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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	2025 On 05-November-20			Bond Future	143.94	143.8232	143.9351	143.8232	3,863.00
13/10/2020	2025 On 04-February-21			Bond Future	143.88	143.7759	143.8830	143.7759	0.00
13/10/2020	2025 On 06-May-21			Bond Future	145.47	145.3608	145.4720	145.3608	0.00
13/10/2020	2025 On 05-August-21			Bond Future	145.57	145.4653	145.5736	145.4653	0.00

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13/10/2020	2025 On 04-November-21			Bond Future	147.07	146.9656	147.0727	146.9656	0.00
13/10/2020	2029 On 05-November-20			Bond Future	99.94	99.6729	99.9416	99.6729	4,935.00
13/10/2020	2029 On 04-February-21			Bond Future	100.95	100.6848	100.9521	100.6848	0.00
13/10/2020	2029 On 06-May-21			Bond Future	100.93	100.6558	100.9280	100.6558	0.00
13/10/2020	2029 On 05-August-21			Bond Future	102.06	101.7874	102.0599	101.7874	0.00
13/10/2020	2029 On 04-November-21			Bond Future	101.96	101.6882	101.9618	101.6882	0.00
13/10/2020	2030 On 05-November-20			Bond Future	9.46	93.2432	9.4600	93.2432	91,785.00
13/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3220	3	3220	3	0.00
13/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	138	0	138	0	3,000.00
13/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1642	2	1642	2	0.00
13/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	9	0	9	0	1,000.00
13/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	308	0	308	0	1,000.00
13/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	940	1	940	1	0.00
13/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	77	0	77	0	3,000.00
13/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1822	2	1822	2	0.00
13/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1607	2	1607	2	0.00
13/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1248	1	1248	1	0.00
13/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	966	1	966	1	0.00
13/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	2	0	3,000.00
13/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3550	3	3550	3	0.00
13/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	992	1	992	1	0.00
13/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1785	2	1785	2	0.00
13/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	10	0	10	0	14,160.00
13/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	144	0	144	0	14,160.00
13/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2634	3	2634	3	0.00
13/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	604	1	604	1	3,000.00
13/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5585	5	5585	5	0.00
13/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	296	0	296	0	9,414.00
13/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5079	5	5079	5	0.00
13/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	27	0	27	0	9,414.00
13/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2795	3	2795	3	0.00
13/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	49	0	49	0	3,000.00
13/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5544	6	5544	6	0.00

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13/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3655	4	3655	4	0.00
13/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	709	1	709	1	2,500.00
13/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1335	1	1335	1	0.00
13/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1076	1	1076	1	2,500.00
13/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	71	0	71	0	2,000.00
13/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4372	4	4372	4	0.00
13/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1930	2	1930	2	0.00
13/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1398	1	1398	1	0.00
13/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6582	7	6582	7	0.00
13/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	386	0	386	0	14,160.00
13/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	206	0	206	0	1,000.00
13/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1367	1	1367	1	0.00
13/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	689	1	689	1	5,500.00
13/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	812	1	812	1	3,000.00
13/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	258	0	258	0	2,500.00
13/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8217	8	8217	8	0.00
13/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2747	3	2747	3	0.00
13/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	790	1	790	1	3,000.00
13/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6706	7	6706	7	0.00
13/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3709	4	3709	4	0.00
13/10/2020	2030 On 04-February-21			Bond Future	9.68	90.1628	9.6819	90.1628	0.00
13/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	362	0	362	0	1,600.00
13/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	482	0	482	0	1,000.00
13/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1556	2	1556	2	0.00
13/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1458	1	1458	1	1,000.00
13/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	474	0	474	0	800.00
13/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1536	2	1536	2	0.00
13/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1617	2	1617	2	1,600.00
13/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1516	1	1516	1	0.00
13/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1017	1	1017	1	800.00
13/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4463	4	4463	4	0.00
13/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1662	2	1662	2	1,800.00
13/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5705	6	5705	6	0.00

