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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/10/2020 TO: 22/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	2025 On 05-November-20			Bond Future	144.73	144.7329	144.7315	144.7329	3,218.00
22/10/2020	2025 On 04-February-21			Bond Future	144.68	144.6775	144.6755	144.6775	170.00
22/10/2020	2025 On 06-May-21			Bond Future	146.26	146.2625	146.2598	146.2625	0.00
22/10/2020	2025 On 05-August-21			Bond Future	146.36	146.3613	146.3584	146.3613	0.00
22/10/2020	2025 On 04-November-21			Bond Future	147.86	147.8628	147.8600	147.8628	0.00
22/10/2020	2029 On 05-November-20			Bond Future	100.56	100.9021	100.5623	100.9021	3,729.00
22/10/2020	2029 On 04-February-21			Bond Future	101.57	101.9144	101.5709	101.9144	1,206.00
22/10/2020	2029 On 06-May-21			Bond Future	101.54	101.8920	101.5443	101.8920	0.00
22/10/2020	2029 On 05-August-21			Bond Future	102.67	103.0265	102.6748	103.0265	0.00
22/10/2020	2029 On 04-November-21			Bond Future	102.58	102.9344	102.5791	102.9344	0.00
22/10/2020	2030 On 05-November-20			Bond Future	9.28	94.2594	94.3605	94.2594	93,017.00
22/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	4033	4	4	4	0.00
22/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	146	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2156	2	2	2	0.00
22/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	4	0	0	0	1,000.00
22/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	372	0	0	0	1,000.00
22/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1232	1	1	1	0.00
22/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	72	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2385	2	2	2	0.00
22/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2111	2	2	2	0.00
22/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1643	2	2	2	0.00
22/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1267	1	1	1	0.00
22/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4399	4	4	4	0.00
22/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1302	1	1	1	0.00
22/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2338	2	2	2	0.00
22/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	154	0	0	0	14,160.00
22/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3363	3	3	3	0.00
22/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	773	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
22/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6558	6	7	6	0.00
22/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	5	0	0	0	14,160.00
22/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	18	0	0	0	9,414.00
22/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	356	0	0	0	9,414.00
22/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	6033	6	6	6	0.00
22/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1835	2	2	2	0.00
22/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2646	3	3	3	0.00
22/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	3	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4516	5	5	5	0.00
22/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	243	0	0	0	2,500.00
22/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	627	1	1	1	0.00
22/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	453	1	0	1	2,500.00
22/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	6	0	0	0	2,000.00
22/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3348	3	3	3	0.00
22/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1079	1	1	1	0.00
22/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	671	1	1	1	0.00
22/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5558	6	6	6	0.00
22/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	97	0	0	0	14,160.00
22/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	37	0	0	0	1,000.00
22/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	649	1	1	1	0.00
22/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	233	0	0	0	5,500.00
22/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	297	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	52	0	0	0	2,500.00
22/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7197	7	7	7	0.00
22/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1792	2	2	2	0.00
22/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	286	0	0	0	3,000.00
22/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5683	6	6	6	0.00
22/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2698	3	3	3	0.00
22/10/2020	2030 On 04-February-21			Bond Future	9.50	91.1778	91.2795	91.1778	9,261.00
22/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	427	0	0	0	1,600.00
22/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	570	1	1	1	1,000.00
22/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1868	2	2	2	0.00
22/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1754	2	2	2	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
22/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	561	1	1	1	800.00
22/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1845	2	2	2	0.00
22/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1939	2	2	2	1,600.00
22/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1822	2	2	2	0.00
22/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1232	1	1	1	800.00
22/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5122	5	5	5	0.00
22/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1300	1	1	1	1,800.00
22/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4899	5	5	5	0.00
22/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3905	4	4	4	0.00
22/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7235	7	7	7	0.00
22/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3765	4	4	4	0.00
22/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3799	4	4	4	0.00
22/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3629	4	4	4	0.00
22/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8090	8	8	8	0.00
22/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3730	4	4	4	0.00
22/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7183	7	7	7	0.00
22/10/2020	2030 On 06-May-21			Bond Future	9.71	92.1558	92.2581	92.1558	0.00
22/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6846	7	7	7	0.00
22/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	2001	2	2	2	0.00
22/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10472	10	10	10	0.00
22/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	482	0	0	0	700.00
22/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4349	4	4	4	0.00
22/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3975	4	4	4	0.00
22/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10512	10	11	10	0.00
22/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2151	2	2	2	0.00
22/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10552	10	11	10	0.00
22/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	534	1	1	1	0.00
22/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4876	5	5	5	700.00
22/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10600	11	11	11	0.00
