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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
27/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	2025 On 05-November-20			Bond Future	144.67	144.7579	144.6690	144.7579	2,483.00
27/10/2020	2025 On 04-February-21			Bond Future	144.61	144.7010	144.6131	144.7010	3,115.00
27/10/2020	2025 On 06-May-21			Bond Future	146.19	146.2843	146.1873	146.2843	0.00
27/10/2020	2025 On 05-August-21			Bond Future	146.27	146.3828	146.2739	146.3828	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
27/10/2020	2025 On 04-November-21			Bond Future	147.77	147.8850	147.7703	147.8850	0.00
27/10/2020	2029 On 05-November-20			Bond Future	100.50	100.3431	100.4998	100.3431	1,106.00
27/10/2020	2029 On 04-February-21			Bond Future	101.51	101.3486	101.5082	101.3486	4,910.00
27/10/2020	2029 On 06-May-21			Bond Future	101.47	101.3188	101.4744	101.3188	0.00
27/10/2020	2029 On 05-August-21			Bond Future	102.60	102.4464	102.5962	102.4464	0.00
27/10/2020	2029 On 04-November-21			Bond Future	102.50	102.3487	102.4968	102.3487	0.00
27/10/2020	2030 On 05-November-20			Bond Future	9.26	94.3293	9.2557	94.3293	93,858.00
27/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	4150	4	4150	4	0.00
27/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	79	0	79	0	3,000.00
27/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2164	2	2164	2	0.00
27/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
27/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	266	0	266	0	1,000.00
27/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1156	1	1156	1	0.00
27/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	30	0	30	0	3,000.00
27/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2412	2	2412	2	0.00
27/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2115	2	2115	2	0.00
27/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1605	1	1605	1	0.00
27/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1194	1	1194	1	0.00
27/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
27/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4527	4	4527	4	0.00
27/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1232	1	1232	1	0.00
27/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2361	2	2361	2	0.00
27/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	85	0	85	0	14,160.00
27/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3453	3	3453	3	0.00
27/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	664	1	664	1	3,000.00
27/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6712	7	6712	7	0.00
27/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	1	0	1	0	14,160.00
27/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	4	0	4	0	9,414.00
27/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	252	0	252	0	9,414.00
27/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	6185	6	6185	6	0.00
27/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1575	2	1575	2	0.00
27/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2420	3	2420	3	0.00
27/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	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
27/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4346	5	4346	5	0.00
27/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	109	0	109	0	2,500.00
27/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	399	1	399	1	0.00
27/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	258	0	258	0	2,500.00
27/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	1	0	1	0	2,000.00
27/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3149	3	3149	3	0.00
27/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	814	1	814	1	0.00
27/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	438	1	438	1	0.00
27/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5397	6	5397	6	0.00
27/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	29	0	29	0	14,160.00
27/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	7	0	7	0	1,000.00
27/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	103	0	103	0	5,500.00
27/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	144	0	144	0	3,000.00
27/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	12	0	12	0	2,500.00
27/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7039	7	7039	7	0.00
27/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	418	1	418	1	0.00
27/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1530	2	1530	2	0.00
27/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	137	0	137	0	3,000.00
27/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5522	6	5522	6	0.00
27/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2474	3	2474	3	0.00
27/10/2020	2030 On 04-February-21			Bond Future	9.47	91.2473	9.4698	91.2473	91,551.00
27/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	415	0	415	0	1,600.00
27/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	558	1	558	1	1,000.00
27/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1870	2	1870	2	0.00
27/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1755	2	1755	2	1,000.00
27/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	549	1	549	1	800.00
27/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1847	2	1847	2	0.00
27/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1942	2	1942	2	1,600.00
27/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1824	2	1824	2	0.00
27/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1225	1	1225	1	800.00
27/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5179	5	5179	5	0.00
27/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1198	1	1198	1	1,800.00
27/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4733	5	4733	5	0.00

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27/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3746	4	3746	4	0.00
27/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7064	7	7064	7	0.00
27/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3608	4	3608	4	0.00
27/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3642	4	3642	4	0.00
27/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3473	4	3473	4	0.00
27/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	7918	8	7918	8	0.00
27/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3574	4	3574	4	0.00
27/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7012	7	7012	7	0.00
27/10/2020	2030 On 06-May-21			Bond Future	9.68	92.2248	9.6849	92.2248	0.00
27/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6924	7	6924	7	0.00
27/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	2019	2	2019	2	0.00
27/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10587	10	10587	10	0.00
27/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	480	0	480	0	700.00
27/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4400	4	4400	4	0.00
27/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	4021	4	4021	4	0.00
27/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10627	10	10627	10	0.00
27/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2171	2	2171	2	0.00
27/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10667	11	10667	11	0.00
27/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	494	1	494	1	0.00
27/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4741	5	4741	5	700.00
27/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10444	11	10444	11	0.00
