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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/10/2020 TO: 28/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	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
28/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	2025 On 05-November-20			Bond Future	144.79	144.6690	144.7878	144.6690	2,483.00
28/10/2020	2025 On 04-February-21			Bond Future	144.73	144.6131	144.7312	144.6131	3,115.00
28/10/2020	2025 On 06-May-21			Bond Future	146.30	146.1873	146.3049	146.1873	0.00
28/10/2020	2025 On 05-August-21			Bond Future	146.39	146.2739	146.3923	146.2739	0.00
28/10/2020	2025 On 04-November-21			Bond Future	147.89	147.7703	147.8904	147.7703	0.00
28/10/2020	2029 On 05-November-20			Bond Future	100.25	100.4998	100.2500	100.4998	1,106.00
28/10/2020	2029 On 04-February-21			Bond Future	101.25	101.5082	101.2547	101.5082	4,910.00
28/10/2020	2029 On 06-May-21			Bond Future	101.22	101.4744	101.2168	101.4744	0.00
28/10/2020	2029 On 05-August-21			Bond Future	102.34	102.5962	102.3354	102.5962	0.00
28/10/2020	2029 On 04-November-21			Bond Future	102.23	102.4968	102.2337	102.4968	0.00
28/10/2020	2030 On 05-November-20			Bond Future	9.29	94.5175	94.2964	94.5175	75,845.00
28/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3928	4	4	4	0.00
28/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	46	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1950	2	2	2	0.00
28/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
28/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	186	0	0	0	1,000.00
28/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	975	1	1	1	0.00
28/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	16	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2194	2	2	2	0.00
28/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1902	2	2	2	0.00
28/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1405	2	1	2	0.00
28/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1011	1	1	1	0.00
28/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4305	5	4	5	0.00
28/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1047	1	1	1	0.00
28/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2145	2	2	2	0.00
28/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	50	0	0	0	14,160.00
28/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3231	3	3	3	0.00
28/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	524	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
28/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6491	7	6	7	0.00
28/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
28/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	2	0	0	0	9,414.00
28/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	175	0	0	0	9,414.00
28/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5963	6	6	6	0.00
28/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1719	2	2	2	0.00
28/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2607	2	3	2	0.00
28/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4564	4	5	4	0.00
28/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	113	0	0	0	2,500.00
28/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	436	0	0	0	0.00
28/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	278	0	0	0	2,500.00
28/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
28/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3356	3	3	3	0.00
28/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	895	1	1	1	0.00
28/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	478	0	0	0	0.00
28/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5618	5	6	5	0.00
28/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	29	0	0	0	14,160.00
28/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	6	0	0	0	1,000.00
28/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	457	0	0	0	0.00
28/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	107	0	0	0	5,500.00
28/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	152	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	11	0	0	0	2,500.00
28/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7260	7	7	7	0.00
28/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1671	2	2	2	0.00
28/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	144	0	0	0	3,000.00
28/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5743	6	6	6	0.00
28/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2663	2	3	2	0.00
28/10/2020	2030 On 04-February-21			Bond Future	9.51	91.4386	91.2140	91.4386	92,737.00
28/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	379	0	0	0	1,600.00
28/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	513	1	1	1	1,000.00
28/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1767	2	2	2	0.00
28/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1655	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
28/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	504	1	1	1	800.00
28/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1744	2	2	2	0.00
28/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1836	2	2	2	1,600.00
28/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1722	2	2	2	0.00
28/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1146	1	1	1	800.00
28/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5004	5	5	5	0.00
28/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1248	1	1	1	1,800.00
28/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4879	5	5	5	0.00
28/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3871	4	4	4	0.00
28/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7244	7	7	7	0.00
28/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3729	4	4	4	0.00
28/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3764	4	4	4	0.00
28/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3591	3	4	3	0.00
28/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8107	8	8	8	0.00
28/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3695	4	4	4	0.00
28/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7191	7	7	7	0.00
28/10/2020	2030 On 06-May-21			Bond Future	9.73	92.4128	92.1847	92.4128	0.00
28/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6746	7	7	7	0.00
28/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1927	2	2	2	0.00
28/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10380	11	10	11	0.00
28/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	448	0	0	0	700.00
28/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4254	4	4	4	0.00
28/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3882	4	4	4	0.00
28/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10420	11	10	11	0.00
28/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2074	2	2	2	0.00
28/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10460	11	10	11	0.00
28/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	515	0	1	0	0.00
28/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4872	5	5	5	700.00
28/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10639	10	11	10	0.00
28/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2845	3	3	3	700.00
