



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 WEEKLY STATISTICS REPORT

FROM: 15/10/2020 TO: 15/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	1386 On 28-February-31			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
15/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	2025 On 05-November-20			Bond Future	144.31	144.2511	144.3078	144.2511	3,863.00
15/10/2020	2025 On 04-February-21			Bond Future	144.26	144.2007	144.2575	144.2007	0.00
15/10/2020	2025 On 06-May-21			Bond Future	145.85	145.7913	145.8481	145.7913	0.00
15/10/2020	2025 On 05-August-21			Bond Future	145.95	145.8959	145.9531	145.8959	0.00
15/10/2020	2025 On 04-November-21			Bond Future	147.46	147.3988	147.4568	147.3988	0.00
15/10/2020	2029 On 05-November-20			Bond Future	100.19	100.0697	100.1886	100.0697	3,729.00
15/10/2020	2029 On 04-February-21			Bond Future	101.20	101.0805	101.2003	101.0805	1,206.00
15/10/2020	2029 On 06-May-21			Bond Future	101.18	101.0566	101.1772	101.0566	0.00
15/10/2020	2029 On 05-August-21			Bond Future	102.31	102.1894	102.3112	102.1894	0.00
15/10/2020	2029 On 04-November-21			Bond Future	102.22	102.0930	102.2162	102.0930	0.00
15/10/2020	2030 On 05-November-20			Bond Future	9.45	93.2961	93.3964	93.2961	89,414.00
15/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3247	3	3	3	0.00
15/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	132	0	0	0	3,000.00
15/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1648	2	2	2	0.00
15/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	8	0	0	0	1,000.00
15/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	300	0	0	0	1,000.00
15/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	937	1	1	1	0.00
15/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	72	0	0	0	3,000.00
15/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1832	2	2	2	0.00
15/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1613	2	2	2	0.00
15/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1249	1	1	1	0.00
15/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	963	1	1	1	0.00
15/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	1	0	0	0	3,000.00
15/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3581	4	4	4	0.00
15/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	990	1	1	1	0.00
15/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1795	2	2	2	0.00
15/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	138	0	0	0	14,160.00
15/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2654	3	3	3	0.00
15/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	597	1	1	1	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
15/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5631	6	6	6	0.00
15/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	9	0	0	0	14,160.00
15/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	24	0	0	0	9,414.00
15/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	288	0	0	0	9,414.00
15/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5122	5	5	5	0.00
15/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2732	3	3	3	0.00
15/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3594	4	4	4	0.00
15/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	40	0	0	0	3,000.00
15/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5487	6	5	6	0.00
15/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	663	1	1	1	2,500.00
15/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1278	1	1	1	0.00
15/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1022	1	1	1	2,500.00
15/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	59	0	0	0	2,000.00
15/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4313	4	4	4	0.00
15/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1868	2	2	2	0.00
15/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1340	1	1	1	0.00
15/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6526	7	7	7	0.00
15/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	352	0	0	0	14,160.00
15/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	182	0	0	0	1,000.00
15/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1309	1	1	1	0.00
15/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	644	1	1	1	5,500.00
15/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	763	1	1	1	3,000.00
15/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	231	0	0	0	2,500.00
15/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8162	8	8	8	0.00
15/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2685	3	3	3	0.00
15/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	742	1	1	1	3,000.00
15/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6650	7	7	7	0.00
15/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3648	4	4	4	0.00
15/10/2020	2030 On 04-February-21			Bond Future	9.67	90.2115	90.3124	90.2115	0.00
15/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	375	0	0	0	1,600.00
15/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	498	0	0	0	1,000.00
15/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1591	2	2	2	0.00
15/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1492	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	490	0	0	0	800.00
15/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1571	2	2	2	0.00
15/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1653	2	2	2	1,600.00
15/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1551	2	2	2	0.00
15/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1044	1	1	1	800.00
15/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4514	4	5	4	0.00
15/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1659	2	2	2	1,800.00
15/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5678	6	6	6	0.00
15/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4609	5	5	5	0.00
15/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8131	8	8	8	0.00
15/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4458	5	4	5	0.00
15/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4496	5	4	5	0.00
15/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4310	4	4	4	0.00
15/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9005	9	9	9	0.00
15/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4421	4	4	4	0.00
15/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8078	8	8	8	0.00
15/10/2020	2030 On 06-May-21			Bond Future	9.89	91.1861	91.2877	91.1861	0.00
15/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6131	6	6	6	0.00
15/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1686	2	2	2	0.00
15/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9667	10	10	10	0.00
15/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	403	0	0	0	700.00
15/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3808	4	4	4	0.00
15/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3467	3	3	3	0.00
15/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9706	10	10	10	0.00
15/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1816	2	2	2	0.00
15/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9745	10	10	10	0.00
15/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	696	1	1	1	0.00
15/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5511	6	6	6	700.00
15/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11492	12	11	12	0.00
15/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3328	3	3	3	700.00