27/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2757	3	2757	3	700.00
27/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	506	1	506	1	0.00
27/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	4984	5	4984	5	0.00
27/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	500	1	500	1	0.00
27/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2499	3	2499	3	0.00
27/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1425	1	1425	1	0.00
27/10/2020	2030 On 05-August-21			Bond Future	9.92	89.2243	9.9191	89.2243	0.00
27/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10977	11	10977	11	0.00
27/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4785	5	4785	5	0.00
27/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2156	2	2156	2	600.00
27/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4818	5	4818	5	0.00
27/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1227	1	1227	1	600.00

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27/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4851	5	4851	5	0.00
27/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2226	2	2226	2	0.00
27/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4657	5	4657	5	0.00
27/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6495	7	6495	7	0.00
27/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2261	2	2261	2	0.00
27/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	445	0	445	0	600.00
27/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2244	2	2244	2	0.00
27/10/2020	2030 On 04-November-21			Bond Future	10.16	90.1180	10.1639	90.1180	0.00
27/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	2219	2	2219	2	0.00
27/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	2121	2	2121	2	0.00
27/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	2170	2	2170	2	0.00
27/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2032 On 05-November-20			Bond Future	10.27	87.4687	10.2677	87.4687	123,535.00
27/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	53	0	53	0	0.00
27/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4707	5	4707	5	0.00
27/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	4214	4	4214	4	0.00
27/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	57	0	57	0	0.00
27/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
27/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	16	0	16	0	3,000.00
27/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	4	0	4	0	1,000.00
27/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	49	0	49	0	0.00
27/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
27/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3236	3	3236	3	0.00
27/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7352	7	7352	7	0.00
27/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8502	9	8502	9	0.00
27/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	12	0	12	0	1,000.00
27/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5176	5	5176	5	0.00
27/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3118	3	3118	3	0.00
27/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4093	4	4093	4	0.00
27/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3177	3	3177	3	0.00
27/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	22	0	22	0	3,000.00

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27/10/2020	2032 On 04-February-21			Bond Future	10.50	88.3234	10.4994	88.3234	77,494.00
27/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	267	0	267	0	800.00
27/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1002	1	1002	1	0.00
27/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1030	1	1030	1	0.00
27/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	625	1	625	1	800.00
27/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	4020	4	4020	4	0.00
27/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1016	1	1016	1	0.00
27/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6348	6	6348	6	0.00
27/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6299	6	6299	6	0.00
27/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8075	8	8075	8	0.00
27/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2183	2	2183	2	800.00
27/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6397	6	6397	6	0.00
27/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11054	11	11054	11	0.00
27/10/2020	2032 On 06-May-21			Bond Future	10.73	85.1240	10.7304	85.1240	0.00
27/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2756	3	2756	3	736.00
27/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8652	9	8652	9	0.00
27/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10411	10	10411	10	0.00
27/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8689	9	8689	9	0.00
27/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8614	9	8614	9	0.00
27/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1357	1	1357	1	0.00
27/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1332	1	1332	1	0.00
27/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1344	1	1344	1	0.00
27/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	862	1	862	1	736.00
27/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5055	5	5055	5	0.00
27/10/2020	2032 On 05-August-21			Bond Future	10.97	86.0517	10.9744	86.0517	0.00
27/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4955	5	4955	5	0.00
27/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4923	5	4923	5	0.00
27/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4988	5	4988	5	0.00
27/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	2907	3	2907	3	0.00
27/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2887	3	2887	3	0.00
27/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2867	3	2867	3	0.00
27/10/2020	2032 On 04-November-21			Bond Future	11.24	82.7706	11.2381	82.7706	0.00
27/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2338	2	2338	2	0.00

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27/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2439	2	2439	2	0.00
27/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2388	2	2388	2	0.00
27/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2033 On 05-November-20			Bond Future	94.59	94.5493	94.5906	94.5493	1,713.00
27/10/2020	2033 On 04-February-21			Bond Future	95.54	95.4968	95.5399	95.4968	7,576.00
27/10/2020	2033 On 06-May-21			Bond Future	95.36	95.3266	95.3648	95.3266	0.00
27/10/2020	2033 On 05-August-21			Bond Future	96.42	96.3876	96.4192	96.3876	0.00
27/10/2020	2033 On 04-November-21			Bond Future	96.18	96.1536	96.1824	96.1536	0.00
27/10/2020	2037 On 05-November-20			Bond Future	11.29	81.8310	11.2885	81.8310	70,202.00
27/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	1	0	1	0	0.00
27/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7410	7	7410	7	0.00
27/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7268	7	7268	7	0.00
27/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7339	7	7339	7	0.00
27/10/2020	2037 On 04-February-21			Bond Future	11.53	78.3766	11.5266	78.3766	101,258.00
27/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4846	5	4846	5	300.00
27/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	280	0	280	0	72.00
27/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	12001	12	12001	12	0.00