28/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	527	1	1	1	0.00
28/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5120	5	5	5	0.00
28/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	521	0	1	0	0.00

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28/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2581	2	3	2	0.00
28/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1475	1	1	1	0.00
28/10/2020	2030 On 05-August-21			Bond Future	9.96	89.4075	89.1765	89.4075	0.00
28/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4634	5	5	5	0.00
28/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10767	11	11	11	0.00
28/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2060	2	2	2	600.00
28/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4666	5	5	5	0.00
28/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1161	1	1	1	600.00
28/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4698	5	5	5	0.00
28/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2305	2	2	2	0.00
28/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4792	5	5	5	0.00
28/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6661	6	7	6	0.00
28/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2341	2	2	2	0.00
28/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	466	0	0	0	600.00
28/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2323	2	2	2	0.00
28/10/2020	2030 On 04-November-21			Bond Future	10.21	90.3002	90.0673	90.3002	0.00
28/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1986	2	2	2	0.00
28/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1888	2	2	2	0.00
28/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1937	2	2	2	0.00
28/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2032 On 05-November-20			Bond Future	10.32	87.5439	87.2584	87.5439	109,926.00
28/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	28	0	0	0	0.00
28/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4421	5	4	5	0.00
28/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3928	4	4	4	0.00
28/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	30	0	0	0	0.00
28/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
28/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	7	0	0	0	3,000.00
28/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	1	0	0	0	1,000.00
28/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
28/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	25	0	0	0	0.00

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28/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3498	3	3	3	0.00
28/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7638	7	8	7	0.00
28/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8788	9	9	9	0.00
28/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	12	0	0	0	1,000.00
28/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5459	5	5	5	0.00
28/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3376	3	3	3	0.00
28/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4369	4	4	4	0.00
28/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3437	3	3	3	0.00
28/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	21	0	0	0	3,000.00
28/10/2020	2032 On 04-February-21			Bond Future	10.55	88.4005	88.1111	88.4005	88,471.00
28/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	238	0	0	0	800.00
28/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	922	1	1	1	0.00
28/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	569	1	1	1	800.00
28/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	949	1	1	1	0.00
28/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3830	4	4	4	0.00
28/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	935	1	1	1	0.00
28/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6557	6	7	6	0.00
28/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6507	6	7	6	0.00
28/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8308	8	8	8	0.00
28/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2282	2	2	2	800.00
28/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6607	6	7	6	0.00
28/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11315	11	11	11	0.00
28/10/2020	2032 On 06-May-21			Bond Future	10.78	85.1970	84.9034	85.1970	0.00
28/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2623	3	3	3	736.00
28/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8414	9	8	9	0.00
28/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10156	10	10	10	0.00
28/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8451	9	8	9	0.00
28/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8377	9	8	9	0.00
28/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1413	1	1	1	0.00
28/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1387	1	1	1	0.00
28/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1400	1	1	1	0.00
28/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	901	1	1	1	736.00
28/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5216	5	5	5	0.00

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28/10/2020	2032 On 05-August-21			Bond Future	11.03	86.1190	85.8219	86.1190	0.00
28/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4770	5	5	5	0.00
28/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4738	5	5	5	0.00
28/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4802	5	5	5	0.00
28/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3020	3	3	3	0.00
28/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2999	3	3	3	0.00
28/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2979	3	3	3	0.00
28/10/2020	2032 On 04-November-21			Bond Future	11.30	82.8358	82.5361	82.8358	0.00
28/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2038	2	2	2	0.00
28/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2139	2	2	2	0.00
28/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2089	2	2	2	0.00
28/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2033 On 05-November-20			Bond Future	94.33	94.5906	94.3346	94.5906	1,713.00
28/10/2020	2033 On 04-February-21			Bond Future	95.28	95.5399	95.2799	95.5399	7,616.00
28/10/2020	2033 On 06-May-21			Bond Future	95.10	95.3648	95.1009	95.3648	0.00
28/10/2020	2033 On 05-August-21			Bond Future	96.15	96.4192	96.1519	96.4192	0.00
28/10/2020	2033 On 04-November-21			Bond Future	95.91	96.1824	95.9128	96.1824	0.00
28/10/2020	2037 On 05-November-20			Bond Future	11.34	81.7845	81.4919	81.7845	70,202.00
28/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7702	7	8	7	0.00
28/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7561	7	8	7	0.00
28/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7631	7	8	7	0.00
28/10/2020	2037 On 04-February-21			Bond Future	11.58	78.3307	78.0341	78.3307	101,258.00
28/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4642	5	5	5	300.00
28/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	251	0	0	0	72.00
28/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11721	12	12	12	0.00
28/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1508	2	2	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
28/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	776	1	1	1	0.00