22/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2866	3	3	3	700.00
22/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	546	1	1	1	0.00
22/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5121	5	5	5	0.00
22/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	540	1	1	1	0.00

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22/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2603	3	3	3	0.00
22/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1502	2	2	2	0.00
22/10/2020	2030 On 05-August-21			Bond Future	9.95	89.1550	89.2583	89.1550	0.00
22/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10857	11	11	11	0.00
22/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4719	5	5	5	0.00
22/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2124	2	2	2	600.00
22/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4752	5	5	5	0.00
22/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1210	1	1	1	600.00
22/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4784	5	5	5	0.00
22/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2309	2	2	2	0.00
22/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4775	5	5	5	0.00
22/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6627	7	7	7	0.00
22/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2345	2	2	2	0.00
22/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	474	0	0	0	600.00
22/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2327	2	2	2	0.00
22/10/2020	2030 On 04-November-21			Bond Future	10.19	90.0478	90.1522	90.0478	0.00
22/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	2071	2	2	2	0.00
22/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1973	2	2	2	0.00
22/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	2022	2	2	2	0.00
22/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 05-November-20			Bond Future	10.29	87.0024	87.4083	87.0024	121,458.00
22/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	116	0	0	0	0.00
22/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4612	4	5	4	0.00
22/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	4135	4	4	4	0.00
22/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	122	0	0	0	0.00
22/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	1	0	0	0	3,000.00
22/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	49	0	0	0	3,000.00
22/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	16	0	0	0	1,000.00
22/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
22/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	109	0	0	0	0.00

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22/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3432	4	3	4	0.00
22/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7489	8	7	8	0.00
22/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8638	9	9	9	0.00
22/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	53	0	0	0	1,000.00
22/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5325	6	5	6	0.00
22/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3319	4	3	4	0.00
22/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4261	5	4	5	0.00
22/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3375	4	3	4	0.00
22/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	78	0	0	0	3,000.00
22/10/2020	2032 On 04-February-21			Bond Future	10.52	87.8536	88.2632	87.8536	2,670.00
22/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	283	0	0	0	800.00
22/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1024	1	1	1	0.00
22/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	647	1	1	1	800.00
22/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1052	1	1	1	0.00
22/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	4009	4	4	4	0.00
22/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1038	1	1	1	0.00
22/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6507	7	7	7	0.00
22/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6458	7	6	7	0.00
22/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8233	9	8	9	0.00
22/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2309	2	2	2	800.00
22/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6557	7	7	7	0.00
22/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11207	12	11	12	0.00
22/10/2020	2032 On 06-May-21			Bond Future	10.75	84.6503	85.0639	84.6503	0.00
22/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2748	3	3	3	736.00
22/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8587	8	9	8	0.00
22/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10330	10	10	10	0.00
22/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8624	8	9	8	0.00
22/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8550	8	9	8	0.00
22/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1426	2	1	2	0.00
22/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1400	2	1	2	0.00
22/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1413	2	1	2	0.00
22/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	915	1	1	1	736.00
22/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5180	5	5	5	0.00

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22/10/2020	2032 On 05-August-21			Bond Future	11.00	85.5732	85.9911	85.5732	0.00
22/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4911	5	5	5	0.00
22/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4879	5	5	5	0.00
22/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4944	5	5	5	0.00
22/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	2991	3	3	3	0.00
22/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2971	3	3	3	0.00
22/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2951	3	3	3	0.00
22/10/2020	2032 On 04-November-21			Bond Future	11.26	82.2870	82.7092	82.2870	0.00
22/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2211	2	2	2	0.00
22/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2312	2	2	2	0.00
22/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2262	2	2	2	0.00
22/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2033 On 05-November-20			Bond Future	94.42	94.3748	94.4164	94.3748	9,139.00
22/10/2020	2033 On 04-February-21			Bond Future	95.36	95.3216	95.3633	95.3216	0.00
22/10/2020	2033 On 06-May-21			Bond Future	95.19	95.1507	95.1925	95.1507	0.00
22/10/2020	2033 On 05-August-21			Bond Future	96.25	96.2102	96.2523	96.2102	0.00
22/10/2020	2033 On 04-November-21			Bond Future	96.02	95.9740	96.0166	95.9740	0.00
22/10/2020	2037 On 05-November-20			Bond Future	11.33	80.8873	81.5194	80.8873	131,861.00
22/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	4	0	0	0	0.00
22/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	3	0	0	0	0.00
22/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	4	0	0	0	0.00
22/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7678	8	8	8	0.00
22/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7537	8	8	8	0.00
22/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7607	8	8	8	0.00
22/10/2020	2037 On 04-February-21			Bond Future	11.57	77.4247	78.0626	77.4247	4,820.00
22/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4757	4	5	4	300.00