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13/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4629	5	4629	5	0.00
13/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8169	8	8169	8	0.00
13/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4477	5	4477	5	0.00
13/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4515	5	4515	5	0.00
13/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4328	4	4328	4	0.00
13/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9045	9	9045	9	0.00
13/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4440	5	4440	5	0.00
13/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8116	8	8116	8	0.00
13/10/2020	2030 On 06-May-21			Bond Future	9.90	91.1363	9.9038	91.1363	0.00
13/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6168	6	6168	6	0.00
13/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1745	2	1745	2	0.00
13/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9672	10	9672	10	0.00
13/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	437	0	437	0	700.00
13/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3862	4	3862	4	0.00
13/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3523	3	3523	3	0.00
13/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9710	10	9710	10	0.00
13/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1876	2	1876	2	0.00
13/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9748	10	9748	10	0.00
13/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	753	1	753	1	0.00
13/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5624	6	5624	6	700.00
13/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11579	12	11579	12	0.00
13/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3437	3	3437	3	700.00
13/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	769	1	769	1	0.00
13/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5888	6	5888	6	0.00
13/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	761	1	761	1	0.00
13/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3140	3	3140	3	0.00
13/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1847	2	1847	2	0.00
13/10/2020	2030 On 05-August-21			Bond Future	10.15	88.1343	10.1456	88.1343	0.00
13/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10101	10	10101	10	0.00
13/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4302	4	4302	4	0.00
13/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1935	2	1935	2	600.00
13/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4332	4	4332	4	0.00
13/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1159	1	1159	1	600.00

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13/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4361	4	4361	4	0.00
13/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2912	3	2912	3	0.00
13/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5613	6	5613	6	0.00
13/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7604	8	7604	8	0.00
13/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2954	3	2954	3	0.00
13/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	745	1	745	1	600.00
13/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2933	3	2933	3	0.00
13/10/2020	2030 On 04-November-21			Bond Future	10.40	89.0216	10.3997	89.0216	0.00
13/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1037	1	1037	1	0.00
13/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	939	1	939	1	0.00
13/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	988	1	988	1	0.00
13/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2032 On 05-November-20			Bond Future	10.48	86.2416	10.4795	86.2416	121,103.00
13/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	122	0	122	0	0.00
13/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3700	4	3700	4	0.00
13/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3276	3	3276	3	0.00
13/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	127	0	127	0	0.00
13/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	4	0	4	0	3,000.00
13/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	63	0	63	0	3,000.00
13/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	27	0	27	0	1,000.00
13/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	1	0	1,000.00
13/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	117	0	117	0	0.00
13/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4563	5	4563	5	0.00
13/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8616	9	8616	9	0.00
13/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9763	10	9763	10	0.00
13/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	264	0	264	0	1,000.00
13/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6459	7	6459	7	0.00
13/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4447	4	4447	4	0.00
13/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5398	5	5398	5	0.00
13/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4505	5	4505	5	0.00
13/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	343	0	343	0	3,000.00

