1500	90.1500	51.00
22/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.45	89.4500	89.4500	89.4500	0.00
22/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
22/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.45	92.4400	92.4500	92.4400	0.00
22/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.85	92.8300	92.8500	92.8300	0.00
22/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.18	85.1400	85.1800	85.1400	0.00
22/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.70	90.6500	90.7000	90.6500	0.00
22/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.60	78.6000	78.6000	78.6000	0.00
22/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.20	75.2000	75.2000	75.2000	0.00
22/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.70	73.6900	73.7000	73.6900	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
22/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.84	75.8300	75.8400	75.8300	0.00
22/10/2020	IS10 On 21-December-26			Interest Rate Swap	79.98	79.9800	79.9800	79.9800	0.00
22/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.56	78.5700	78.5600	78.5700	0.00
22/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.76	80.7900	80.7600	80.7900	0.00
22/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.71	86.7600	86.7100	86.7600	0.00
22/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.25	87.3000	87.2500	87.3000	0.00
22/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.39	80.4400	80.3900	80.4400	0.00
22/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.43	88.4800	88.4300	88.4800	0.00
22/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6700	3.3350	96.6700	0.00
22/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.20	96.8050	3.1950	96.8050	30,010.00
22/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.18	96.8600	3.1800	96.8600	0.00
22/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.11	96.9100	3.1100	96.9100	0.00
22/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.12	96.9050	3.1150	96.9050	0.00
22/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.09	96.9700	3.0900	96.9700	0.00
22/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.13	96.8900	3.1300	96.8900	0.00
22/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.23	96.8050	3.2250	96.8050	30,000.00
22/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.35	96.6450	3.3500	96.6450	0.00
22/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.43	96.5600	3.4300	96.5600	0.00
22/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.89	96.1150	3.8900	96.1150	0.00
22/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.21	95.8250	4.2050	95.8250	0.00
22/10/2020	R023 On 05-November-20			Bond Future	4.32	108.9523	4.3156	108.9523	33,381.00
22/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6859	7	6859	7	0.00
22/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6880	7	6880	7	0.00
22/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6838	7	6838	7	0.00
22/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-February-21			Bond Future	4.37	110.0183	4.3700	110.0183	3,620.00
22/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3857	4	3857	4	0.00
22/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3895	4	3895	4	0.00
22/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3876	4	3876	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
22/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
22/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
22/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
22/10/2020	R023 On 06-May-21			Bond Future	4.37	107.2900	4.3742	107.2900	0.00
22/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5489	5	5489	5	0.00
22/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5522	6	5522	6	0.00
22/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5505	5	5505	5	0.00
22/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-August-21			Bond Future	4.37	108.4592	4.3728	108.4592	0.00
22/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1598	2	1598	2	0.00
22/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1585	2	1585	2	0.00
22/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1572	2	1572	2	0.00
22/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	172	0	172	0	0.00
22/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	174	0	174	0	0.00
22/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	169	0	169	0	0.00
22/10/2020	R023 On 04-November-21			Bond Future	4.43	105.6405	4.4341	105.6405	0.00
22/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	601	1	601	1	0.00
22/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	614	1	614	1	0.00
22/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	627	1	627	1	0.00
22/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-November-20			Bond Future	11.04	85.8143	11.0423	85.8143	98,699.00
22/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	55	0	55	0	0.00
22/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	58	0	58	0	0.00
22/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	52	0	52	0	0.00
22/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4780	5	4780	5	0.00
22/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4715	5	4715	5	0.00
22/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4650	5	4650	5	0.00
22/10/2020	R035 On 04-February-21			Bond Future	11.29	86.6539	11.2887	86.6539	1,961.00
22/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	862	1	862	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
22/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	769	1	769	1	0.00
22/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	758	1	758	1	0.00
22/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2945	3	2945	3	0.00
22/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	748	1	748	1	0.00
22/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8828	9	8828	9	0.00
22/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	8887	9	8887	9	0.00
22/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8308	9	8308	9	650.00
22/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3857	4	3857	4	650.00
22/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8769	9	8769	9	0.00
22/10/2020	R035 On 06-May-21			Bond Future	11.53	83.1083	11.5254	83.1083	0.00