28/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	691	1	1	1	0.00
28/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	701	1	1	1	0.00
28/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4398	5	4	5	0.00
28/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	930	1	1	1	240.00
28/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	712	1	1	1	0.00
28/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	8990	9	9	9	0.00
28/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2505	2	3	2	240.00
28/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7904	8	8	8	0.00
28/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	366	0	0	0	300.00
28/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6026	6	6	6	72.00
28/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8639	8	9	8	72.00
28/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9109	9	9	9	0.00
28/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9049	9	9	9	0.00
28/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13151	13	13	13	0.00
28/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2350	2	2	2	0.00
28/10/2020	2037 On 06-May-21			Bond Future	11.82	79.1656	78.8649	79.1656	0.00
28/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6197	6	6	6	0.00
28/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6232	6	6	6	0.00
28/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6268	6	6	6	0.00
28/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2814	3	3	3	0.00
28/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2796	3	3	3	0.00
28/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2833	3	3	3	0.00
28/10/2020	2037 On 05-August-21			Bond Future	12.08	75.7668	75.4625	75.7668	0.00
28/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4715	5	5	5	0.00
28/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4745	5	5	5	0.00
28/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4776	5	5	5	0.00
28/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3698	4	4	4	0.00
28/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3649	4	4	4	0.00
28/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3673	4	4	4	0.00
28/10/2020	2037 On 04-November-21			Bond Future	12.34	76.5229	76.2159	76.5229	0.00
28/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2532	3	3	3	0.00
28/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2583	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
28/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2481	3	2	3	0.00
28/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2038 On 05-November-20			Bond Future	105.27	105.1705	105.2725	105.1705	5,279.00
28/10/2020	2038 On 04-February-21			Bond Future	104.63	104.5298	104.6314	104.5298	8,468.00
28/10/2020	2038 On 06-May-21			Bond Future	105.77	105.6679	105.7694	105.6679	0.00
28/10/2020	2038 On 05-August-21			Bond Future	105.22	105.1154	105.2176	105.1154	0.00
28/10/2020	2038 On 04-November-21			Bond Future	106.29	106.1905	106.2942	106.1905	0.00
28/10/2020	2040 On 05-November-20			Bond Future	11.52	83.4310	83.1559	83.4310	42,793.00
28/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
28/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
28/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
28/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
28/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	868	1	1	1	0.00
28/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	58	0	0	0	2,380.00
28/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1631	2	2	2	0.00
28/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14934	15	15	15	0.00
28/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10844	11	11	11	0.00
28/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8369	8	8	8	0.00
28/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	970	1	1	1	2,000.00
28/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8444	8	8	8	0.00
28/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3506	3	4	3	0.00
28/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	455	0	0	0	2,000.00
28/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9054	9	9	9	0.00
28/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8520	8	9	8	0.00
28/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13018	13	13	13	0.00
28/10/2020	2040 On 04-February-21			Bond Future	11.75	79.7431	79.4642	79.7431	64,938.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	375	0	0	0	800.00
28/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3438	4	3	4	0.00
28/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	653	1	1	1	0.00
28/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	124	0	0	0	500.00
28/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	643	1	1	1	0.00
28/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	499	1	0	1	500.00
28/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2911	3	3	3	0.00
28/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	146	0	0	0	800.00
28/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	663	1	1	1	0.00
28/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16604	16	17	16	0.00
28/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4080	4	4	4	500.00
28/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10964	11	11	11	0.00
28/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9902	10	10	10	0.00
28/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15955	16	16	16	0.00
28/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12151	12	12	12	0.00
28/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9773	10	10	10	0.00
28/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9837	10	10	10	0.00
28/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3532	3	4	3	800.00
28/10/2020	2040 On 06-May-21			Bond Future	11.99	80.5931	80.3102	80.5931	0.00
28/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5888	6	6	6	0.00
28/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5853	6	6	6	0.00
28/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5923	6	6	6	0.00
28/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3344	3	3	3	0.00
28/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3322	3	3	3	0.00
28/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3299	3	3	3	0.00
28/10/2020	2040 On 05-August-21			Bond Future	12.25	76.9594	76.6731	76.9594	0.00
28/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13453	14	13	14	0.00
28/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2436	3	2	3	900.00
28/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5015	5	5	5	0.00
28/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5079	5	5	5	0.00
28/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1538	2	2	2	900.00
28/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5047	5	5	5	0.00
28/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3706	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
28/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3731	4	4	4	0.00
28/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9120	9	9	9	0.00
28/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	655	1	1	1	900.00
28/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3756	4	4	4	0.00