27/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1616	2	1616	2	0.00
27/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	844	1	844	1	0.00
27/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	754	1	754	1	0.00
27/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4597	5	4597	5	0.00
27/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	765	1	765	1	0.00
27/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1008	1	1008	1	240.00
27/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	776	1	776	1	0.00
27/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	8757	9	8757	9	0.00
27/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2408	2	2408	2	240.00
27/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7685	8	7685	8	0.00
27/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	8875	9	8875	9	0.00
27/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	349	0	349	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
27/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	5837	6	5837	6	72.00
27/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8411	8	8411	8	72.00
27/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	8816	9	8816	9	0.00
27/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	12883	13	12883	13	0.00
27/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2257	2	2257	2	0.00
27/10/2020	2037 On 06-May-21			Bond Future	11.76	79.2165	11.7649	79.2165	0.00
27/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6404	6	6404	6	0.00
27/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6440	6	6440	6	0.00
27/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6476	7	6476	7	0.00
27/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2721	3	2721	3	0.00
27/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2703	3	2703	3	0.00
27/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2739	3	2739	3	0.00
27/10/2020	2037 On 05-August-21			Bond Future	12.02	75.8242	12.0215	75.8242	0.00
27/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4896	5	4896	5	0.00
27/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4927	5	4927	5	0.00
27/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4958	5	4958	5	0.00
27/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3575	4	3575	4	0.00
27/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3528	4	3528	4	0.00
27/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3551	4	3551	4	0.00
27/10/2020	2037 On 04-November-21			Bond Future	12.28	76.5833	12.2821	76.5833	0.00
27/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2839	3	2839	3	0.00
27/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2890	3	2890	3	0.00
27/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2788	3	2788	3	0.00
27/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2038 On 05-November-20			Bond Future	105.17	105.4033	105.1705	105.4033	5,279.00
27/10/2020	2038 On 04-February-21			Bond Future	104.53	104.7635	104.5298	104.7635	8,468.00
27/10/2020	2038 On 06-May-21			Bond Future	105.67	105.9101	105.6679	105.9101	0.00
27/10/2020	2038 On 05-August-21			Bond Future	105.12	105.3682	105.1154	105.3682	0.00
27/10/2020	2038 On 04-November-21			Bond Future	106.19	106.4492	106.1905	106.4492	0.00
27/10/2020	2040 On 05-November-20			Bond Future	11.47	83.5780	11.4734	83.5780	63,447.00
27/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
27/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
27/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
27/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1065	1	1065	1	0.00
27/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	98	0	98	0	2,380.00
27/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1876	2	1876	2	0.00
27/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14659	15	14659	15	0.00
27/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10569	10	10569	10	0.00
27/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8094	8	8094	8	0.00
27/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	892	1	892	1	2,000.00
27/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8169	8	8169	8	0.00
27/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3271	3	3271	3	0.00
27/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	425	0	425	0	2,000.00
27/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	8779	9	8779	9	0.00
27/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8245	8	8245	8	0.00
27/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	12743	13	12743	13	0.00
27/10/2020	2040 On 04-February-21			Bond Future	11.71	79.8905	11.7104	79.8905	32,495.00
27/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	412	0	412	0	800.00
27/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3602	4	3602	4	0.00
27/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	709	1	709	1	0.00
27/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	139	0	139	0	500.00
27/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	545	1	545	1	500.00
27/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3060	3	3060	3	0.00
27/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	698	1	698	1	0.00
27/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	163	0	163	0	800.00
27/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	719	1	719	1	0.00
27/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16340	16	16340	16	0.00
27/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9678	10	9678	10	0.00
27/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	3951	4	3951	4	500.00
27/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10731	11	10731	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
27/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15694	16	15694	16	0.00
27/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	11909	12	11909	12	0.00
27/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9550	9	9550	9	0.00
27/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9614	10	9614	10	0.00
27/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3416	3	3416	3	800.00
27/10/2020	2040 On 06-May-21			Bond Future	11.95	80.7467	11.9474	80.7467	0.00
27/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	6076	6	6076	6	0.00
27/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	6040	6	6040	6	0.00
27/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	6111	6	6111	6	0.00
27/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3248	3	3248	3	0.00
27/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3226	3	3226	3	0.00
27/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3204	3	3204	3	0.00
27/10/2020	2040 On 05-August-21			Bond Future	12.20	77.1207	12.2028	77.1207	0.00
27/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13713	14	13713	14	0.00
27/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2550	3	2550	3	900.00
27/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5188	5	5188	5	0.00
27/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5254	5	5254	5	0.00
27/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1620	2	1620	2	900.00
27/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5221	5	5221	5	0.00
27/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3595	4	3595	4	0.00
27/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3619	4	3619	4	0.00
27/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	8916	9	8916	9	0.00
27/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	629	1	629	1	900.00