22/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	7105	7	7105	7	0.00
22/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4346	4	4346	4	0.00
22/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8748	8	8748	8	0.00
22/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	7181	7	7181	7	0.00
22/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1373	1	1373	1	793.00
22/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5886	6	5886	6	0.00
22/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	7143	7	7143	7	0.00
22/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2354	2	2354	2	1,650.00
22/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3665	3	3665	3	0.00
22/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4890	5	4890	5	793.00
22/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6741	7	6741	7	0.00
22/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3042	3	3042	3	793.00
22/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2430	3	2430	3	0.00
22/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4200	4	4200	4	1,650.00
22/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1866	2	1866	2	1,650.00
22/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2445	3	2445	3	0.00
22/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9504	10	9504	10	0.00
22/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2414	3	2414	3	0.00
22/10/2020	R035 On 05-August-21			Bond Future	11.78	84.0143	11.7783	84.0143	0.00
22/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53689	54	53689	54	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
22/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53572	54	53572	54	0.00
22/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	53806	54	53806	54	0.00
22/10/2020	R035 On 04-November-21			Bond Future	12.05	80.3832	12.0496	80.3832	0.00
22/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2537	2	2537	2	0.00
22/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2589	2	2589	2	0.00
22/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2484	2	2484	2	0.00
22/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20			Bond Future	7.03	120.9844	7.0320	120.9844	86,177.00
22/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8403	8	8403	8	0.00
22/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	578	1	578	1	1,200.00
22/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8354	8	8354	8	0.00
22/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2553	3	2553	3	80.00
22/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4274	4	4274	4	0.00
22/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6813	7	6813	7	0.00
22/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11306	11	11306	11	0.00
22/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	22	0	22	0	80.00
22/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	5093	5	5093	5	1,200.00
22/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8305	8	8305	8	0.00
22/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	5	0	5	0	0.00
22/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	2946	3	2946	3	0.00
22/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	56	0	56	0	0.00
22/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	1	0	1	0	0.00
22/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	751	1	751	1	0.00
22/10/2020	R186 On 04-February-21			Bond Future	7.21	116.8901	7.2052	116.8901	181.00
22/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5241	5	5241	5	0.00
22/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4631	5	4631	5	0.00

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22/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5323	5	5323	5	0.00
22/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5282	5	5282	5	0.00
22/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	474	0	474	0	0.00
22/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	618	1	618	1	15,177.00
22/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	482	0	482	0	0.00
22/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	489	1	489	1	0.00
22/10/2020	R186 On 06-May-21			Bond Future	7.37	118.1430	7.3740	118.1430	0.00
22/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15332	15	15332	15	0.00
22/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15292	15	15292	15	0.00
22/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15251	15	15251	15	0.00
22/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	11	0	11	0	0.00
22/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	11	0	11	0	0.00
22/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	11	0	11	0	0.00
22/10/2020	R186 On 05-August-21			Bond Future	7.56	114.1493	7.5582	114.1493	0.00
22/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5629	6	5629	6	0.00
22/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5663	6	5663	6	0.00
22/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5697	6	5697	6	0.00
22/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	815	1	815	1	0.00
22/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	836	1	836	1	0.00
22/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	826	1	826	1	0.00
22/10/2020	R186 On 04-November-21			Bond Future	7.77	115.2928	7.7727	115.2928	0.00
22/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1487	1	1487	1	0.00
22/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1443	1	1443	1	0.00
22/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1400	1	1400	1	0.00
22/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R197 On 05-November-20			Bond Future	316.82	316.6982	316.8156	316.6982	2,902.00
22/10/2020	R197 On 04-February-21			Bond Future	312.15	312.0288	312.1463	312.0288	1,400.00
22/10/2020	R197 On 06-May-21			Bond Future	315.56	315.4472	315.5645	315.4472	0.00
22/10/2020	R197 On 05-August-21			Bond Future	311.08	310.9602	311.0783	310.9602	0.00
22/10/2020	R197 On 04-November-21			Bond Future	314.27	314.1492	314.2689	314.1492	0.00
22/10/2020	R202 On 05-November-20			Bond Future	213.63	213.3174	213.6259	213.3174	6,003.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R202 On 04-February-21			Bond Future	211.60	211.2898	211.6005	211.2898	1,904.00
22/10/2020	R202 On 06-May-21			Bond Future	213.92	213.6043	213.9177	213.6043	0.00
22/10/2020	R202 On 05-August-21			Bond Future	212.05	211.7336	212.0502	211.7336	0.00