22/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	288	0	0	0	72.00
22/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11790	11	12	11	0.00
22/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1601	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	846	1	1	1	0.00
22/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	757	1	1	1	0.00
22/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4513	4	5	4	0.00
22/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	768	1	1	1	0.00
22/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1007	1	1	1	240.00
22/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	779	1	1	1	0.00
22/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9029	10	9	10	0.00
22/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2592	3	3	3	240.00
22/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7952	8	8	8	0.00
22/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9146	10	9	10	0.00
22/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	407	0	0	0	300.00
22/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6091	7	6	7	72.00
22/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8681	9	9	9	72.00
22/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9087	10	9	10	0.00
22/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13159	14	13	14	0.00
22/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2436	3	2	3	0.00
22/10/2020	2037 On 06-May-21			Bond Future	11.81	78.2556	78.8999	78.2556	0.00
22/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6284	6	6	6	0.00
22/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6319	6	6	6	0.00
22/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6355	6	6	6	0.00
22/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2866	3	3	3	0.00
22/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2847	3	3	3	0.00
22/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2885	3	3	3	0.00
22/10/2020	2037 On 05-August-21			Bond Future	12.07	74.8531	75.5043	74.8531	0.00
22/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4783	4	5	4	0.00
22/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4813	4	5	4	0.00
22/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4844	4	5	4	0.00
22/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3724	4	4	4	0.00
22/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3675	4	4	4	0.00
22/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3699	4	4	4	0.00
22/10/2020	2037 On 04-November-21			Bond Future	12.33	75.6022	76.2601	75.6022	0.00
22/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2576	2	3	2	0.00
22/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2627	2	3	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
22/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2525	2	3	2	0.00
22/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2038 On 05-November-20			Bond Future	105.45	105.6833	105.4498	105.6833	9,452.00
22/10/2020	2038 On 04-February-21			Bond Future	104.81	105.0476	104.8114	105.0476	1,685.00
22/10/2020	2038 On 06-May-21			Bond Future	105.96	106.1986	105.9594	106.1986	0.00
22/10/2020	2038 On 05-August-21			Bond Future	105.42	105.6604	105.4184	105.6604	0.00
22/10/2020	2038 On 04-November-21			Bond Future	106.50	106.7442	106.4996	106.7442	0.00
22/10/2020	2040 On 05-November-20			Bond Future	11.49	82.6828	83.3484	82.6828	72,588.00
22/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
22/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	3	0	0	0	0.00
22/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	1	0	0	0	2,000.00
22/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
22/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
22/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	3	0	0	0	0.00
22/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1262	1	1	1	0.00
22/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	3	0	0	0	0.00
22/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	200	0	0	0	2,380.00
22/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	2031	2	2	2	0.00
22/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14741	15	15	15	0.00
22/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10652	11	11	11	0.00
22/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8179	9	8	9	0.00
22/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1172	2	1	2	2,000.00
22/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8255	9	8	9	0.00
22/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	663	1	1	1	2,000.00
22/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3456	4	3	4	0.00
22/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	8863	10	9	10	0.00
22/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8330	9	8	9	0.00
22/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	12825	13	13	13	0.00
22/10/2020	2040 On 04-February-21			Bond Future	11.72	78.9875	79.6591	78.9875	10,547.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	441	0	0	0	800.00
22/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3644	3	4	3	0.00
22/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	746	1	1	1	0.00
22/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	154	0	0	0	500.00
22/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	735	1	1	1	0.00
22/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	578	0	1	0	500.00
22/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3106	3	3	3	0.00
22/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	181	0	0	0	800.00
22/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	757	1	1	1	0.00
22/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16440	17	16	17	0.00
22/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4080	4	4	4	500.00
22/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9799	10	10	10	0.00
22/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10848	11	11	11	0.00
22/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15795	16	16	16	0.00
22/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12022	13	12	13	0.00
22/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9672	10	10	10	0.00
22/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9735	10	10	10	0.00
22/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3542	4	4	4	800.00
22/10/2020	2040 On 06-May-21			Bond Future	11.96	79.8352	80.5137	79.8352	0.00
22/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	6083	6	6	6	0.00
22/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	6048	6	6	6	0.00
22/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	6118	6	6	6	0.00
22/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3335	4	3	4	0.00
22/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3313	4	3	4	0.00
22/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3291	4	3	4	0.00
22/10/2020	2040 On 05-August-21			Bond Future	12.22	76.1996	76.8854	76.1996	0.00
22/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13666	13	14	13	0.00
22/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2557	2	3	2	900.00
22/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5183	5	5	5	0.00
22/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5248	5	5	5	0.00