28/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6722	7	7	7	0.00
28/10/2020	2040 On 04-November-21			Bond Future	12.51	77.7273	77.4386	77.7273	0.00
28/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2192	2	2	2	0.00
28/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2139	2	2	2	0.00
28/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2085	2	2	2	0.00
28/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 05-November-20			Bond Future	11.64	79.7930	79.3582	79.7930	36,233.00
28/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	305	0	0	0	0.00
28/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
28/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	391	1	0	1	0.00
28/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
28/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	38	0	0	0	0.00
28/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
28/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
28/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	87	0	0	0	0.00
28/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
28/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
28/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
28/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17484	17	17	17	0.00
28/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11675	11	12	11	0.00
28/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9065	9	9	9	0.00
28/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11513	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3195	3	3	3	1,815.00
28/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1755	2	2	2	1,815.00
28/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21871	21	22	21	0.00
28/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8988	9	9	9	0.00
28/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17935	18	18	18	0.00
28/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12163	12	12	12	0.00
28/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14163	14	14	14	0.00
28/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3905	4	4	4	525.00
28/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12082	12	12	12	0.00
28/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1999	2	2	2	300.00
28/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9142	9	9	9	0.00
28/10/2020	2044 On 04-February-21			Bond Future	11.87	76.1945	75.7544	76.1945	29,278.00
28/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	492	1	0	1	0.00
28/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	508	1	1	1	0.00
28/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	287	0	0	0	0.00
28/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1027	1	1	1	0.00
28/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	136	0	0	0	265.00
28/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	500	1	1	1	0.00
28/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	445	1	0	1	0.00
28/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11430	11	11	11	265.00
28/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16252	16	16	16	0.00
28/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7909	8	8	8	265.00
28/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10944	11	11	11	0.00
28/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11013	11	11	11	0.00
28/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13250	13	13	13	0.00
28/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10875	11	11	11	0.00
28/10/2020	2044 On 06-May-21			Bond Future	12.11	77.0067	76.5611	77.0067	0.00
28/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5539	6	6	6	0.00
28/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5506	6	6	6	0.00
28/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5706	6	6	6	0.00
28/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5473	6	5	6	0.00
28/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2389	3	2	3	3,100.00
28/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3829	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
28/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5098	5	5	5	3,100.00
28/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7172	7	7	7	0.00
28/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3578	3	4	3	0.00
28/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3437	3	3	3	3,100.00
28/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3602	3	4	3	0.00
28/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3554	3	4	3	0.00
28/10/2020	2044 On 05-August-21			Bond Future	12.36	73.4594	73.0086	73.4594	0.00
28/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5061	5	5	5	0.00
28/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5092	5	5	5	0.00
28/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5029	5	5	5	0.00
28/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3737	4	4	4	0.00
28/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3712	4	4	4	0.00
28/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3688	4	4	4	0.00
28/10/2020	2044 On 04-November-21			Bond Future	12.62	74.1925	73.7373	74.1925	0.00
28/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	1488	2	1	2	0.00
28/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1595	2	2	2	0.00
28/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1541	2	2	2	0.00
28/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
28/10/2020	2046 On 05-November-20			Bond Future	92.89	92.8007	92.8912	92.8007	4,012.00
28/10/2020	2046 On 04-February-21			Bond Future	93.82	93.7318	93.8220	93.7318	12,411.00
28/10/2020	2046 On 06-May-21			Bond Future	93.05	92.9630	93.0530	92.9630	0.00
28/10/2020	2046 On 05-August-21			Bond Future	94.08	93.9910	94.0816	93.9910	0.00
28/10/2020	2046 On 04-November-21			Bond Future	93.24	93.1468	93.2387	93.1468	0.00
28/10/2020	2050 On 05-November-20			Bond Future	94.99	94.9022	94.9943	94.9022	5,045.00
28/10/2020	2050 On 04-February-21			Bond Future	94.06	93.9656	94.0574	93.9656	11,439.00
28/10/2020	2050 On 06-May-21			Bond Future	95.08	94.9885	95.0801	94.9885	0.00
28/10/2020	2050 On 05-August-21			Bond Future	94.20	94.1121	94.2044	94.1121	0.00
28/10/2020	2050 On 04-November-21			Bond Future	95.17	95.0746	95.1683	95.0746	0.00
28/10/2020	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
28/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	AL37 On 05-November-20			Index Future	760.97	761.2360	760.9680	761.2360	0.00
28/10/2020	AL37 On 04-February-21			Index Future	768.40	768.6790	768.4040	768.6790	0.00
28/10/2020	AL37 On 06-May-21			Index Future	776.57	776.8500	776.5690	776.8500	0.00
28/10/2020	AL37 On 05-August-21			Index Future	784.88	785.1600	784.8760	785.1600	0.00
28/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
28/10/2020	AL7T On 05-November-20			Index Future	822.80	825.2510	822.7990	825.2510	0.00
28/10/2020	AL7T On 04-February-21			Index Future	830.84	833.3190	830.8400	833.3190	0.00
28/10/2020	AL7T On 06-May-21			Index Future	839.67	842.1770	839.6680	842.1770	0.00
28/10/2020	AL7T On 05-August-21			Index Future	848.65	851.1870	848.6500	851.1870	0.00
28/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