27/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3643	4	3643	4	0.00
27/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6549	6	6549	6	0.00
27/10/2020	2040 On 04-November-21			Bond Future	12.46	77.8928	12.4614	77.8928	0.00
27/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2481	3	2481	3	0.00
27/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2427	3	2427	3	0.00
27/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2373	3	2373	3	0.00
27/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 05-November-20			Bond Future	11.57	79.9068	11.5727	79.9068	42,924.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
27/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	468	1	468	1	0.00
27/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
27/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	579	1	579	1	0.00
27/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	80	0	80	0	0.00
27/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
27/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
27/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
27/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	160	0	160	0	0.00
27/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
27/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
27/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	8630	9	8630	9	0.00
27/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11240	11	11240	11	0.00
27/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17049	17	17049	17	0.00
27/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11078	11	11078	11	0.00
27/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	2833	3	2833	3	1,815.00
27/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1509	1	1509	1	1,815.00
27/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21436	21	21436	21	0.00
27/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8553	8	8553	8	0.00
27/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	13728	14	13728	14	0.00
27/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17501	17	17501	17	0.00
27/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	11729	12	11729	12	0.00
27/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3512	3	3512	3	525.00
27/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1728	2	1728	2	300.00
27/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	11647	12	11647	12	0.00
27/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	8707	9	8707	9	0.00
27/10/2020	2044 On 04-February-21			Bond Future	11.80	76.3085	11.8040	76.3085	22,272.00
27/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	559	1	559	1	0.00
27/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	577	1	577	1	0.00

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27/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	331	0	331	0	0.00
27/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1143	1	1143	1	0.00
27/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	160	0	160	0	265.00
27/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	568	1	568	1	0.00
27/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	507	1	507	1	0.00
27/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11052	11	11052	11	265.00
27/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	15836	16	15836	16	0.00
27/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7586	8	7586	8	265.00
27/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10572	10	10572	10	0.00
27/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	10640	11	10640	11	0.00
27/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	12854	13	12854	13	0.00
27/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10504	10	10504	10	0.00
27/10/2020	2044 On 06-May-21			Bond Future	12.04	77.1264	12.0352	77.1264	0.00
27/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5821	6	5821	6	0.00
27/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5787	6	5787	6	0.00
27/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5993	6	5993	6	0.00
27/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5753	6	5753	6	0.00
27/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2562	3	2562	3	3,100.00
27/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	4060	4	4060	4	0.00
27/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	4883	5	4883	5	3,100.00
27/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	6899	7	6899	7	0.00
27/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3413	3	3413	3	0.00
27/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3278	3	3278	3	3,100.00
27/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3436	3	3436	3	0.00
27/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3390	3	3390	3	0.00
27/10/2020	2044 On 05-August-21			Bond Future	12.28	73.5861	12.2841	73.5861	0.00
27/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5333	5	5333	5	0.00
27/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5365	5	5365	5	0.00
27/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5300	5	5300	5	0.00
27/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3557	4	3557	4	0.00
27/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3534	3	3534	3	0.00
27/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3510	3	3510	3	0.00
27/10/2020	2044 On 04-November-21			Bond Future	12.54	74.3227	12.5360	74.3227	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
27/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	1943	2	1943	2	0.00
27/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	2050	2	2050	2	0.00
27/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1996	2	1996	2	0.00
27/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
27/10/2020	2046 On 05-November-20			Bond Future	92.80	92.8371	92.8007	92.8371	4,012.00
27/10/2020	2046 On 04-February-21			Bond Future	93.73	93.7674	93.7318	93.7674	12,411.00
27/10/2020	2046 On 06-May-21			Bond Future	92.96	93.0043	92.9630	93.0043	0.00
27/10/2020	2046 On 05-August-21			Bond Future	93.99	94.0395	93.9910	94.0395	0.00
27/10/2020	2046 On 04-November-21			Bond Future	93.15	93.1988	93.1468	93.1988	0.00
27/10/2020	2050 On 05-November-20			Bond Future	94.90	95.0310	94.9022	95.0310	5,045.00
27/10/2020	2050 On 04-February-21			Bond Future	93.97	94.0945	93.9656	94.0945	11,439.00
27/10/2020	2050 On 06-May-21			Bond Future	94.99	95.1241	94.9885	95.1241	0.00
27/10/2020	2050 On 05-August-21			Bond Future	94.11	94.2562	94.1121	94.2562	0.00
27/10/2020	2050 On 04-November-21			Bond Future	95.07	95.2233	95.0746	95.2233	0.00
27/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	AL37 On 05-November-20			Index Future	761.24	762.6990	761.2360	762.6990	0.00
27/10/2020	AL37 On 04-February-21			Index Future	768.68	770.1470	768.6790	770.1470	0.00
27/10/2020	AL37 On 06-May-21			Index Future	776.85	778.3760	776.8500	778.3760	0.00
27/10/2020	AL37 On 05-August-21			Index Future	785.16	786.7600	785.1600	786.7600	0.00
27/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
27/10/2020	AL7T On 05-November-20			Index Future	825.25	824.2730	825.2510	824.2730	0.00
27/10/2020	AL7T On 04-February-21			Index Future	833.32	832.3210	833.3190	832.3210	0.00
27/10/2020	AL7T On 06-May-21			Index Future	842.18	841.2150	842.1770	841.2150	0.00
27/10/2020	AL7T On 05-August-21			Index Future	851.19	850.2760	851.1870	850.2760	0.00