22/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1631	1	2	1	900.00
22/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5216	5	5	5	0.00
22/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3663	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
22/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3688	4	4	4	0.00
22/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9000	10	9	10	0.00
22/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	656	1	1	1	900.00
22/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3712	4	4	4	0.00
22/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6630	7	7	7	0.00
22/10/2020	2040 On 04-November-21			Bond Future	12.47	76.9622	77.6549	76.9622	0.00
22/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2409	2	2	2	0.00
22/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2355	2	2	2	0.00
22/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2301	2	2	2	0.00
22/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 05-November-20			Bond Future	11.56	79.3087	79.8744	79.3087	47,249.00
22/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	2	0	0	0	0.00
22/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	712	1	1	1	0.00
22/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	2	0	0	0	0.00
22/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	838	1	1	1	0.00
22/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
22/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	193	0	0	0	0.00
22/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
22/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
22/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	2	0	0	0	0.00
22/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
22/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	319	0	0	0	0.00
22/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
22/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11159	12	11	12	0.00
22/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	8551	9	9	9	0.00
22/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	16968	18	17	18	0.00
22/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	10997	12	11	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
22/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	2912	3	3	3	1,815.00
22/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1686	2	2	2	1,815.00
22/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21355	22	21	22	0.00
22/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8474	9	8	9	0.00
22/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17419	18	17	18	0.00
22/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	11647	12	12	12	0.00
22/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	13647	14	14	14	0.00
22/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3544	4	4	4	525.00
22/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1890	2	2	2	300.00
22/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	11566	12	12	12	0.00
22/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	8628	9	9	9	0.00
22/10/2020	2044 On 04-February-21			Bond Future	11.79	75.7054	76.2764	75.7054	0.00
22/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	617	1	1	1	0.00
22/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	636	1	1	1	0.00
22/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	373	0	0	0	0.00
22/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1229	1	1	1	0.00
22/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	562	0	1	0	0.00
22/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	186	0	0	0	265.00
22/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	627	1	1	1	0.00
22/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11025	12	11	12	265.00
22/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	15780	16	16	16	0.00
22/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7590	8	8	8	265.00
22/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10548	11	11	11	0.00
22/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	10616	11	11	11	0.00
22/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	12814	13	13	13	0.00
22/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10481	11	10	11	0.00
22/10/2020	2044 On 06-May-21			Bond Future	12.02	76.5180	77.0947	76.5180	0.00
22/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5932	6	6	6	0.00
22/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5898	6	6	6	0.00
22/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	6104	6	6	6	0.00
22/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5864	6	6	6	0.00
22/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2648	2	3	2	3,100.00
22/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	4162	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
22/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	4896	5	5	5	3,100.00
22/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	6897	7	7	7	0.00
22/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3436	4	3	4	0.00
22/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3302	4	3	4	3,100.00
22/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3459	4	3	4	0.00
22/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3413	4	3	4	0.00
22/10/2020	2044 On 05-August-21			Bond Future	12.27	72.9714	73.5543	72.9714	0.00
22/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5427	5	5	5	0.00
22/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5460	5	5	5	0.00
22/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5395	5	5	5	0.00
22/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3557	4	4	4	0.00
22/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3533	4	4	4	0.00
22/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3510	4	4	4	0.00
22/10/2020	2044 On 04-November-21			Bond Future	12.52	73.7016	74.2904	73.7016	0.00
22/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	2041	1	2	1	0.00
22/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	2148	2	2	2	0.00
22/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	2094	2	2	2	0.00
22/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
22/10/2020	2046 On 05-November-20			Bond Future	93.30	93.8835	93.2984	93.8835	12,336.00
22/10/2020	2046 On 04-February-21			Bond Future	94.23	94.8254	94.2341	94.8254	3,975.00
22/10/2020	2046 On 06-May-21			Bond Future	93.48	94.0749	93.4768	94.0749	0.00
22/10/2020	2046 On 05-August-21			Bond Future	94.52	95.1226	94.5176	95.1226	0.00
22/10/2020	2046 On 04-November-21			Bond Future	93.68	94.2926	93.6815	94.2926	0.00
22/10/2020	2050 On 05-November-20			Bond Future	94.95	95.9365	94.9469	95.9365	11,373.00
22/10/2020	2050 On 04-February-21			Bond Future	94.01	95.0100	94.0102	95.0100	2,590.00
22/10/2020	2050 On 06-May-21			Bond Future	95.04	96.0511	95.0398	96.0511	0.00
22/10/2020	2050 On 05-August-21			Bond Future	94.17	95.1939	94.1713	95.1939	0.00
22/10/2020	2050 On 04-November-21			Bond Future	95.14	96.1703	95.1371	96.1703	0.00
22/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	AL37 On 05-November-20			Index Future	766.36	765.9460	766.3590	765.9460	0.00