28/10/2020	ALBI On 05-November-20			Index Future	720.15	722.1390	720.1460	722.1390	68.00
28/10/2020	ALBI On 04-February-21			Index Future	727.18	729.1990	727.1830	729.1990	181.00
28/10/2020	ALBI On 06-May-21			Index Future	734.91	736.9500	734.9100	736.9500	0.00
28/10/2020	ALBI On 05-August-21			Index Future	742.77	744.8340	742.7710	744.8340	0.00
28/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
28/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	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
28/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	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
28/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2020	ES33 On 05-November-20			Bond Future	11.81	73.1914	72.9787	73.1914	0.00
28/10/2020	ES33 On 04-February-21			Bond Future	12.10	73.9076	73.6919	73.9076	350.00
28/10/2020	ES33 On 06-May-21			Bond Future	12.37	70.9198	70.7009	70.9198	0.00
28/10/2020	ES33 On 05-August-21			Bond Future	12.67	71.6873	71.4657	71.6873	0.00
28/10/2020	ES33 On 04-November-21			Bond Future	12.98	68.6302	68.4067	68.6302	0.00
28/10/2020	ES42 On 05-November-20			Bond Future	12.45	71.3090	70.9939	71.3090	0.00
28/10/2020	ES42 On 04-February-21			Bond Future	12.73	72.0067	71.6877	72.0067	4,789.00
28/10/2020	ES42 On 06-May-21			Bond Future	13.00	68.5151	68.1918	68.5151	0.00
28/10/2020	ES42 On 05-August-21			Bond Future	13.29	69.2569	68.9298	69.2569	0.00
28/10/2020	ES42 On 04-November-21			Bond Future	13.60	65.6916	65.3614	65.6916	0.00
28/10/2020	GOVI On 05-November-20			GOVI	711.24	713.1980	711.2350	713.1980	254.00
28/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	266150	25	27	25	0.00
28/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	265950	25	27	25	0.00
28/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	266050	25	27	25	0.00
28/10/2020	GOVI On 04-February-21			GOVI	718.19	720.1700	718.1850	720.1700	941.00
28/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/10/2020	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
28/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	327550	31	33	31	0.00
28/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	327650	31	33	31	0.00
28/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	327750	31	33	31	0.00
28/10/2020	GOVI On 06-May-21			GOVI	725.82	727.8250	725.8160	727.8250	0.00
28/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	471460	49	47	49	0.00
28/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	471260	49	47	49	0.00
28/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	471360	49	47	49	0.00
28/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-August-21			GOVI	733.58	735.6120	733.5800	735.6120	0.00
28/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	144300	16	14	16	0.00
28/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	144400	16	14	16	0.00
28/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	144500	16	14	16	0.00
28/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
28/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
28/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
28/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2020	IGOV On 05-November-20			Index Future	257.34	257.3920	257.3360	257.3920	213.00
28/10/2020	IGOV On 04-February-21			Index Future	259.91	259.9730	259.9140	259.9730	887.00
28/10/2020	IGOV On 06-May-21			Index Future	262.74	262.8000	262.7390	262.8000	0.00
28/10/2020	IGOV On 05-August-21			Index Future	265.61	265.6740	265.6130	265.6740	0.00
28/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
28/10/2020	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
28/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1400	92.1400	92.1400	0.00
28/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.22	90.2100	90.2200	90.2100	0.00
28/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.06	89.0600	89.0600	89.0600	0.00
28/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.22	90.2200	90.2200	90.2200	51.00
28/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.55	89.5400	89.5500	89.5400	0.00
28/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.56	89.5400	89.5600	89.5400	0.00
28/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.60	92.5800	92.6000	92.5800	0.00
28/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.03	93.0100	93.0300	93.0100	0.00
28/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.38	85.3700	85.3800	85.3700	0.00
28/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.93	90.9300	90.9300	90.9300	0.00
28/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.03	79.0000	79.0300	79.0000	0.00
28/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.66	75.6000	75.6600	75.6000	0.00
28/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.18	74.0900	74.1800	74.0900	0.00
28/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.33	76.2200	76.3300	76.2200	0.00
28/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.46	80.3600	80.4600	80.3600	0.00
28/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.04	78.9500	79.0400	78.9500	0.00
28/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.23	81.1600	81.2300	81.1600	0.00
28/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.16	87.1100	87.1600	87.1100	0.00
28/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.71	87.6600	87.7100	87.6600	0.00
28/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.88	80.8100	80.8800	80.8100	0.00
28/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.92	88.8400	88.9200	88.8400	0.00
28/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
28/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.24	96.7750	96.7650	96.7750	30,010.00
28/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.21	96.7900	96.7900	96.7900	0.00
28/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.16	96.8400	96.8400	96.8400	0.00
28/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.16	96.8350	96.8450	96.8350	0.00
28/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.15	96.8700	96.8500	96.8700	0.00
28/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.20	96.8200	96.8000	96.8200	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
28/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.31	96.7050	96.6950	96.7050	30,000.00
28/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.52	96.5300	96.4850	96.5300	0.00
28/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.60	96.4400	96.4000	96.4400	0.00
28/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.03	96.0150	95.9750	96.0150	0.00
28/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.34	95.6950	95.6650	95.6950	0.00
28/10/2020	R023 On 05-November-20			Bond Future	4.28	108.8783	109.0448	108.8783	23,030.00
28/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6938	7	7	7	0.00
28/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6959	7	7	7	0.00
28/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6917	7	7	7	0.00
28/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 04-February-21			Bond Future	4.33	109.9437	110.1104	109.9437	13,640.00
28/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3935	4	4	4	0.00