27/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
27/10/2020	ALBI On 05-November-20			Index Future	722.14	722.5800	722.1390	722.5800	68.00
27/10/2020	ALBI On 04-February-21			Index Future	729.20	729.6360	729.1990	729.6360	181.00
27/10/2020	ALBI On 06-May-21			Index Future	736.95	737.4320	736.9500	737.4320	0.00
27/10/2020	ALBI On 05-August-21			Index Future	744.83	745.3750	744.8340	745.3750	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
27/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
27/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2020	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
27/10/2020	ES33 On 05-November-20			Bond Future	11.77	73.2281	11.7732	73.2281	0.00
27/10/2020	ES33 On 04-February-21			Bond Future	12.05	73.9437	12.0525	73.9437	350.00
27/10/2020	ES33 On 06-May-21			Bond Future	12.33	70.9604	12.3276	70.9604	0.00
27/10/2020	ES33 On 05-August-21			Bond Future	12.62	71.7337	12.6189	71.7337	0.00
27/10/2020	ES33 On 04-November-21			Bond Future	12.93	68.6793	12.9314	68.6793	0.00
27/10/2020	ES42 On 05-November-20			Bond Future	12.40	71.3774	12.3969	71.3774	0.00
27/10/2020	ES42 On 04-February-21			Bond Future	12.67	72.0749	12.6663	72.0749	4,789.00
27/10/2020	ES42 On 06-May-21			Bond Future	12.94	68.5880	12.9425	68.5880	0.00
27/10/2020	ES42 On 05-August-21			Bond Future	13.23	69.3359	13.2272	69.3359	0.00
27/10/2020	ES42 On 04-November-21			Bond Future	13.54	65.7735	13.5351	65.7735	0.00
27/10/2020	GOVI On 05-November-20			GOVI	713.20	713.6020	713.1980	713.6020	254.00
27/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	246520	24	246520	24	0.00
27/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	246320	24	246320	24	0.00
27/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	246420	24	246420	24	0.00
27/10/2020	GOVI On 04-February-21			GOVI	720.17	720.5700	720.1700	720.5700	941.00
27/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	307700	30	307700	30	0.00
27/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	307800	30	307800	30	0.00
27/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	307900	30	307900	30	0.00
27/10/2020	GOVI On 06-May-21			GOVI	727.83	728.2700	727.8250	728.2700	0.00
27/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	491550	50	491550	50	0.00
27/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	491350	50	491350	50	0.00
27/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	491450	50	491450	50	0.00
27/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-August-21			GOVI	735.61	736.1140	735.6120	736.1140	0.00
27/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	164620	17	164620	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	164720	17	164720	17	0.00
27/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	164820	17	164820	17	0.00
27/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
27/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
27/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
27/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2020	IGOV On 05-November-20			Index Future	257.39	257.4390	257.3920	257.4390	273.00
27/10/2020	IGOV On 04-February-21			Index Future	259.97	260.0170	259.9730	260.0170	737.00
27/10/2020	IGOV On 06-May-21			Index Future	262.80	262.8580	262.8000	262.8580	0.00
27/10/2020	IGOV On 05-August-21			Index Future	265.67	265.7520	265.6740	265.7520	0.00
27/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
27/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
27/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1400	92.1400	92.1400	0.00
27/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.21	90.2100	90.2100	90.2100	0.00
27/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.06	89.0500	89.0600	89.0500	0.00
27/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.22	90.2100	90.2200	90.2100	51.00
27/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.54	89.5200	89.5400	89.5200	0.00
27/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.54	89.5200	89.5400	89.5200	0.00
27/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.58	92.5600	92.5800	92.5600	0.00
27/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.01	92.9900	93.0100	92.9900	0.00
27/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.37	85.3400	85.3700	85.3400	0.00
27/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.93	90.8900	90.9300	90.8900	0.00
27/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.00	78.8900	79.0000	78.8900	0.00
27/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.60	75.5100	75.6000	75.5100	0.00
27/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.09	74.0200	74.0900	74.0200	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
27/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.22	76.1700	76.2200	76.1700	0.00
27/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.36	80.3100	80.3600	80.3100	0.00
27/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.95	78.8800	78.9500	78.8800	0.00
27/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.16	81.0700	81.1600	81.0700	0.00
27/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.11	87.0100	87.1100	87.0100	0.00
27/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.66	87.5500	87.6600	87.5500	0.00
27/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.81	80.7100	80.8100	80.7100	0.00
27/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.84	88.7500	88.8400	88.7500	0.00
27/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
27/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.23	96.7750	3.2250	96.7750	30,010.00
27/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.21	96.8000	3.2100	96.8000	0.00
27/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.16	96.8400	3.1600	96.8400	0.00
27/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.17	96.8450	3.1650	96.8450	0.00
27/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.13	96.8600	3.1300	96.8600	0.00
27/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.18	96.8100	3.1800	96.8100	0.00
27/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.30	96.7150	3.2950	96.7150	30,000.00
27/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.47	96.5300	3.4700	96.5300	0.00
27/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.56	96.4300	3.5600	96.4300	0.00
27/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	96.0050	3.9850	96.0050	0.00
27/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.31	95.6950	4.3050	95.6950	0.00
27/10/2020	R023 On 05-November-20			Bond Future	4.35	108.8537	4.3541	108.8537	31,267.00
27/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6772	7	6772	7	0.00
27/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6792	7	6792	7	0.00
27/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6751	7	6751	7	0.00
27/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 04-February-21			Bond Future	4.41	109.9175	4.4133	109.9175	5,379.00
27/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3769	4	3769	4	0.00
27/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3808	4	3808	4	0.00
27/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3788	4	3788	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
27/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
27/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