22/10/2020	AL37 On 04-February-21			Index Future	773.85	773.4400	773.8540	773.4400	0.00
22/10/2020	AL37 On 06-May-21			Index Future	782.14	781.7220	782.1360	781.7220	0.00
22/10/2020	AL37 On 05-August-21			Index Future	790.57	790.1470	790.5650	790.1470	0.00
22/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
22/10/2020	AL7T On 05-November-20			Index Future	824.22	822.1390	824.2240	822.1390	0.00
22/10/2020	AL7T On 04-February-21			Index Future	832.29	830.1830	832.2850	830.1830	0.00
22/10/2020	AL7T On 06-May-21			Index Future	841.19	839.0720	841.1930	839.0720	0.00
22/10/2020	AL7T On 05-August-21			Index Future	850.26	848.1150	850.2580	848.1150	0.00
22/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
22/10/2020	ALBI On 05-November-20			Index Future	722.77	719.9340	722.7690	719.9340	226.00
22/10/2020	ALBI On 04-February-21			Index Future	729.84	726.9780	729.8370	726.9780	0.00
22/10/2020	ALBI On 06-May-21			Index Future	737.65	734.7620	737.6490	734.7620	0.00
22/10/2020	ALBI On 05-August-21			Index Future	745.60	742.6810	745.5980	742.6810	0.00
22/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
22/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2020	ES33 On 05-November-20			Bond Future	11.82	72.5077	72.9627	72.5077	350.00
22/10/2020	ES33 On 04-February-21			Bond Future	12.10	73.2171	73.6763	73.2171	0.00
22/10/2020	ES33 On 06-May-21			Bond Future	12.37	70.2270	70.6908	70.2270	0.00
22/10/2020	ES33 On 05-August-21			Bond Future	12.67	70.9927	71.4614	70.9927	0.00
22/10/2020	ES33 On 04-November-21			Bond Future	12.98	67.9306	68.4041	67.9306	0.00
22/10/2020	ES42 On 05-November-20			Bond Future	12.37	71.0478	71.4861	71.0478	4,789.00
22/10/2020	ES42 On 04-February-21			Bond Future	12.63	71.7429	72.1852	71.7429	0.00
22/10/2020	ES42 On 06-May-21			Bond Future	12.91	68.2534	68.7002	68.2534	0.00
22/10/2020	ES42 On 05-August-21			Bond Future	13.19	68.9979	69.4494	68.9979	0.00
22/10/2020	ES42 On 04-November-21			Bond Future	13.49	65.4319	65.8881	65.4319	0.00
22/10/2020	GOVI On 05-November-20			GOVI	713.83	711.1050	713.8320	711.1050	254.00
22/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	240180	27	24	27	0.00
22/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	239980	27	24	27	0.00
22/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	240080	27	24	27	0.00
22/10/2020	GOVI On 04-February-21			GOVI	720.81	718.0630	720.8130	718.0630	942.00
22/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	301270	33	30	33	0.00
22/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	301370	33	30	33	0.00
22/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	301470	33	30	33	0.00
22/10/2020	GOVI On 06-May-21			GOVI	728.53	725.7510	728.5280	725.7510	0.00
22/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	498580	47	50	47	0.00
22/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	498380	47	50	47	0.00
22/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	498480	47	50	47	0.00
22/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21			GOVI	736.38	733.5740	736.3790	733.5740	0.00
22/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	172290	14	17	14	0.00
22/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	172390	14	17	14	0.00
22/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	172490	14	17	14	0.00
22/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
22/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2020	IGOV On 05-November-20			Index Future	257.36	257.7770	257.3630	257.7770	464.00
22/10/2020	IGOV On 04-February-21			Index Future	259.94	260.3640	259.9440	260.3640	546.00
22/10/2020	IGOV On 06-May-21			Index Future	262.79	263.2150	262.7890	263.2150	0.00
22/10/2020	IGOV On 05-August-21			Index Future	265.68	266.1140	265.6840	266.1140	0.00
22/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
22/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
22/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	0.00
22/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.01	89.0000	89.0100	89.0000	0.00
22/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.15	90.1500	90.1500	90.1500	51.00
22/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.45	89.4500	89.4500	89.4500	0.00
22/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
22/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.45	92.4400	92.4500	92.4400	0.00
22/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.85	92.8300	92.8500	92.8300	0.00
22/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.18	85.1400	85.1800	85.1400	0.00
22/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.70	90.6500	90.7000	90.6500	0.00
22/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.60	78.6000	78.6000	78.6000	0.00
22/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.20	75.2000	75.2000	75.2000	0.00
22/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.70	73.6900	73.7000	73.6900	0.00
22/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.84	75.8300	75.8400	75.8300	0.00
22/10/2020	IS10 On 21-December-26			Interest Rate Swap	79.98	79.9800	79.9800	79.9800	0.00
22/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.56	78.5700	78.5600	78.5700	0.00
22/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.76	80.7900	80.7600	80.7900	0.00
22/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.71	86.7600	86.7100	86.7600	0.00
22/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.25	87.3000	87.2500	87.3000	0.00
22/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.39	80.4400	80.3900	80.4400	0.00
22/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.43	88.4800	88.4300	88.4800	0.00
22/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6700	96.6650	96.6700	0.00
22/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.20	96.8050	96.8050	96.8050	30,010.00
22/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.18	96.8600	96.8200	96.8600	0.00
22/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.11	96.9100	96.8900	96.9100	0.00
22/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.12	96.9050	96.8850	96.9050	0.00
22/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.09	96.9700	96.9100	96.9700	0.00
22/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.13	96.8900	96.8700	96.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.23	96.8050	96.7750	96.8050	30,000.00
22/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.35	96.6450	96.6500	96.6450	0.00
22/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.43	96.5600	96.5700	96.5600	0.00
22/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.89	96.1150	96.1100	96.1150	0.00
22/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.21	95.8250	95.7950	95.8250	0.00
22/10/2020	R023 On 05-November-20			Bond Future	4.32	108.9523	108.9656	108.9523	33,381.00
22/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6859	7	7	7	0.00
22/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6880	7	7	7	0.00
22/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6838	7	7	7	0.00