15/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	712	1	1	1	0.00
15/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5776	6	6	6	0.00
15/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	704	1	1	1	0.00

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15/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3032	3	3	3	0.00
15/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1757	2	2	2	0.00
15/10/2020	2030 On 05-August-21			Bond Future	10.14	88.1816	88.2842	88.1816	0.00
15/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10059	10	10	10	0.00
15/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4179	4	4	4	0.00
15/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1810	2	2	2	600.00
15/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4208	4	4	4	0.00
15/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1050	1	1	1	600.00
15/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4238	4	4	4	0.00
15/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2736	3	3	3	0.00
15/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5435	6	5	6	0.00
15/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7441	8	7	8	0.00
15/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2778	3	3	3	0.00
15/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	650	1	1	1	600.00
15/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2757	3	3	3	0.00
15/10/2020	2030 On 04-November-21			Bond Future	10.39	89.0683	89.1720	89.0683	0.00
15/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1091	1	1	1	0.00
15/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	993	1	1	1	0.00
15/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1042	1	1	1	0.00
15/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2032 On 05-November-20			Bond Future	10.48	86.3006	86.2861	86.3006	121,103.00
15/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	110	0	0	0	0.00
15/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3700	4	4	4	0.00
15/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3276	3	3	3	0.00
15/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	115	0	0	0	0.00
15/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	3	0	0	0	3,000.00
15/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	54	0	0	0	3,000.00
15/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	22	0	0	0	1,000.00
15/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	0	0	1,000.00
15/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	105	0	0	0	0.00

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15/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4550	5	5	5	0.00
15/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8613	9	9	9	0.00
15/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9761	10	10	10	0.00
15/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	263	0	0	0	1,000.00
15/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6453	6	6	6	0.00
15/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4434	4	4	4	0.00
15/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5389	5	5	5	0.00
15/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4492	4	4	4	0.00
15/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	342	0	0	0	3,000.00
15/10/2020	2032 On 04-February-21			Bond Future	10.72	87.1509	87.1360	87.1509	2,500.00
15/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	240	0	0	0	800.00
15/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	863	1	1	1	0.00
15/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	545	1	1	1	800.00
15/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	887	1	1	1	0.00
15/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3488	4	3	4	0.00
15/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	875	1	1	1	0.00
15/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7472	7	7	7	0.00
15/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7421	7	7	7	0.00
15/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9259	9	9	9	0.00
15/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2916	3	3	3	800.00
15/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7523	8	8	8	0.00
15/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12291	12	12	12	0.00
15/10/2020	2032 On 06-May-21			Bond Future	10.96	83.9466	83.9310	83.9466	0.00
15/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2284	2	2	2	736.00
15/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7761	8	8	8	0.00
15/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9422	9	9	9	0.00
15/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7796	8	8	8	0.00
15/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7726	8	8	8	0.00
15/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1734	2	2	2	0.00
15/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1705	2	2	2	0.00
15/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1719	2	2	2	0.00
15/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1140	1	1	1	736.00
15/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5848	6	6	6	0.00

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15/10/2020	2032 On 05-August-21			Bond Future	11.21	84.8682	84.8524	84.8682	0.00
15/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4298	4	4	4	0.00
15/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4269	4	4	4	0.00
15/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4328	4	4	4	0.00
15/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3520	4	4	4	0.00
15/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3497	3	3	3	0.00
15/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3473	3	3	3	0.00
15/10/2020	2032 On 04-November-21			Bond Future	11.48	81.5784	81.5626	81.5784	0.00
15/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1065	1	1	1	0.00
15/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1166	1	1	1	0.00
15/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1115	1	1	1	0.00
15/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2033 On 05-November-20			Bond Future	94.03	93.9864	94.0280	93.9864	10,329.00
15/10/2020	2033 On 04-February-21			Bond Future	94.98	94.9358	94.9775	94.9358	0.00
15/10/2020	2033 On 06-May-21			Bond Future	94.81	94.7679	94.8095	94.7679	0.00
15/10/2020	2033 On 05-August-21			Bond Future	95.87	95.8302	95.8721	95.8302	0.00
15/10/2020	2033 On 04-November-21			Bond Future	95.64	95.5941	95.6366	95.5941	0.00
15/10/2020	2037 On 05-November-20			Bond Future	11.55	80.2580	80.2135	80.2580	145,388.00
15/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	7	0	0	0	0.00
15/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	6	0	0	0	0.00
15/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	7	0	0	0	0.00
15/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8986	9	9	9	0.00
15/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8846	9	9	9	0.00
15/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8916	9	9	9	0.00
15/10/2020	2037 On 04-February-21			Bond Future	11.79	76.7947	76.7495	76.7947	0.00
15/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4100	4	4	4	300.00
15/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	236	0	0	0	72.00
15/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10677	11	11	11	0.00
15/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1325	1	1	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