27/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 06-May-21			Bond Future	4.43	107.1866	4.4278	107.1866	0.00
27/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5393	5	5393	5	0.00
27/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5426	5	5426	5	0.00
27/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5410	5	5410	5	0.00
27/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 05-August-21			Bond Future	4.44	108.3542	4.4411	108.3542	0.00
27/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1509	1	1509	1	0.00
27/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1497	1	1497	1	0.00
27/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1484	1	1484	1	0.00
27/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	189	0	189	0	0.00
27/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	191	0	191	0	0.00
27/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	186	0	186	0	0.00
27/10/2020	R023 On 04-November-21			Bond Future	4.52	105.5348	4.5185	105.5348	0.00
27/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	492	0	492	0	0.00
27/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	504	0	504	0	0.00
27/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	517	1	517	1	0.00
27/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 05-November-20			Bond Future	11.02	86.4958	11.0243	86.4958	83,551.00
27/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	17	0	17	0	0.00
27/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	19	0	19	0	0.00
27/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	16	0	16	0	0.00
27/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4631	5	4631	5	0.00
27/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4564	4	4564	4	0.00
27/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4497	4	4497	4	0.00
27/10/2020	R035 On 04-February-21			Bond Future	11.27	87.3410	11.2698	87.3410	37,234.00
27/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	831	1	831	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
27/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	739	1	739	1	0.00
27/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	728	1	728	1	0.00
27/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2919	3	2919	3	0.00
27/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	717	1	717	1	0.00
27/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8683	9	8683	9	0.00
27/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	8742	9	8742	9	0.00
27/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8161	8	8161	8	650.00
27/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3717	4	3717	4	650.00
27/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8624	9	8624	9	0.00
27/10/2020	R035 On 06-May-21			Bond Future	11.51	83.8016	11.5066	83.8016	0.00
27/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	7130	7	7130	7	0.00
27/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4350	4	4350	4	0.00
27/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8783	9	8783	9	0.00
27/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	7207	7	7207	7	0.00
27/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1358	1	1358	1	793.00
27/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5902	6	5902	6	0.00
27/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	7168	7	7168	7	0.00
27/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2345	2	2345	2	1,650.00
27/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3664	4	3664	4	0.00
27/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4779	5	4779	5	793.00
27/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	2948	3	2948	3	793.00
27/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6621	7	6621	7	0.00
27/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2344	2	2344	2	0.00
27/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4094	4	4094	4	1,650.00
27/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1791	2	1791	2	1,650.00
27/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2360	2	2360	2	0.00
27/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9379	9	9379	9	0.00
27/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2329	2	2329	2	0.00
27/10/2020	R035 On 05-August-21			Bond Future	11.76	84.7147	11.7599	84.7147	0.00
27/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53584	53	53584	53	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
27/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53467	53	53467	53	0.00
27/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	53700	54	53700	54	0.00
27/10/2020	R035 On 04-November-21			Bond Future	12.03	81.0911	12.0308	81.0911	0.00
27/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2641	3	2641	3	0.00
27/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2693	3	2693	3	0.00
27/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2588	3	2588	3	0.00
27/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20			Bond Future	7.19	120.4457	7.1874	120.4457	82,430.00
27/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7566	8	7566	8	0.00
27/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	170	0	170	0	1,200.00
27/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7517	8	7517	8	0.00
27/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1736	2	1736	2	80.00
27/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3437	4	3437	4	0.00
27/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5977	6	5977	6	0.00
27/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10470	11	10470	11	0.00
27/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	1	0	1	0	80.00
27/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4256	4	4256	4	1,200.00
27/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7468	8	7468	8	0.00
27/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	4	0	4	0	0.00
27/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3760	4	3760	4	0.00
27/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	75	0	75	0	0.00
27/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	1	0	1	0	0.00
27/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1180	1	1180	1	0.00
27/10/2020	R186 On 04-February-21			Bond Future	7.37	116.3446	7.3695	116.3446	15,820.00
27/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4523	5	4523	5	0.00
27/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4602	5	4602	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
27/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3943	4	3943	4	0.00
27/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4562	5	4562	5	0.00
27/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	597	1	597	1	0.00
27/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	774	1	774	1	15,177.00
27/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	606	1	606	1	0.00
27/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	616	1	616	1	0.00
27/10/2020	R186 On 06-May-21			Bond Future	7.55	117.5901	7.5498	117.5901	0.00
27/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14475	15	14475	15	0.00
27/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14435	15	14435	15	0.00
27/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14394	15	14394	15	0.00
27/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	15	0	15	0	0.00
27/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	15	0	15	0	0.00
27/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	14	0	14	0	0.00