22/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-February-21			Bond Future	4.37	110.0183	110.0314	110.0183	3,620.00
22/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3857	4	4	4	0.00
22/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3895	4	4	4	0.00
22/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3876	4	4	4	0.00
22/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	0	0	0.00
22/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	0	0	0.00
22/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	0	0	0.00
22/10/2020	R023 On 06-May-21			Bond Future	4.37	107.2900	107.3026	107.2900	0.00
22/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5489	5	5	5	0.00
22/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5522	6	6	6	0.00
22/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5505	5	6	5	0.00
22/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 05-August-21			Bond Future	4.37	108.4592	108.4718	108.4592	0.00
22/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1598	2	2	2	0.00
22/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1585	2	2	2	0.00
22/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1572	2	2	2	0.00
22/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	172	0	0	0	0.00
22/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	174	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	169	0	0	0	0.00
22/10/2020	R023 On 04-November-21			Bond Future	4.43	105.6405	105.6534	105.6405	0.00
22/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	601	1	1	1	0.00
22/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	614	1	1	1	0.00
22/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	627	1	1	1	0.00
22/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-November-20			Bond Future	11.04	85.8143	86.3039	85.8143	98,699.00
22/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	55	0	0	0	0.00
22/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	58	0	0	0	0.00
22/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	52	0	0	0	0.00
22/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4780	5	5	5	0.00
22/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4715	5	5	5	0.00
22/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4650	5	5	5	0.00
22/10/2020	R035 On 04-February-21			Bond Future	11.29	86.6539	87.1479	86.6539	1,961.00
22/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	862	1	1	1	0.00
22/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	769	1	1	1	0.00
22/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	758	1	1	1	0.00
22/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2945	3	3	3	0.00
22/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	748	1	1	1	0.00
22/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8828	9	9	9	0.00
22/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	8887	9	9	9	0.00
22/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8308	9	8	9	650.00
22/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3857	4	4	4	650.00
22/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8769	9	9	9	0.00
22/10/2020	R035 On 06-May-21			Bond Future	11.53	83.1083	83.6072	83.1083	0.00
22/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	7105	7	7	7	0.00
22/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4346	4	4	4	0.00
22/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8748	8	9	8	0.00
22/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	7181	7	7	7	0.00
22/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1373	1	1	1	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2354	2	2	2	1,650.00
22/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3665	3	4	3	0.00
22/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5886	6	6	6	0.00
22/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	7143	7	7	7	0.00
22/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4890	5	5	5	793.00
22/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6741	7	7	7	0.00
22/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3042	3	3	3	793.00
22/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2430	3	2	3	0.00
22/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4200	4	4	4	1,650.00
22/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1866	2	2	2	1,650.00
22/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2445	3	2	3	0.00
22/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9504	10	10	10	0.00
22/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2414	3	2	3	0.00
22/10/2020	R035 On 05-August-21			Bond Future	11.78	84.0143	84.5185	84.0143	0.00
22/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53689	54	54	54	0.00
22/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53572	54	54	54	0.00
22/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	53806	54	54	54	0.00
22/10/2020	R035 On 04-November-21			Bond Future	12.05	80.3832	80.8926	80.3832	0.00
22/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2537	2	3	2	0.00
22/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2589	2	3	2	0.00
22/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2484	2	2	2	0.00
22/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20			Bond Future	7.03	120.9844	121.0495	120.9844	86,177.00
22/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8403	8	8	8	0.00
22/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	578	1	1	1	1,200.00
22/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8354	8	8	8	0.00
22/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2553	3	3	3	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6813	7	7	7	0.00
22/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11306	11	11	11	0.00
22/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4274	4	4	4	0.00
22/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	22	0	0	0	80.00
22/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	5093	5	5	5	1,200.00
22/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8305	8	8	8	0.00
22/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	5	0	0	0	0.00
22/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	2946	3	3	3	0.00
22/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	56	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	1	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	751	1	1	1	0.00
22/10/2020	R186 On 04-February-21			Bond Future	7.21	116.8901	116.9553	116.8901	181.00
22/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5241	5	5	5	0.00
22/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4631	5	5	5	0.00
22/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5323	5	5	5	0.00
22/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5282	5	5	5	0.00
22/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	474	0	0	0	0.00
22/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	618	1	1	1	15,177.00
22/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	482	0	0	0	0.00
22/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	489	1	0	1	0.00
22/10/2020	R186 On 06-May-21			Bond Future	7.37	118.1430	118.2084	118.1430	0.00
22/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15332	15	15	15	0.00