28/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3974	4	4	4	0.00
28/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3955	4	4	4	0.00
28/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 06-May-21			Bond Future	4.33	107.2070	107.3740	107.2070	0.00
28/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5560	5	6	5	0.00
28/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5593	5	6	5	0.00
28/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5577	5	6	5	0.00
28/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 05-August-21			Bond Future	4.33	108.3668	108.5352	108.3668	0.00
28/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1645	2	2	2	0.00
28/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1632	1	2	1	0.00
28/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1619	1	2	1	0.00
28/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	156	0	0	0	0.00
28/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	158	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
28/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	153	0	0	0	0.00
28/10/2020	R023 On 04-November-21			Bond Future	4.39	105.5442	105.7147	105.5442	0.00
28/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	662	0	1	0	0.00
28/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	675	1	1	1	0.00
28/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	688	1	1	1	0.00
28/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 05-November-20			Bond Future	11.08	86.4172	86.0890	86.4172	68,810.00
28/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	7	0	0	0	0.00
28/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	8	0	0	0	0.00
28/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	7	0	0	0	0.00
28/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4950	5	5	5	0.00
28/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4882	5	5	5	0.00
28/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4815	4	5	4	0.00
28/10/2020	R035 On 04-February-21			Bond Future	11.32	87.2628	86.9303	87.2628	51,857.00
28/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	756	1	1	1	0.00
28/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	671	1	1	1	0.00
28/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	661	1	1	1	0.00
28/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2746	3	3	3	0.00
28/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	651	1	1	1	0.00
28/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8948	9	9	9	0.00
28/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9008	9	9	9	0.00
28/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8420	8	8	8	650.00
28/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3876	4	4	4	650.00
28/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8888	9	9	9	0.00
28/10/2020	R035 On 06-May-21			Bond Future	11.56	83.7177	83.3806	83.7177	0.00
28/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6887	7	7	7	0.00
28/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6963	7	7	7	0.00
28/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4161	4	4	4	0.00
28/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8520	9	9	9	0.00
28/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1270	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
28/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5680	6	6	6	0.00
28/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2215	2	2	2	1,650.00
28/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3493	4	3	4	0.00
28/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6925	7	7	7	0.00
28/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3063	3	3	3	793.00
28/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4945	5	5	5	793.00
28/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6828	7	7	7	0.00
28/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2439	2	2	2	0.00
28/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4242	4	4	4	1,650.00
28/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1865	2	2	2	1,650.00
28/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9628	9	10	9	0.00
28/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2455	2	2	2	0.00
28/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2423	2	2	2	0.00
28/10/2020	R035 On 05-August-21			Bond Future	11.82	84.6236	84.2825	84.6236	0.00
28/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53925	54	54	54	0.00
28/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53808	53	54	53	0.00
28/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54042	54	54	54	0.00
28/10/2020	R035 On 04-November-21			Bond Future	12.09	80.9964	80.6522	80.9964	0.00
28/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2296	3	2	3	0.00
28/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2349	3	2	3	0.00
28/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2244	3	2	3	0.00
28/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20			Bond Future	7.19	120.2129	120.1917	120.2129	44,565.00
28/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7545	8	8	8	0.00
28/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	143	0	0	0	1,200.00
28/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7496	8	7	8	0.00
28/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1702	2	2	2	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
28/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3414	3	3	3	0.00
28/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5956	6	6	6	0.00
28/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10449	10	10	10	0.00
28/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
28/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7447	7	7	7	0.00
28/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4234	4	4	4	1,200.00
28/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	2	0	0	0	0.00
28/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3781	4	4	4	0.00
28/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	63	0	0	0	0.00
28/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1174	1	1	1	0.00
28/10/2020	R186 On 04-February-21			Bond Future	7.37	116.1111	116.0882	116.1111	41,478.00
28/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4497	5	4	5	0.00
28/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4577	5	5	5	0.00
28/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3918	4	4	4	0.00
28/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4537	5	5	5	0.00
28/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	595	1	1	1	0.00
28/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	772	1	1	1	15,177.00
28/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	604	1	1	1	0.00
28/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	613	1	1	1	0.00
28/10/2020	R186 On 06-May-21			Bond Future	7.55	117.3474	117.3227	117.3474	0.00
28/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14450	14	14	14	0.00
28/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14410	14	14	14	0.00
28/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14369	14	14	14	0.00
28/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	15	0	0	0	0.00
28/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	15	0	0	0	0.00