27/10/2020	R186 On 05-August-21			Bond Future	7.75	113.5898	7.7469	113.5898	0.00
27/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4941	5	4941	5	0.00
27/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4974	5	4974	5	0.00
27/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5006	5	5006	5	0.00
27/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1003	1	1003	1	0.00
27/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1027	1	1027	1	0.00
27/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1015	1	1015	1	0.00
27/10/2020	R186 On 04-November-21			Bond Future	7.97	114.7280	7.9742	114.7280	0.00
27/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	596	1	596	1	0.00
27/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	552	1	552	1	0.00
27/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	508	1	508	1	0.00
27/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R197 On 05-November-20			Bond Future	316.99	316.8716	316.9881	316.8716	1,942.00
27/10/2020	R197 On 04-February-21			Bond Future	312.32	312.2002	312.3221	312.2002	2,405.00
27/10/2020	R197 On 06-May-21			Bond Future	315.72	315.6163	315.7218	315.6163	0.00
27/10/2020	R197 On 05-August-21			Bond Future	311.21	311.1299	311.2134	311.1299	0.00
27/10/2020	R197 On 04-November-21			Bond Future	314.40	314.3217	314.3961	314.3217	0.00
27/10/2020	R202 On 05-November-20			Bond Future	213.26	213.1691	213.2620	213.1691	3,471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2020	R202 On 04-February-21			Bond Future	211.23	211.1375	211.2342	211.1375	7,827.00
27/10/2020	R202 On 06-May-21			Bond Future	213.53	213.4476	213.5335	213.4476	0.00
27/10/2020	R202 On 05-August-21			Bond Future	211.65	211.5744	211.6455	211.5744	0.00
27/10/2020	R202 On 04-November-21			Bond Future	213.81	213.7453	213.8103	213.7453	0.00
27/10/2020	R208 On 05-November-20			Bond Future	3.48	101.9817	3.4798	101.9817	7,525.00
27/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	507	0	507	0	0.00
27/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	503	0	503	0	0.00
27/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	499	0	499	0	0.00
27/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R209 On 05-November-20			Bond Future	10.76	67.1482	10.7647	67.1482	12,198.00
27/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	11	0	11	0	0.00
27/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	13	0	13	0	0.00
27/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	12	0	12	0	0.00
27/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4392	4	4392	4	0.00
27/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4332	4	4332	4	0.00
27/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4452	4	4452	4	0.00
27/10/2020	R209 On 04-February-21			Bond Future	10.97	67.8044	10.9711	67.8044	15,888.00
27/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1162	1	1162	1	0.00
27/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1176	1	1176	1	0.00
27/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1148	1	1148	1	0.00
27/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6096	6	6096	6	0.00
27/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6051	6	6051	6	0.00
27/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6006	6	6006	6	0.00
27/10/2020	R209 On 06-May-21			Bond Future	11.18	65.3901	11.1754	65.3901	2,975.00
27/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1730	2	1730	2	5,825.00
27/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3966	4	3966	4	0.00
27/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	7022	7	7022	7	0.00
27/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	7091	7	7091	7	0.00
27/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	7126	7	7126	7	0.00
27/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	7057	7	7057	7	0.00
27/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1865	2	1865	2	0.00

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27/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1841	2	1841	2	0.00
27/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1829	2	1829	2	8,150.00
27/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1853	2	1853	2	0.00
27/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3577	4	3577	4	8,150.00
27/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	6860	7	6860	7	0.00
27/10/2020	R209 On 05-August-21			Bond Future	11.39	66.1026	11.3890	66.1026	0.00
27/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4926	5	4926	5	0.00
27/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4896	5	4896	5	0.00
27/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4956	5	4956	5	0.00
27/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	2897	3	2897	3	0.00
27/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	2878	3	2878	3	0.00
27/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2860	3	2860	3	0.00
27/10/2020	R209 On 04-November-21			Bond Future	11.62	63.6261	11.6168	63.6261	0.00
27/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2751	3	2751	3	0.00
27/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2658	3	2658	3	0.00
27/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2705	3	2705	3	0.00
27/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R210 On 05-November-20			Bond Future	188.02	187.9403	188.0189	187.9403	1,087.00
27/10/2020	R210 On 04-February-21			Bond Future	189.91	189.8237	189.9055	189.8237	1,215.00
27/10/2020	R210 On 06-May-21			Bond Future	189.26	189.1882	189.2603	189.1882	0.00
27/10/2020	R210 On 05-August-21			Bond Future	191.35	191.2940	191.3528	191.2940	0.00
27/10/2020	R210 On 04-November-21			Bond Future	190.57	190.5199	190.5731	190.5199	0.00
27/10/2020	R212 On 05-November-20			Bond Future	171.17	171.1275	171.1739	171.1275	2,801.00
27/10/2020	R212 On 04-February-21			Bond Future	170.59	170.5454	170.5945	170.5454	6,750.00
27/10/2020	R212 On 06-May-21			Bond Future	172.45	172.4117	172.4517	172.4117	0.00
27/10/2020	R212 On 05-August-21			Bond Future	172.03	172.0001	172.0278	172.0001	0.00
27/10/2020	R212 On 04-November-21			Bond Future	173.79	173.7649	173.7874	173.7649	0.00
27/10/2020	R213 On 05-November-20			Bond Future	9.76	83.6756	9.7563	83.6756	8,284.00
27/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	376	0	376	0	0.00
27/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	395	0	395	0	0.00
27/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	413	0	413	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
27/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1244	1	1244	1	0.00
27/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1321	1	1321	1	0.00
27/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1282	1	1282	1	0.00
27/10/2020	R213 On 04-February-21			Bond Future	9.98	84.4933	9.9754	84.4933	802.00
27/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1421	1	1421	1	0.00
27/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1403	1	1403	1	0.00
27/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1384	1	1384	1	0.00
27/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4628	5	4628	5	0.00
27/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4667	5	4667	5	0.00
27/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4590	5	4590	5	0.00
27/10/2020	R213 On 06-May-21			Bond Future	10.19	81.8686	10.1862	81.8686	0.00