22/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15292	15	15	15	0.00
22/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15251	15	15	15	0.00
22/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	11	0	0	0	0.00
22/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	11	0	0	0	0.00
22/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	11	0	0	0	0.00
22/10/2020	R186 On 05-August-21			Bond Future	7.56	114.1493	114.2152	114.1493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5629	6	6	6	0.00
22/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5663	6	6	6	0.00
22/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5697	6	6	6	0.00
22/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	815	1	1	1	0.00
22/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	836	1	1	1	0.00
22/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	826	1	1	1	0.00
22/10/2020	R186 On 04-November-21			Bond Future	7.77	115.2928	115.3594	115.2928	0.00
22/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1487	1	1	1	0.00
22/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1443	1	1	1	0.00
22/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1400	1	1	1	0.00
22/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R197 On 05-November-20			Bond Future	316.82	316.6982	316.8156	316.6982	2,902.00
22/10/2020	R197 On 04-February-21			Bond Future	312.15	312.0288	312.1463	312.0288	1,400.00
22/10/2020	R197 On 06-May-21			Bond Future	315.56	315.4472	315.5645	315.4472	0.00
22/10/2020	R197 On 05-August-21			Bond Future	311.08	310.9602	311.0783	310.9602	0.00
22/10/2020	R197 On 04-November-21			Bond Future	314.27	314.1492	314.2689	314.1492	0.00
22/10/2020	R202 On 05-November-20			Bond Future	213.63	213.3174	213.6259	213.3174	6,003.00
22/10/2020	R202 On 04-February-21			Bond Future	211.60	211.2898	211.6005	211.2898	1,904.00
22/10/2020	R202 On 06-May-21			Bond Future	213.92	213.6043	213.9177	213.6043	0.00
22/10/2020	R202 On 05-August-21			Bond Future	212.05	211.7336	212.0502	211.7336	0.00
22/10/2020	R202 On 04-November-21			Bond Future	214.23	213.9054	214.2254	213.9054	0.00
22/10/2020	R208 On 05-November-20			Bond Future	3.42	101.9963	102.0277	101.9963	7,525.00
22/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	531	0	1	0	0.00
22/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	527	0	1	0	0.00
22/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	523	0	1	0	0.00
22/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R209 On 05-November-20			Bond Future	10.81	66.3918	66.8731	66.3918	28,016.00
22/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	33	0	0	0	0.00
22/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	37	0	0	0	0.00
22/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	35	0	0	0	0.00
22/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4647	5	5	5	0.00
22/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4588	5	5	5	0.00
22/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4706	5	5	5	0.00
22/10/2020	R209 On 04-February-21			Bond Future	11.01	67.0414	67.5271	67.0414	0.00
22/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1158	1	1	1	0.00
22/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1172	1	1	1	0.00
22/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1144	1	1	1	0.00
22/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6327	7	6	7	0.00
22/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6281	7	6	7	0.00
22/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6235	7	6	7	0.00
22/10/2020	R209 On 06-May-21			Bond Future	11.22	64.6199	65.1105	64.6199	2,975.00
22/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1699	2	2	2	5,825.00
22/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3889	4	4	4	0.00
22/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6899	7	7	7	0.00
22/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6967	7	7	7	0.00
22/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	7001	7	7	7	0.00
22/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6933	7	7	7	0.00
22/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1974	2	2	2	0.00
22/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1949	2	2	2	0.00
22/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1937	2	2	2	8,150.00
22/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1961	2	2	2	0.00
22/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3732	4	4	4	8,150.00
22/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7061	7	7	7	0.00
22/10/2020	R209 On 05-August-21			Bond Future	11.43	65.3244	65.8203	65.3244	0.00
22/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4819	5	5	5	0.00
22/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4790	5	5	5	0.00
22/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4849	5	5	5	0.00
22/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3020	3	3	3	0.00
22/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3001	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2982	3	3	3	0.00
22/10/2020	R209 On 04-November-21			Bond Future	11.66	62.8398	63.3407	62.8398	0.00
22/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2521	2	3	2	0.00
22/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2428	2	2	2	0.00
22/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2474	2	2	2	0.00
22/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R210 On 05-November-20			Bond Future	187.91	187.8274	187.9065	187.8274	1,586.00
22/10/2020	R210 On 04-February-21			Bond Future	189.79	189.7119	189.7910	189.7119	644.00
22/10/2020	R210 On 06-May-21			Bond Future	189.16	189.0777	189.1568	189.0777	0.00
22/10/2020	R210 On 05-August-21			Bond Future	191.26	191.1830	191.2628	191.1830	0.00
22/10/2020	R210 On 04-November-21			Bond Future	190.49	190.4070	190.4878	190.4070	0.00
22/10/2020	R212 On 05-November-20			Bond Future	171.03	170.9762	171.0337	170.9762	7,139.00
22/10/2020	R212 On 04-February-21			Bond Future	170.45	170.3946	170.4519	170.3946	1,526.00
22/10/2020	R212 On 06-May-21			Bond Future	172.32	172.2615	172.3188	172.2615	0.00
22/10/2020	R212 On 05-August-21			Bond Future	171.91	171.8489	171.9065	171.8489	0.00
22/10/2020	R212 On 04-November-21			Bond Future	173.67	173.6116	173.6701	173.6116	0.00
22/10/2020	R213 On 05-November-20			Bond Future	9.75	83.4653	83.7338	83.4653	16,056.00
22/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	562	1	1	1	0.00
22/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	582	1	1	1	0.00
22/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	604	1	1	1	0.00
22/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1389	2	1	2	0.00
22/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1462	2	1	2	0.00
22/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1425	2	1	2	0.00
22/10/2020	R213 On 04-February-21			Bond Future	9.97	84.2820	84.5528	84.2820	544.00
22/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1497	1	1	1	0.00
22/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1478	1	1	1	0.00
22/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1459	1	1	1	0.00