22/10/2020	R202 On 04-November-21			Bond Future	214.23	213.9054	214.2254	213.9054	0.00
22/10/2020	R208 On 05-November-20			Bond Future	3.42	101.9963	3.4184	101.9963	7,525.00
22/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	531	0	531	0	0.00
22/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	527	0	527	0	0.00
22/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	523	0	523	0	0.00
22/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R209 On 05-November-20			Bond Future	10.81	66.3918	10.8067	66.3918	28,016.00
22/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	33	0	33	0	0.00
22/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	37	0	37	0	0.00
22/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	35	0	35	0	0.00
22/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4647	5	4647	5	0.00
22/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4588	5	4588	5	0.00
22/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4706	5	4706	5	0.00
22/10/2020	R209 On 04-February-21			Bond Future	11.01	67.0414	11.0146	67.0414	0.00
22/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1158	1	1158	1	0.00
22/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1172	1	1172	1	0.00
22/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1144	1	1144	1	0.00
22/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6327	7	6327	7	0.00
22/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6281	7	6281	7	0.00
22/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6235	7	6235	7	0.00
22/10/2020	R209 On 06-May-21			Bond Future	11.22	64.6199	11.2198	64.6199	2,975.00
22/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1699	2	1699	2	5,825.00
22/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3889	4	3889	4	0.00
22/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6899	7	6899	7	0.00
22/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6967	7	6967	7	0.00
22/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	7001	7	7001	7	0.00
22/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6933	7	6933	7	0.00
22/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1974	2	1974	2	0.00

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22/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1949	2	1949	2	0.00
22/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1937	2	1937	2	8,150.00
22/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1961	2	1961	2	0.00
22/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3732	4	3732	4	8,150.00
22/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7061	7	7061	7	0.00
22/10/2020	R209 On 05-August-21			Bond Future	11.43	65.3244	11.4342	65.3244	0.00
22/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4819	5	4819	5	0.00
22/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4790	5	4790	5	0.00
22/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4849	5	4849	5	0.00
22/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3020	3	3020	3	0.00
22/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3001	3	3001	3	0.00
22/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2982	3	2982	3	0.00
22/10/2020	R209 On 04-November-21			Bond Future	11.66	62.8398	11.6634	62.8398	0.00
22/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2521	2	2521	2	0.00
22/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2428	2	2428	2	0.00
22/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2474	2	2474	2	0.00
22/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R210 On 05-November-20			Bond Future	187.91	187.8274	187.9065	187.8274	1,586.00
22/10/2020	R210 On 04-February-21			Bond Future	189.79	189.7119	189.7910	189.7119	644.00
22/10/2020	R210 On 06-May-21			Bond Future	189.16	189.0777	189.1568	189.0777	0.00
22/10/2020	R210 On 05-August-21			Bond Future	191.26	191.1830	191.2628	191.1830	0.00
22/10/2020	R210 On 04-November-21			Bond Future	190.49	190.4070	190.4878	190.4070	0.00
22/10/2020	R212 On 05-November-20			Bond Future	171.03	170.9762	171.0337	170.9762	7,139.00
22/10/2020	R212 On 04-February-21			Bond Future	170.45	170.3946	170.4519	170.3946	1,526.00
22/10/2020	R212 On 06-May-21			Bond Future	172.32	172.2615	172.3188	172.2615	0.00
22/10/2020	R212 On 05-August-21			Bond Future	171.91	171.8489	171.9065	171.8489	0.00
22/10/2020	R212 On 04-November-21			Bond Future	173.67	173.6116	173.6701	173.6116	0.00
22/10/2020	R213 On 05-November-20			Bond Future	9.75	83.4653	9.7483	83.4653	16,056.00
22/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	562	1	562	1	0.00
22/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	582	1	582	1	0.00
22/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	604	1	604	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
22/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1389	2	1389	2	0.00
22/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1462	2	1462	2	0.00
22/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1425	2	1425	2	0.00
22/10/2020	R213 On 04-February-21			Bond Future	9.97	84.2820	9.9672	84.2820	544.00
22/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1497	1	1497	1	0.00
22/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1478	1	1478	1	0.00
22/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1459	1	1459	1	0.00
22/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4659	5	4659	5	0.00
22/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4697	5	4697	5	0.00
22/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4620	5	4620	5	0.00
22/10/2020	R213 On 06-May-21			Bond Future	10.18	81.6560	10.1766	81.6560	0.00
22/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9336	9	9336	9	0.00
22/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9373	9	9373	9	0.00
22/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9299	9	9299	9	0.00
22/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	841	1	841	1	0.00
22/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	833	1	833	1	0.00
22/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	824	1	824	1	0.00
22/10/2020	R213 On 05-August-21			Bond Future	10.40	82.5460	10.4011	82.5460	0.00
22/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4805	5	4805	5	0.00
22/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4773	5	4773	5	0.00