28/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	14	0	0	0	0.00
28/10/2020	R186 On 05-August-21			Bond Future	7.75	113.3359	113.3105	113.3359	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
28/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4919	5	5	5	0.00
28/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4951	5	5	5	0.00
28/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4983	5	5	5	0.00
28/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1006	1	1	1	0.00
28/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1030	1	1	1	0.00
28/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1018	1	1	1	0.00
28/10/2020	R186 On 04-November-21			Bond Future	7.98	114.4680	114.4427	114.4680	0.00
28/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	570	1	1	1	0.00
28/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	527	1	1	1	0.00
28/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	483	1	0	1	0.00
28/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R197 On 05-November-20			Bond Future	317.27	316.9881	317.2717	316.9881	1,942.00
28/10/2020	R197 On 04-February-21			Bond Future	312.60	312.3221	312.6045	312.3221	2,405.00
28/10/2020	R197 On 06-May-21			Bond Future	316.00	315.7218	316.0034	315.7218	0.00
28/10/2020	R197 On 05-August-21			Bond Future	311.50	311.2134	311.4969	311.2134	0.00
28/10/2020	R197 On 04-November-21			Bond Future	314.68	314.3961	314.6837	314.3961	0.00
28/10/2020	R202 On 05-November-20			Bond Future	213.04	213.2620	213.0385	213.2620	3,471.00
28/10/2020	R202 On 04-February-21			Bond Future	211.01	211.2342	211.0055	211.2342	7,827.00
28/10/2020	R202 On 06-May-21			Bond Future	213.30	213.5335	213.2996	213.5335	0.00
28/10/2020	R202 On 05-August-21			Bond Future	211.41	211.6455	211.4082	211.6455	0.00
28/10/2020	R202 On 04-November-21			Bond Future	213.57	213.8103	213.5713	213.8103	0.00
28/10/2020	R208 On 05-November-20			Bond Future	3.41	102.0038	102.0325	102.0038	7,525.00
28/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	536	1	1	1	0.00
28/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	532	1	1	1	0.00
28/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	528	0	1	0	0.00
28/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/10/2020	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
28/10/2020	R209 On 05-November-20			Bond Future	10.81	67.1047	66.8648	67.1047	5,281.00
28/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	5	0	0	0	0.00
28/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	6	0	0	0	0.00
28/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	5	0	0	0	0.00
28/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4625	4	5	4	0.00
28/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4565	4	5	4	0.00
28/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4685	4	5	4	0.00
28/10/2020	R209 On 04-February-21			Bond Future	11.02	67.7613	67.5183	67.7613	21,832.00
28/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1085	1	1	1	0.00
28/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1098	1	1	1	0.00
28/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1071	1	1	1	0.00
28/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6263	6	6	6	0.00
28/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6217	6	6	6	0.00
28/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6171	6	6	6	0.00
28/10/2020	R209 On 06-May-21			Bond Future	11.22	65.3428	65.0963	65.3428	2,975.00
28/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1645	2	2	2	5,825.00
28/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3823	4	4	4	0.00
28/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6835	7	7	7	0.00
28/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6903	7	7	7	0.00
28/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6937	7	7	7	0.00
28/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6869	7	7	7	0.00
28/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1924	2	2	2	0.00
28/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1900	2	2	2	0.00
28/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1888	2	2	2	8,150.00
28/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1912	2	2	2	0.00
28/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3680	4	4	4	8,150.00
28/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7022	7	7	7	0.00
28/10/2020	R209 On 05-August-21			Bond Future	11.44	66.0500	65.8006	66.0500	0.00
28/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4768	5	5	5	0.00
28/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4738	5	5	5	0.00
28/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4798	5	5	5	0.00
28/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	2989	3	3	3	0.00
28/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	2969	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
28/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2950	3	3	3	0.00
28/10/2020	R209 On 04-November-21			Bond Future	11.67	63.5709	63.3191	63.5709	0.00
28/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2499	3	2	3	0.00
28/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2406	3	2	3	0.00
28/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2453	3	2	3	0.00
28/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R210 On 05-November-20			Bond Future	188.19	188.0189	188.1889	188.0189	1,087.00
28/10/2020	R210 On 04-February-21			Bond Future	190.07	189.9055	190.0747	189.9055	1,245.00
28/10/2020	R210 On 06-May-21			Bond Future	189.43	189.2603	189.4290	189.2603	0.00
28/10/2020	R210 On 05-August-21			Bond Future	191.52	191.3528	191.5227	191.3528	0.00
28/10/2020	R210 On 04-November-21			Bond Future	190.75	190.5731	190.7455	190.5731	0.00
28/10/2020	R212 On 05-November-20			Bond Future	171.19	171.1739	171.1912	171.1739	2,551.00
28/10/2020	R212 On 04-February-21			Bond Future	170.61	170.5945	170.6097	170.5945	6,750.00
28/10/2020	R212 On 06-May-21			Bond Future	172.46	172.4517	172.4650	172.4517	0.00
28/10/2020	R212 On 05-August-21			Bond Future	172.04	172.0278	172.0405	172.0278	0.00
28/10/2020	R212 On 04-November-21			Bond Future	173.80	173.7874	173.8009	173.7874	0.00
28/10/2020	R213 On 05-November-20			Bond Future	9.80	83.6888	83.4466	83.6888	8,226.00
28/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	271	0	0	0	0.00
28/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	286	0	0	0	0.00
28/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	301	0	0	0	0.00
28/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1374	1	1	1	0.00
28/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1458	1	1	1	0.00
28/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1416	1	1	1	0.00
28/10/2020	R213 On 04-February-21			Bond Future	10.02	84.5077	84.2621	84.5077	6,844.00
28/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1329	1	1	1	0.00
28/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1311	1	1	1	0.00
28/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1293	1	1	1	0.00
28/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4782	5	5	5	0.00
28/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4822	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