27/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9263	9	9263	9	0.00
27/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9301	9	9301	9	0.00
27/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9226	9	9226	9	0.00
27/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	820	1	820	1	0.00
27/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	811	1	811	1	0.00
27/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	803	1	803	1	0.00
27/10/2020	R213 On 05-August-21			Bond Future	10.41	82.7605	10.4124	82.7605	0.00
27/10/2020	R213 On 05-August-21	10.78	Call	Bond Future	4490	0	4490	0	0.00
27/10/2020	R213 On 05-August-21	10.14	Call	Bond Future	2748	0	2748	0	0.00
27/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4739	5	4739	5	0.00
27/10/2020	R213 On 05-August-21	9.34	Call	Bond Future	1214	0	1214	0	200.00
27/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4707	5	4707	5	0.00
27/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4676	5	4676	5	0.00
27/10/2020	R213 On 05-August-21	9.34	Put	Bond Future	6982	0	6982	0	0.00
27/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2500	3	2500	3	0.00
27/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2519	3	2519	3	0.00
27/10/2020	R213 On 05-August-21	10.14	Put	Bond Future	4164	0	4164	0	200.00
27/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2482	2	2482	2	0.00
27/10/2020	R213 On 05-August-21	10.78	Put	Bond Future	2631	0	2631	0	200.00
27/10/2020	R213 On 04-November-21			Bond Future	10.66	80.0623	10.6590	80.0623	0.00
27/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	2154	2	2154	2	0.00
27/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	2202	2	2202	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	2106	2	2106	2	0.00
27/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R214 On 05-November-20			Bond Future	11.26	63.6184	11.2607	63.6184	16,310.00
27/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	2	0	2	0	0.00
27/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	2	0	2	0	0.00
27/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	2	0	2	0	0.00
27/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	5993	6	5993	6	0.00
27/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	5930	6	5930	6	0.00
27/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	5867	6	5867	6	0.00
27/10/2020	R214 On 04-February-21			Bond Future	11.48	64.2401	11.4754	64.2401	5,714.00
27/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	847	1	847	1	0.00
27/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	870	1	870	1	0.00
27/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	858	1	858	1	0.00
27/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7495	7	7495	7	0.00
27/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7444	7	7444	7	0.00
27/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7546	8	7546	8	0.00
27/10/2020	R214 On 06-May-21			Bond Future	11.68	61.6507	11.6813	61.6507	0.00
27/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5518	6	5518	6	0.00
27/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5487	6	5487	6	0.00
27/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5456	6	5456	6	0.00
27/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2628	3	2628	3	0.00
27/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2645	3	2645	3	0.00
27/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2612	3	2612	3	0.00
27/10/2020	R214 On 05-August-21			Bond Future	11.90	62.3225	11.8999	62.3225	0.00
27/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4147	4	4147	4	0.00
27/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4174	4	4174	4	0.00
27/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4200	4	4200	4	0.00
27/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3580	4	3580	4	0.00
27/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3557	4	3557	4	0.00
27/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3602	4	3602	4	0.00
27/10/2020	R214 On 04-November-21			Bond Future	12.13	59.6713	12.1318	59.6713	0.00

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27/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1644	2	1644	2	0.00
27/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1598	2	1598	2	0.00
27/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1552	2	1552	2	0.00
27/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 05-November-20			Bond Future	11.54	78.7403	11.5424	78.7403	106,394.00
27/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	62	0	62	0	950.00
27/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
27/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11186	11	11186	11	0.00
27/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11270	11	11270	11	0.00
27/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11437	11	11437	11	0.00
27/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11103	11	11103	11	0.00
27/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	3770	4	3770	4	0.00
27/10/2020	R248 On 04-February-21			Bond Future	11.77	79.5098	11.7723	79.5098	4,997.00
27/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2687	3	2687	3	2,590.00
27/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1028	1	1028	1	2,590.00
27/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	667	1	667	1	0.00
27/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	678	1	678	1	0.00
27/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	689	1	689	1	0.00
27/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	9734	10	9734	10	0.00
27/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	9867	10	9867	10	0.00
27/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	9800	10	9800	10	0.00
27/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8029	8	8029	8	0.00
27/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4446	4	4446	4	0.00
27/10/2020	R248 On 06-May-21			Bond Future	11.99	75.9497	11.9938	75.9497	0.00
27/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5698	6	5698	6	0.00
27/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5768	6	5768	6	0.00
27/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5733	6	5733	6	0.00
27/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3610	4	3610	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
27/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3587	4	3587	4	0.00
27/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3633	4	3633	4	0.00
27/10/2020	R248 On 05-August-21			Bond Future	12.23	76.7773	12.2300	76.7773	0.00
27/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5295	5	5295	5	0.00
27/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5328	5	5328	5	0.00
27/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5261	5	5261	5	0.00
27/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3652	4	3652	4	0.00
27/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3698	4	3698	4	0.00
27/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3675	4	3675	4	0.00
27/10/2020	R248 On 04-November-21			Bond Future	12.48	73.1370	12.4809	73.1370	0.00
27/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1938	2	1938	2	0.00
27/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	2046	2	2046	2	0.00
27/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1992	2	1992	2	0.00
27/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
27/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00