22/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4742	5	4742	5	0.00
22/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2508	3	2508	3	0.00
22/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2526	3	2526	3	0.00
22/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2490	3	2490	3	0.00
22/10/2020	R213 On 04-November-21			Bond Future	10.65	79.8455	10.6467	79.8455	0.00
22/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	2215	2	2215	2	0.00
22/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	2263	2	2263	2	0.00
22/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	2167	2	2167	2	0.00
22/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 05-November-20			Bond Future	11.23	63.3066	11.2274	63.3066	17,463.00
22/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	14	0	14	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
22/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	15	0	15	0	0.00
22/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	14	0	14	0	0.00
22/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	5823	6	5823	6	0.00
22/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	5761	6	5761	6	0.00
22/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	5699	6	5699	6	0.00
22/10/2020	R214 On 04-February-21			Bond Future	11.44	63.9260	11.4408	63.9260	0.00
22/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	942	1	942	1	0.00
22/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	966	1	966	1	0.00
22/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	954	1	954	1	0.00
22/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7407	8	7407	8	0.00
22/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7356	8	7356	8	0.00
22/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7457	8	7457	8	0.00
22/10/2020	R214 On 06-May-21			Bond Future	11.64	61.3341	11.6446	61.3341	0.00
22/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5690	5	5690	5	0.00
22/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5658	5	5658	5	0.00
22/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5627	5	5627	5	0.00
22/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2610	3	2610	3	0.00
22/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2626	3	2626	3	0.00
22/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2594	3	2594	3	0.00
22/10/2020	R214 On 05-August-21			Bond Future	11.86	62.0028	11.8607	62.0028	0.00
22/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4291	4	4291	4	0.00
22/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4317	4	4317	4	0.00
22/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4344	4	4344	4	0.00
22/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3527	4	3527	4	0.00
22/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3505	4	3505	4	0.00
22/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3550	4	3550	4	0.00
22/10/2020	R214 On 04-November-21			Bond Future	12.09	59.3482	12.0906	59.3482	0.00
22/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1844	1	1844	1	0.00
22/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1798	1	1798	1	0.00
22/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1752	1	1752	1	0.00
22/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 04-November-21	12.47	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
22/10/2020	R248 On 05-November-20			Bond Future	11.52	78.1983	11.5196	78.1983	109,103.00
22/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	168	0	168	0	950.00
22/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
22/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11037	12	11037	12	0.00
22/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11120	12	11120	12	0.00
22/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	3727	4	3727	4	0.00
22/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11288	12	11288	12	0.00
22/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	10954	12	10954	12	0.00
22/10/2020	R248 On 04-February-21			Bond Future	11.75	78.9635	11.7486	78.9635	3,940.00
22/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2839	3	2839	3	2,590.00
22/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1125	1	1125	1	2,590.00
22/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	743	1	743	1	0.00
22/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	755	1	755	1	0.00
22/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	766	1	766	1	0.00
22/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	9661	10	9661	10	0.00
22/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	9793	10	9793	10	0.00
22/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	9726	10	9726	10	0.00
22/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	7976	8	7976	8	0.00
22/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4447	5	4447	5	0.00
22/10/2020	R248 On 06-May-21			Bond Future	11.97	75.3985	11.9681	75.3985	0.00
22/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5852	6	5852	6	0.00
22/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5922	6	5922	6	0.00
22/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5887	6	5887	6	0.00
22/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3606	4	3606	4	0.00
22/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3584	4	3584	4	0.00
22/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3629	4	3629	4	0.00
22/10/2020	R248 On 05-August-21			Bond Future	12.20	76.2205	12.2022	76.2205	0.00
22/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5431	5	5431	5	0.00
22/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5465	5	5465	5	0.00
22/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5397	5	5397	5	0.00

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22/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3623	4	3623	4	0.00
22/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3669	4	3669	4	0.00
22/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3646	4	3646	4	0.00
22/10/2020	R248 On 04-November-21			Bond Future	12.45	72.5743	12.4513	72.5743	0.00
22/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	2107	2	2107	2	0.00
22/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	2215	2	2215	2	0.00
22/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	2161	2	2161	2	0.00
22/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00