15/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	694	1	1	1	0.00
15/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	620	1	1	1	0.00
15/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	629	1	1	1	0.00
15/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3881	4	4	4	0.00
15/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	827	1	1	1	240.00
15/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	638	1	1	1	0.00
15/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10201	10	10	10	0.00
15/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3273	3	3	3	240.00
15/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9085	9	9	9	0.00
15/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	606	1	1	1	300.00
15/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7128	7	7	7	72.00
15/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9842	10	10	10	72.00
15/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10323	10	10	10	0.00
15/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10262	10	10	10	0.00
15/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14420	14	14	14	0.00
15/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3093	3	3	3	0.00
15/10/2020	2037 On 06-May-21			Bond Future	12.04	77.6247	77.5786	77.6247	0.00
15/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5492	6	5	6	0.00
15/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5525	6	6	6	0.00
15/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5558	6	6	6	0.00
15/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3393	3	3	3	0.00
15/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3372	3	3	3	0.00
15/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3414	3	3	3	0.00
15/10/2020	2037 On 05-August-21			Bond Future	12.31	74.2213	74.1746	74.2213	0.00
15/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4180	4	4	4	0.00
15/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4208	4	4	4	0.00
15/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4236	4	4	4	0.00
15/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4451	4	4	4	0.00
15/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4397	4	4	4	0.00
15/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4424	4	4	4	0.00
15/10/2020	2037 On 04-November-21			Bond Future	12.58	74.9672	74.9201	74.9672	0.00
15/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1236	1	1	1	0.00
15/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1287	1	1	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
15/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1185	1	1	1	0.00
15/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2038 On 05-November-20			Bond Future	105.69	106.0618	105.6860	106.0618	9,452.00
15/10/2020	2038 On 04-February-21			Bond Future	105.06	105.4373	105.0572	105.4373	1,685.00
15/10/2020	2038 On 06-May-21			Bond Future	106.22	106.6005	106.2159	106.6005	0.00
15/10/2020	2038 On 05-August-21			Bond Future	105.69	106.0748	105.6857	106.0748	0.00
15/10/2020	2038 On 04-November-21			Bond Future	106.77	107.1672	106.7742	107.1672	0.00
15/10/2020	2040 On 05-November-20			Bond Future	11.71	81.9898	81.9111	81.9898	75,000.00
15/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
15/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	4	0	0	0	0.00
15/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	3	0	0	0	2,000.00
15/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
15/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	0	0	2,380.00
15/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	5	0	0	0	0.00
15/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	901	1	1	1	0.00
15/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	5	0	0	0	0.00
15/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	160	0	0	0	2,380.00
15/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1457	2	1	2	0.00
15/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16178	16	16	16	0.00
15/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12089	12	12	12	0.00
15/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9618	10	10	10	0.00
15/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2248	2	2	2	2,000.00
15/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9694	10	10	10	0.00
15/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1525	2	2	2	2,000.00
15/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4853	5	5	5	0.00
15/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10302	10	10	10	0.00
15/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9769	10	10	10	0.00
15/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14263	14	14	14	0.00
15/10/2020	2040 On 04-February-21			Bond Future	11.96	78.2933	78.2135	78.2933	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
15/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	342	0	0	0	800.00
15/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3039	3	3	3	0.00
15/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	585	1	1	1	0.00
15/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	119	0	0	0	500.00
15/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	576	1	1	1	0.00
15/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	451	0	0	0	500.00
15/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2567	3	3	3	0.00
15/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	139	0	0	0	800.00
15/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	593	1	1	1	0.00
15/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17849	18	18	18	0.00
15/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4987	5	5	5	500.00
15/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11085	11	11	11	0.00
15/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12167	12	12	12	0.00
15/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17199	17	17	17	0.00
15/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13369	13	13	13	0.00
15/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10954	11	11	11	0.00
15/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11020	11	11	11	0.00
15/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4383	4	4	4	800.00
15/10/2020	2040 On 06-May-21			Bond Future	12.20	79.1396	79.0586	79.1396	0.00
15/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5240	5	5	5	0.00
15/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5207	5	5	5	0.00
15/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5272	5	5	5	0.00
15/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3950	4	4	4	0.00
15/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3925	4	4	4	0.00
15/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3899	4	4	4	0.00
15/10/2020	2040 On 05-August-21			Bond Future	12.47	75.5025	75.4204	75.5025	0.00
15/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12426	13	12	13	0.00
15/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2121	2	2	2	900.00
15/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4463	5	4	5	0.00
15/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4522	5	5	5	0.00
15/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1332	1	1	1	900.00
15/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4492	5	4	5	0.00
15/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4402	4	4	4	0.00