28/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4743	5	5	5	0.00
28/10/2020	R213 On 06-May-21			Bond Future	10.23	81.8784	81.6292	81.8784	0.00
28/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9048	9	9	9	0.00
28/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9085	9	9	9	0.00
28/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9011	9	9	9	0.00
28/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	854	1	1	1	0.00
28/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	845	1	1	1	0.00
28/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	836	1	1	1	0.00
28/10/2020	R213 On 05-August-21			Bond Future	10.46	82.7643	82.5120	82.7643	0.00
28/10/2020	R213 On 05-August-21	10.78	Call	Bond Future	4333	4	4	4	0.00
28/10/2020	R213 On 05-August-21	10.14	Call	Bond Future	2629	3	3	3	0.00
28/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4577	5	5	5	0.00
28/10/2020	R213 On 05-August-21	9.34	Call	Bond Future	1145	1	1	1	200.00
28/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4546	5	5	5	0.00
28/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4516	5	5	5	0.00
28/10/2020	R213 On 05-August-21	9.34	Put	Bond Future	7165	7	7	7	0.00
28/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2591	3	3	3	0.00
28/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2610	3	3	3	0.00
28/10/2020	R213 On 05-August-21	10.14	Put	Bond Future	4297	4	4	4	200.00
28/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2573	2	3	2	0.00
28/10/2020	R213 On 05-August-21	10.78	Put	Bond Future	2726	3	3	3	200.00
28/10/2020	R213 On 04-November-21			Bond Future	10.71	80.0636	79.8091	80.0636	0.00
28/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1900	2	2	2	0.00
28/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1947	2	2	2	0.00
28/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1852	2	2	2	0.00
28/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R214 On 05-November-20			Bond Future	11.32	63.5486	63.2325	63.5486	16,310.00
28/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	1	0	0	0	0.00
28/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6308	6	6	6	0.00
28/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6245	6	6	6	0.00
28/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6182	6	6	6	0.00
28/10/2020	R214 On 04-February-21			Bond Future	11.54	64.1705	63.8504	64.1705	7,994.00
28/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	771	1	1	1	0.00
28/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	792	1	1	1	0.00
28/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	781	1	1	1	0.00
28/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7738	7	8	7	0.00
28/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7686	7	8	7	0.00
28/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7790	8	8	8	0.00
28/10/2020	R214 On 06-May-21			Bond Future	11.74	61.5768	61.2526	61.5768	0.00
28/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5300	6	5	6	0.00
28/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5270	5	5	5	0.00
28/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5239	5	5	5	0.00
28/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2735	3	3	3	0.00
28/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2752	3	3	3	0.00
28/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2719	3	3	3	0.00
28/10/2020	R214 On 05-August-21			Bond Future	11.97	62.2432	61.9152	62.2432	0.00
28/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3961	4	4	4	0.00
28/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4012	4	4	4	0.00
28/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3987	4	4	4	0.00
28/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3721	4	4	4	0.00
28/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3698	4	4	4	0.00
28/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3744	4	4	4	0.00
28/10/2020	R214 On 04-November-21			Bond Future	12.20	59.5893	59.2582	59.5893	0.00
28/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1313	2	1	2	0.00
28/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1267	2	1	2	0.00
28/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1221	2	1	2	0.00
28/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 05-November-20			Bond Future	11.60	78.6244	78.2473	78.6244	92,086.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
28/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	30	0	0	0	950.00
28/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11564	11	12	11	0.00
28/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11647	11	12	11	0.00
28/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11814	11	12	11	0.00
28/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11480	11	11	11	0.00
28/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4116	4	4	4	0.00
28/10/2020	R248 On 04-February-21			Bond Future	11.83	79.3938	79.0120	79.3938	19,208.00
28/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2505	3	3	3	2,590.00
28/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	933	1	1	1	2,590.00
28/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	599	1	1	1	0.00
28/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	609	1	1	1	0.00
28/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	618	1	1	1	0.00
28/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10045	10	10	10	0.00
28/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10181	10	10	10	0.00
28/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10113	10	10	10	0.00
28/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8316	8	8	8	0.00
28/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4645	4	5	4	0.00
28/10/2020	R248 On 06-May-21			Bond Future	12.06	75.8280	75.4412	75.8280	0.00
28/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5456	6	5	6	0.00
28/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5525	6	6	6	0.00
28/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5490	6	5	6	0.00
28/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3754	4	4	4	0.00
28/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3730	4	4	4	0.00
28/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3778	4	4	4	0.00
28/10/2020	R248 On 05-August-21			Bond Future	12.30	76.6486	76.2573	76.6486	0.00
28/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5060	5	5	5	0.00
28/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5093	5	5	5	0.00
28/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5027	5	5	5	0.00
28/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3808	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
28/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3856	4	4	4	0.00
28/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3832	4	4	4	0.00
28/10/2020	R248 On 04-November-21			Bond Future	12.55	73.0046	72.6097	73.0046	0.00
28/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1543	2	2	2	0.00
28/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1651	2	2	2	0.00
28/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1597	2	2	2	0.00
28/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
28/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00