22/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4659	5	5	5	0.00
22/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4697	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
22/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4620	5	5	5	0.00
22/10/2020	R213 On 06-May-21			Bond Future	10.18	81.6560	81.9294	81.6560	0.00
22/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9336	9	9	9	0.00
22/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9373	9	9	9	0.00
22/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9299	9	9	9	0.00
22/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	841	1	1	1	0.00
22/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	833	1	1	1	0.00
22/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	824	1	1	1	0.00
22/10/2020	R213 On 05-August-21			Bond Future	10.40	82.5460	82.8222	82.5460	0.00
22/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4805	5	5	5	0.00
22/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4773	5	5	5	0.00
22/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4742	5	5	5	0.00
22/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2508	3	3	3	0.00
22/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2526	3	3	3	0.00
22/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2490	3	2	3	0.00
22/10/2020	R213 On 04-November-21			Bond Future	10.65	79.8455	80.1245	79.8455	0.00
22/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	2215	2	2	2	0.00
22/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	2263	2	2	2	0.00
22/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	2167	2	2	2	0.00
22/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 05-November-20			Bond Future	11.23	63.3066	63.7305	63.3066	17,463.00
22/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	14	0	0	0	0.00
22/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	15	0	0	0	0.00
22/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	14	0	0	0	0.00
22/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	5823	6	6	6	0.00
22/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	5761	6	6	6	0.00
22/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	5699	6	6	6	0.00
22/10/2020	R214 On 04-February-21			Bond Future	11.44	63.9260	64.3538	63.9260	0.00
22/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	942	1	1	1	0.00
22/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	966	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
22/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	954	1	1	1	0.00
22/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7407	8	7	8	0.00
22/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7356	8	7	8	0.00
22/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7457	8	7	8	0.00
22/10/2020	R214 On 06-May-21			Bond Future	11.64	61.3341	61.7663	61.3341	0.00
22/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5690	5	6	5	0.00
22/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5658	5	6	5	0.00
22/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5627	5	6	5	0.00
22/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2610	3	3	3	0.00
22/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2626	3	3	3	0.00
22/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2594	3	3	3	0.00
22/10/2020	R214 On 05-August-21			Bond Future	11.86	62.0028	62.4395	62.0028	0.00
22/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4291	4	4	4	0.00
22/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4344	4	4	4	0.00
22/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4317	4	4	4	0.00
22/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3527	4	4	4	0.00
22/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3505	4	4	4	0.00
22/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3550	4	4	4	0.00
22/10/2020	R214 On 04-November-21			Bond Future	12.09	59.3482	59.7893	59.3482	0.00
22/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1844	1	2	1	0.00
22/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1798	1	2	1	0.00
22/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1752	1	2	1	0.00
22/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20			Bond Future	11.52	78.1983	78.7739	78.1983	109,103.00
22/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
22/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	168	0	0	0	950.00
22/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11037	12	11	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
22/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11120	12	11	12	0.00
22/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11288	12	11	12	0.00
22/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	10954	12	11	12	0.00
22/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	3727	4	4	4	0.00
22/10/2020	R248 On 04-February-21			Bond Future	11.75	78.9635	79.5444	78.9635	3,940.00
22/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2839	3	3	3	2,590.00
22/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1125	1	1	1	2,590.00
22/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	743	1	1	1	0.00
22/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	755	1	1	1	0.00
22/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	766	1	1	1	0.00
22/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	9661	10	10	10	0.00
22/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	9793	10	10	10	0.00
22/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	9726	10	10	10	0.00
22/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	7976	8	8	8	0.00
22/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4447	5	4	5	0.00
22/10/2020	R248 On 06-May-21			Bond Future	11.97	75.3985	75.9853	75.3985	0.00
22/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5852	6	6	6	0.00
22/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5922	6	6	6	0.00
22/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5887	6	6	6	0.00
22/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3606	4	4	4	0.00
22/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3584	4	4	4	0.00
22/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3629	4	4	4	0.00
22/10/2020	R248 On 05-August-21			Bond Future	12.20	76.2205	76.8136	76.2205	0.00
22/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5431	5	5	5	0.00
22/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5465	5	5	5	0.00
22/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5397	5	5	5	0.00
22/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3623	4	4	4	0.00
22/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3669	4	4	4	0.00
22/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3646	4	4	4	0.00
22/10/2020	R248 On 04-November-21			Bond Future	12.45	72.5743	73.1734	72.5743	0.00
22/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	2107	2	2	2	0.00
22/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	2215	2	2	2	0.00
22/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	2161	2	2	2	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
22/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
22/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00