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15/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4429	4	4	4	0.00
15/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10166	10	10	10	0.00
15/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	881	1	1	1	900.00
15/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4457	4	4	4	0.00
15/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7659	8	8	8	0.00
15/10/2020	2040 On 04-November-21			Bond Future	12.74	76.2612	76.1785	76.2612	0.00
15/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	932	1	1	1	0.00
15/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	878	1	1	1	0.00
15/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	825	1	1	1	0.00
15/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2044 On 05-November-20			Bond Future	11.78	78.5900	78.4479	78.5900	47,251.00
15/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	4	0	0	0	0.00
15/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
15/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
15/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	523	1	1	1	0.00
15/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	4	0	0	0	0.00
15/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	611	1	1	1	0.00
15/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
15/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	158	0	0	0	0.00
15/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
15/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
15/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
15/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	4	0	0	0	0.00
15/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
15/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	248	0	0	0	0.00
15/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
15/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12585	12	13	12	0.00
15/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9979	10	10	10	0.00
15/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18394	18	18	18	0.00
15/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12424	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4267	4	4	4	1,815.00
15/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2886	3	3	3	1,815.00
15/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22781	23	23	23	0.00
15/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9902	10	10	10	0.00
15/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18846	19	19	19	0.00
15/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13074	13	13	13	0.00
15/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15074	15	15	15	0.00
15/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4935	5	5	5	525.00
15/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3128	3	3	3	300.00
15/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12992	13	13	13	0.00
15/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10056	10	10	10	0.00
15/10/2020	2044 On 04-February-21			Bond Future	12.02	74.9851	74.8413	74.9851	0.00
15/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	488	1	0	1	0.00
15/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	503	1	1	1	0.00
15/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	293	0	0	0	0.00
15/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	984	1	1	1	0.00
15/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	444	0	0	0	0.00
15/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	145	0	0	0	265.00
15/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	496	1	0	1	0.00
15/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12342	12	12	12	265.00
15/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17175	17	17	17	0.00
15/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8779	9	9	9	265.00
15/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11852	12	12	12	0.00
15/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11922	12	12	12	0.00
15/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14169	14	14	14	0.00
15/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11783	12	12	12	0.00
15/10/2020	2044 On 06-May-21			Bond Future	12.26	75.7956	75.6500	75.7956	0.00
15/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5110	5	5	5	0.00
15/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5078	5	5	5	0.00
15/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5268	5	5	5	0.00
15/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5047	5	5	5	0.00
15/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2166	2	2	2	3,100.00
15/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3502	4	4	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
15/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5682	6	6	6	3,100.00
15/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7860	8	8	8	0.00
15/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4061	4	4	4	0.00
15/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3910	4	4	4	3,100.00
15/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4087	4	4	4	0.00
15/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4036	4	4	4	0.00
15/10/2020	2044 On 05-August-21			Bond Future	12.52	72.2470	72.0997	72.2470	0.00
15/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4698	5	5	5	0.00
15/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4727	5	5	5	0.00
15/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4668	5	5	5	0.00
15/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4285	4	4	4	0.00
15/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4258	4	4	4	0.00
15/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4232	4	4	4	0.00
15/10/2020	2044 On 04-November-21			Bond Future	12.78	72.9730	72.8242	72.9730	0.00
15/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	575	1	1	1	0.00
15/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	682	1	1	1	0.00
15/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	628	1	1	1	0.00
15/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
15/10/2020	2046 On 05-November-20			Bond Future	93.71	93.7518	93.7147	93.7518	12,336.00
15/10/2020	2046 On 04-February-21			Bond Future	94.66	94.6988	94.6609	94.6988	3,975.00
15/10/2020	2046 On 06-May-21			Bond Future	93.92	93.9540	93.9154	93.9540	0.00
15/10/2020	2046 On 05-August-21			Bond Future	94.97	95.0074	94.9683	95.0074	0.00
15/10/2020	2046 On 04-November-21			Bond Future	94.14	94.1802	94.1407	94.1802	0.00
15/10/2020	2050 On 05-November-20			Bond Future	96.38	96.5118	96.3795	96.5118	11,373.00
15/10/2020	2050 On 04-February-21			Bond Future	95.46	95.5979	95.4639	95.5979	2,590.00
15/10/2020	2050 On 06-May-21			Bond Future	96.52	96.6526	96.5166	96.6526	0.00
15/10/2020	2050 On 05-August-21			Bond Future	95.67	95.8093	95.6717	95.8093	0.00
15/10/2020	2050 On 04-November-21			Bond Future	96.66	96.7960	96.6571	96.7960	0.00
15/10/2020	8607 On 21-December-26			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
15/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	AL37 On 05-November-20			Index Future	761.43	761.1840	761.4250	761.1840	0.00
15/10/2020	AL37 On 04-February-21			Index Future	768.93	768.6840	768.9250	768.6840	0.00
15/10/2020	AL37 On 06-May-21			Index Future	777.21	776.9720	777.2130	776.9720	0.00
15/10/2020	AL37 On 05-August-21			Index Future	785.65	785.4050	785.6470	785.4050	0.00
15/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
15/10/2020	AL7T On 05-November-20			Index Future	814.62	814.2570	814.6210	814.2570	0.00
15/10/2020	AL7T On 04-February-21			Index Future	822.65	822.2800	822.6450	822.2800	0.00
15/10/2020	AL7T On 06-May-21			Index Future	831.51	831.1460	831.5120	831.1460	0.00
15/10/2020	AL7T On 05-August-21			Index Future	840.54	840.1670	840.5350	840.1670	0.00
15/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
15/10/2020	ALBI On 05-November-20			Index Future	713.93	714.1100	713.9280	714.1100	226.00
15/10/2020	ALBI On 04-February-21			Index Future	720.96	721.1470	720.9600	721.1470	0.00
15/10/2020	ALBI On 06-May-21			Index Future	728.73	728.9230	728.7310	728.9230	0.00
15/10/2020	ALBI On 05-August-21			Index Future	736.64	736.8340	736.6390	736.8340	0.00
15/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
15/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C038 On 31-January-38			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
15/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C333 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
15/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2020	ES33 On 05-November-20			Bond Future	12.05	71.7088	71.8008	71.7088	350.00
15/10/2020	ES33 On 04-February-21			Bond Future	12.34	72.4154	72.5080	72.4154	0.00
15/10/2020	ES33 On 06-May-21			Bond Future	12.62	69.4220	69.5154	69.4220	0.00
15/10/2020	ES33 On 05-August-21			Bond Future	12.92	70.1843	70.2785	70.1843	0.00
15/10/2020	ES33 On 04-November-21			Bond Future	13.25	67.1169	67.2121	67.1169	0.00
15/10/2020	ES42 On 05-November-20			Bond Future	12.58	70.3798	70.2855	70.3798	4,789.00
15/10/2020	ES42 On 04-February-21			Bond Future	12.86	71.0733	70.9778	71.0733	0.00
15/10/2020	ES42 On 06-May-21			Bond Future	13.14	67.5820	67.4851	67.5820	0.00
15/10/2020	ES42 On 05-August-21			Bond Future	13.44	68.3244	68.2264	68.3244	0.00
15/10/2020	ES42 On 04-November-21			Bond Future	13.75	64.7544	64.6555	64.7544	0.00
15/10/2020	GOVI On 05-November-20			GOVI	705.21	705.4370	705.2110	705.4370	1,007.00
15/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	326390	32	33	32	0.00
15/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	326190	32	33	32	0.00
15/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	326290	32	33	32	0.00
15/10/2020	GOVI On 04-February-21			GOVI	712.16	712.3880	712.1570	712.3880	0.00
15/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	387830	39	39	39	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
15/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	387930	39	39	39	0.00
15/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	388030	39	39	39	0.00
15/10/2020	GOVI On 06-May-21			GOVI	719.83	720.0690	719.8330	720.0690	0.00
15/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	411630	41	41	41	0.00
15/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	411430	41	41	41	0.00
15/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	411530	41	41	41	0.00
15/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-August-21			GOVI	727.65	727.8850	727.6450	727.8850	0.00
15/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	84950	9	8	9	0.00
15/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	85050	9	9	9	0.00
15/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	85150	9	9	9	0.00
15/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
15/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
15/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
15/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2020	IGOV On 05-November-20			Index Future	257.18	257.1970	257.1750	257.1970	1,105.00
15/10/2020	IGOV On 04-February-21			Index Future	259.77	259.7950	259.7720	259.7950	0.00
15/10/2020	IGOV On 06-May-21			Index Future	262.64	262.6600	262.6350	262.6600	0.00
15/10/2020	IGOV On 05-August-21			Index Future	265.55	265.5730	265.5470	265.5730	0.00
15/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
15/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
15/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1400	92.1300	92.1400	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
15/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.19	90.2100	90.1900	90.2100	0.00
15/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.02	89.0600	89.0200	89.0600	0.00
15/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.18	90.2100	90.1800	90.2100	51.00
15/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.49	89.5200	89.4900	89.5200	0.00
15/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.48	89.5100	89.4800	89.5100	0.00
15/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.51	92.5300	92.5100	92.5300	0.00
15/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.93	92.9500	92.9300	92.9500	0.00
15/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.28	85.3000	85.2800	85.3000	0.00
15/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.83	90.8500	90.8300	90.8500	0.00
15/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.07	78.9900	79.0700	78.9900	0.00
15/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.70	75.6200	75.7000	75.6200	0.00
15/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.23	74.1500	74.2300	74.1500	0.00
15/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.40	76.3200	76.4000	76.3200	0.00
15/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.57	80.4800	80.5700	80.4800	0.00
15/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.18	79.0900	79.1800	79.0900	0.00
15/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.42	81.3200	81.4200	81.3200	0.00
15/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.40	87.2900	87.4000	87.2900	0.00
15/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.97	87.8600	87.9700	87.8600	0.00
15/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.15	81.0400	81.1500	81.0400	0.00
15/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.20	89.0900	89.2000	89.0900	0.00
15/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6550	96.6550	96.6550	0.00
15/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.30	96.6700	96.7000	96.6700	0.00
15/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.18	96.7850	96.8250	96.7850	30,010.00
15/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.16	96.8000	96.8400	96.8000	0.00
15/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.11	96.8300	96.8900	96.8300	0.00
15/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.11	96.8450	96.8950	96.8450	0.00
15/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.15	96.8100	96.8500	96.8100	0.00
15/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.29	96.6850	96.7150	96.6850	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.41	96.5750	96.5900	96.5750	0.00
15/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.46	96.5300	96.5400	96.5300	0.00
15/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.92	96.0850	96.0850	96.0850	0.00
15/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.26	95.7650	95.7450	95.7650	0.00
15/10/2020	R023 On 05-November-20			Bond Future	4.48	108.5925	108.5945	108.5925	33,416.00
15/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6488	6	6	6	0.00
15/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6509	7	7	7	0.00
15/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6467	6	6	6	0.00
15/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 04-February-21			Bond Future	4.55	109.6625	109.6642	109.6625	0.00
15/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3491	3	3	3	0.00
15/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3530	4	4	4	0.00
15/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3510	4	4	4	0.00
15/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	2	0	0	0	0.00
15/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	2	0	0	0	0.00
15/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	2	0	0	0	0.00
15/10/2020	R023 On 06-May-21			Bond Future	4.58	106.9384	106.9397	106.9384	0.00
15/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5126	5	5	5	0.00
15/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5159	5	5	5	0.00
15/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5143	5	5	5	0.00
15/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 05-August-21			Bond Future	4.61	108.1120	108.1131	108.1120	0.00
15/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1324	1	1	1	0.00
15/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1312	1	1	1	0.00
15/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1300	1	1	1	0.00
15/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	258	0	0	0	0.00
15/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	261	0	0	0	0.00
15/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	254	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
15/10/2020	R023 On 04-November-21			Bond Future	4.71	105.2942	105.2955	105.2942	0.00
15/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	243	0	0	0	0.00
15/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	256	0	0	0	0.00
15/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	269	0	0	0	0.00
15/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 05-November-20			Bond Future	11.27	85.0113	84.9041	85.0113	102,027.00
15/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	53	0	0	0	0.00
15/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	55	0	0	0	0.00
15/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	50	0	0	0	0.00
15/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6178	6	6	6	0.00
15/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6112	6	6	6	0.00
15/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6047	6	6	6	0.00
15/10/2020	R035 On 04-February-21			Bond Future	11.52	85.8489	85.7404	85.8489	0.00
15/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	694	1	1	1	0.00
15/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	619	1	1	1	0.00
15/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	610	1	1	1	0.00
15/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2451	3	2	3	0.00
15/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	601	1	1	1	0.00
15/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10087	10	10	10	0.00
15/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10147	10	10	10	0.00
15/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9547	9	10	9	650.00
15/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4770	5	5	5	650.00
15/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10026	10	10	10	0.00
15/10/2020	R035 On 06-May-21			Bond Future	11.77	82.3010	82.1909	82.3010	0.00
15/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6210	6	6	6	0.00
15/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3681	4	4	4	0.00
15/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7759	8	8	8	0.00
15/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6282	6	6	6	0.00
15/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1096	1	1	1	793.00
15/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1924	2	2	2	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3071	3	3	3	0.00
15/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5079	5	5	5	0.00
15/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6246	6	6	6	0.00
15/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5712	6	6	6	793.00
15/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7727	8	8	8	0.00
15/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3652	4	4	4	793.00
15/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2949	3	3	3	0.00
15/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4952	5	5	5	1,650.00
15/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2294	2	2	2	1,650.00
15/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2967	3	3	3	0.00
15/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10643	11	11	11	0.00
15/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2931	3	3	3	0.00
15/10/2020	R035 On 05-August-21			Bond Future	12.03	83.2045	83.0931	83.2045	0.00
15/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55114	55	55	55	0.00
15/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54998	55	55	55	0.00
15/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55231	55	55	55	0.00
15/10/2020	R035 On 04-November-21			Bond Future	12.31	79.5687	79.4562	79.5687	0.00
15/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1100	1	1	1	0.00
15/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1153	1	1	1	0.00
15/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1048	1	1	1	0.00
15/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 05-November-20			Bond Future	7.18	120.2319	120.2698	120.2319	85,999.00
15/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7624	8	8	8	0.00
15/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	423	0	0	0	1,200.00
15/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7574	8	8	8	0.00
15/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1957	2	2	2	80.00
15/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6036	6	6	6	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
15/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10527	10	11	10	0.00
15/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3537	4	4	4	0.00
15/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	24	0	0	0	80.00
15/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4331	4	4	4	1,200.00
15/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7525	7	8	7	0.00
15/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	47	0	0	0	0.00
15/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3727	4	4	4	0.00
15/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	240	0	0	0	0.00
15/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	2	0	0	0	0.00
15/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	20	0	0	0	0.00
15/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1376	1	1	1	0.00
15/10/2020	R186 On 04-February-21			Bond Future	7.36	116.1384	116.1762	116.1384	0.00
15/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4652	5	5	5	0.00
15/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4077	4	4	4	0.00
15/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4730	5	5	5	0.00
15/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4691	5	5	5	0.00
15/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	660	1	1	1	0.00
15/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	843	1	1	1	15,177.00
15/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	670	1	1	1	0.00
15/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	679	1	1	1	0.00
15/10/2020	R186 On 06-May-21			Bond Future	7.53	117.3922	117.4299	117.3922	0.00
15/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14563	15	15	15	0.00
15/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14522	14	15	14	0.00
15/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14482	14	14	14	0.00
15/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	20	0	0	0	0.00
15/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	21	0	0	0	0.00
15/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	20	0	0	0	0.00
15/10/2020	R186 On 05-August-21			Bond Future	7.73	113.3991	113.4370	113.3991	0.00
15/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5062	5	5	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
15/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5096	5	5	5	0.00
15/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5130	5	5	5	0.00
15/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1027	1	1	1	0.00
15/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1047	1	1	1	0.00
15/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1037	1	1	1	0.00
15/10/2020	R186 On 04-November-21			Bond Future	7.95	114.5398	114.5783	114.5398	0.00
15/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	706	1	1	1	0.00
15/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	662	1	1	1	0.00
15/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	618	1	1	1	0.00
15/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R197 On 05-November-20			Bond Future	315.33	315.2531	315.3257	315.2531	2,902.00
15/10/2020	R197 On 04-February-21			Bond Future	310.66	310.5905	310.6629	310.5905	0.00
15/10/2020	R197 On 06-May-21			Bond Future	314.09	314.0167	314.0885	314.0167	0.00
15/10/2020	R197 On 05-August-21			Bond Future	309.61	309.5373	309.6094	309.5373	0.00
15/10/2020	R197 On 04-November-21			Bond Future	312.80	312.7246	312.7979	312.7246	0.00
15/10/2020	R202 On 05-November-20			Bond Future	212.33	212.0455	212.3314	212.0455	6,003.00
15/10/2020	R202 On 04-February-21			Bond Future	210.31	210.0196	210.3075	210.0196	1,904.00
15/10/2020	R202 On 06-May-21			Bond Future	212.63	212.3360	212.6263	212.3360	0.00
15/10/2020	R202 On 05-August-21			Bond Future	210.76	210.4671	210.7604	210.4671	0.00
15/10/2020	R202 On 04-November-21			Bond Future	212.93	212.6348	212.9312	212.6348	0.00
15/10/2020	R208 On 05-November-20			Bond Future	3.45	102.0258	102.0137	102.0258	7,525.00
15/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	517	1	1	1	0.00
15/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	513	1	1	1	0.00
15/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	509	1	1	1	0.00
15/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R209 On 05-November-20			Bond Future	11.03	65.5702	65.6640	65.5702	28,027.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	37	0	0	0	0.00
15/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	41	0	0	0	0.00
15/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	39	0	0	0	0.00
15/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5860	6	6	6	0.00
15/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5801	6	6	6	0.00
15/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5919	6	6	6	0.00
15/10/2020	R209 On 04-February-21			Bond Future	11.24	66.2163	66.3107	66.2163	0.00
15/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	961	1	1	1	0.00
15/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	973	1	1	1	0.00
15/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	949	1	1	1	0.00
15/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7349	7	7	7	0.00
15/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7301	7	7	7	0.00
15/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7253	7	7	7	0.00
15/10/2020	R209 On 06-May-21			Bond Future	11.46	63.7908	63.8859	63.7908	2,975.00
15/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1408	1	1	1	5,825.00
15/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3293	3	3	3	0.00
15/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6027	6	6	6	0.00
15/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6091	6	6	6	0.00
15/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6123	6	6	6	0.00
15/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6059	6	6	6	0.00
15/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2327	2	2	2	0.00
15/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2298	2	2	2	0.00
15/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2284	2	2	2	8,150.00
15/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2312	2	2	2	0.00
15/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4360	4	4	4	8,150.00
15/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7995	8	8	8	0.00
15/10/2020	R209 On 05-August-21			Bond Future	11.68	64.4912	64.5873	64.4912	0.00
15/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4136	4	4	4	0.00
15/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4110	4	4	4	0.00
15/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4162	4	4	4	0.00
15/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3573	4	4	4	0.00
15/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3551	4	4	4	0.00
15/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3528	4	4	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
15/10/2020	R209 On 04-November-21			Bond Future	11.92	62.0009	62.0980	62.0009	0.00
15/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1278	1	1	1	0.00
15/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1185	1	1	1	0.00
15/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1232	1	1	1	0.00
15/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R210 On 05-November-20			Bond Future	187.36	187.2780	187.3569	187.2780	1,861.00
15/10/2020	R210 On 04-February-21			Bond Future	189.25	189.1698	189.2488	189.1698	644.00
15/10/2020	R210 On 06-May-21			Bond Future	188.62	188.5437	188.6229	188.5437	0.00
15/10/2020	R210 On 05-August-21			Bond Future	190.74	190.6574	190.7372	190.6574	0.00
15/10/2020	R210 On 04-November-21			Bond Future	189.96	189.8841	189.9648	189.8841	0.00
15/10/2020	R212 On 05-November-20			Bond Future	170.61	170.5561	170.6135	170.5561	6,889.00
15/10/2020	R212 On 04-February-21			Bond Future	170.04	169.9819	170.0393	169.9819	0.00
15/10/2020	R212 On 06-May-21			Bond Future	171.91	171.8572	171.9144	171.8572	0.00
15/10/2020	R212 On 05-August-21			Bond Future	171.51	171.4530	171.5107	171.4530	0.00
15/10/2020	R212 On 04-November-21			Bond Future	173.28	173.2189	173.2774	173.2189	0.00
15/10/2020	R213 On 05-November-20			Bond Future	9.96	82.5845	82.5701	82.5845	16,600.00
15/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	397	0	0	0	0.00
15/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	411	0	0	0	0.00
15/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	426	0	0	0	0.00
15/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2375	2	2	2	0.00
15/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2461	2	2	2	0.00
15/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2418	2	2	2	0.00
15/10/2020	R213 On 04-February-21			Bond Future	10.18	83.3983	83.3834	83.3983	0.00
15/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1216	1	1	1	0.00
15/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1200	1	1	1	0.00
15/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1185	1	1	1	0.00
15/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5550	6	6	6	0.00
15/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5592	6	6	6	0.00
15/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5509	6	6	6	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
15/10/2020	R213 On 06-May-21			Bond Future	10.40	80.7691	80.7537	80.7691	0.00
15/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8416	8	8	8	0.00
15/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8452	8	8	8	0.00
15/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8381	8	8	8	0.00
15/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1099	1	1	1	0.00
15/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1089	1	1	1	0.00
15/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1078	1	1	1	0.00
15/10/2020	R213 On 05-August-21			Bond Future	10.63	81.6556	81.6399	81.6556	0.00
15/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4135	4	4	4	0.00
15/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4107	4	4	4	0.00
15/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4079	4	4	4	0.00
15/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3024	3	3	3	0.00
15/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3046	3	3	3	0.00
15/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3003	3	3	3	0.00
15/10/2020	R213 On 04-November-21			Bond Future	10.89	78.9494	78.9336	78.9494	0.00
15/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1024	1	1	1	0.00
15/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1072	1	1	1	0.00
15/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	976	1	1	1	0.00
15/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R214 On 05-November-20			Bond Future	11.43	62.7309	62.6360	62.7309	17,463.00
15/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	21	0	0	0	0.00
15/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	22	0	0	0	0.00
15/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	20	0	0	0	0.00
15/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6924	7	7	7	0.00
15/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6862	7	7	7	0.00
15/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6800	7	7	7	0.00
15/10/2020	R214 On 04-February-21			Bond Future	11.65	63.3490	63.2530	63.3490	0.00
15/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	790	1	1	1	0.00
15/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	811	1	1	1	0.00
15/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	801	1	1	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
15/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8354	8	8	8	0.00
15/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8302	8	8	8	0.00
15/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8407	8	8	8	0.00
15/10/2020	R214 On 06-May-21			Bond Future	11.86	60.7556	60.6583	60.7556	0.00
15/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5035	5	5	5	0.00
15/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5006	5	5	5	0.00
15/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4976	5	5	5	0.00
15/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3066	3	3	3	0.00
15/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3084	3	3	3	0.00
15/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3048	3	3	3	0.00
15/10/2020	R214 On 05-August-21			Bond Future	12.09	61.4226	61.3240	61.4226	0.00
15/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3745	4	4	4	0.00
15/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3794	4	4	4	0.00
15/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3770	4	4	4	0.00
15/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4095	4	4	4	0.00
15/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4071	4	4	4	0.00
15/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4120	4	4	4	0.00
15/10/2020	R214 On 04-November-21			Bond Future	12.33	58.7646	58.6652	58.7646	0.00
15/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	720	1	1	1	0.00
15/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	674	1	1	1	0.00
15/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	628	1	1	1	0.00
15/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R248 On 05-November-20			Bond Future	11.73	77.5010	77.3884	77.5010	113,073.00
15/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	0	0	0.00
15/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	143	0	0	0	950.00
15/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
15/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
15/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
15/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12423	12	12	12	0.00
15/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12506	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12673	13	13	13	0.00
15/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12340	12	12	12	0.00
15/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5087	5	5	5	0.00
15/10/2020	R248 On 04-February-21			Bond Future	11.97	78.2646	78.1507	78.2646	0.00
15/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2361	2	2	2	2,590.00
15/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	905	1	1	1	2,590.00
15/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	593	1	1	1	0.00
15/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	602	1	1	1	0.00
15/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	611	1	1	1	0.00
15/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10899	11	11	11	0.00
15/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11036	11	11	11	0.00
15/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10968	11	11	11	0.00
15/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9149	9	9	9	0.00
15/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5362	5	5	5	0.00
15/10/2020	R248 On 06-May-21			Bond Future	12.20	74.6980	74.5824	74.6980	0.00
15/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	4991	5	5	5	0.00
15/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5054	5	5	5	0.00
15/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5023	5	5	5	0.00
15/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4145	4	4	4	0.00
15/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4119	4	4	4	0.00
15/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4172	4	4	4	0.00
15/10/2020	R248 On 05-August-21			Bond Future	12.44	75.5180	75.4012	75.5180	0.00
15/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4660	5	5	5	0.00
15/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4690	5	5	5	0.00
15/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4630	5	5	5	0.00
15/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4261	4	4	4	0.00
15/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4315	4	4	4	0.00
15/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4288	4	4	4	0.00
15/10/2020	R248 On 04-November-21			Bond Future	12.70	71.8678	71.7498	71.8678	0.00
15/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	683	1	1	1	0.00
15/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	792	1	1	1	0.00
15/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	738	1	1	1	0.00
15/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00

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15/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
15/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00