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13/10/2020	2032 On 04-February-21			Bond Future	10.72	87.0958	10.7191	87.0958	0.00
13/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	238	0	238	0	800.00
13/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	860	1	860	1	0.00
13/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	542	1	542	1	800.00
13/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	884	1	884	1	0.00
13/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3436	3	3436	3	0.00
13/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	872	1	872	1	0.00
13/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7469	8	7469	8	0.00
13/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7418	7	7418	7	0.00
13/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9257	9	9257	9	0.00
13/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2863	3	2863	3	800.00
13/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7520	8	7520	8	0.00
13/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12290	12	12290	12	0.00
13/10/2020	2032 On 06-May-21			Bond Future	10.96	83.8903	10.9571	83.8903	0.00
13/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2349	2	2349	2	736.00
13/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7810	8	7810	8	0.00
13/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9504	9	9504	9	0.00
13/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7848	8	7848	8	0.00
13/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7772	8	7772	8	0.00
13/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1779	2	1779	2	0.00
13/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1755	2	1755	2	0.00
13/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1767	2	1767	2	0.00
13/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1220	1	1220	1	736.00
13/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5912	6	5912	6	0.00
13/10/2020	2032 On 05-August-21			Bond Future	11.21	84.8141	11.2086	84.8141	0.00
13/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4412	4	4412	4	0.00
13/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4383	4	4383	4	0.00
13/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4441	4	4441	4	0.00
13/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3632	4	3632	4	0.00
13/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3609	4	3609	4	0.00
13/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3585	4	3585	4	0.00
13/10/2020	2032 On 04-November-21			Bond Future	11.48	81.5248	11.4817	81.5248	0.00
13/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1066	1	1066	1	0.00

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13/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1167	1	1167	1	0.00
13/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1117	1	1117	1	0.00
13/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2033 On 05-November-20			Bond Future	93.61	93.6248	93.6149	93.6248	10,329.00
13/10/2020	2033 On 04-February-21			Bond Future	94.56	94.5753	94.5614	94.5753	0.00
13/10/2020	2033 On 06-May-21			Bond Future	94.39	94.4028	94.3906	94.4028	0.00
13/10/2020	2033 On 05-August-21			Bond Future	95.45	95.4641	95.4491	95.4641	0.00
13/10/2020	2033 On 04-November-21			Bond Future	95.21	95.2254	95.2088	95.2254	0.00
13/10/2020	2037 On 05-November-20			Bond Future	11.54	80.1954	11.5418	80.1954	139,273.00
13/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	9	0	9	0	0.00
13/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	8	0	8	0	0.00
13/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	9	0	9	0	0.00
13/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8962	9	8962	9	0.00
13/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8821	9	8821	9	0.00
13/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8892	9	8892	9	0.00
13/10/2020	2037 On 04-February-21			Bond Future	11.79	76.7355	11.7899	76.7355	0.00
13/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4059	4	4059	4	300.00
13/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	241	0	241	0	72.00
13/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10700	11	10700	11	0.00
13/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1324	1	1324	1	0.00
13/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	704	1	704	1	0.00
13/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	630	1	630	1	0.00
13/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3841	4	3841	4	0.00
13/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	639	1	639	1	0.00
13/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	838	1	838	1	240.00
13/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	648	1	648	1	0.00
13/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10183	10	10183	10	0.00
13/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3205	3	3205	3	240.00
13/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9069	9	9069	9	0.00
13/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10304	10	10304	10	0.00
13/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	601	1	601	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7099	7	7099	7	72.00
13/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9824	10	9824	10	72.00
13/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10244	10	10244	10	0.00
13/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14397	14	14397	14	0.00
13/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3024	3	3024	3	0.00
13/10/2020	2037 On 06-May-21			Bond Future	12.04	77.5644	12.0372	77.5644	0.00
13/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5546	6	5546	6	0.00
13/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5578	6	5578	6	0.00
13/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5610	6	5610	6	0.00
13/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3416	3	3416	3	0.00
13/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3395	3	3395	3	0.00
13/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3439	3	3439	3	0.00
13/10/2020	2037 On 05-August-21			Bond Future	12.30	74.1628	12.3040	74.1628	0.00
13/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4320	4	4320	4	0.00
13/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4348	4	4348	4	0.00
13/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4376	4	4376	4	0.00
13/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4560	5	4560	5	0.00
13/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4507	5	4507	5	0.00
13/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4533	5	4533	5	0.00
13/10/2020	2037 On 04-November-21			Bond Future	12.58	74.9090	12.5760	74.9090	0.00
13/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1267	1	1267	1	0.00
13/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1318	1	1318	1	0.00
13/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1215	1	1215	1	0.00
13/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2038 On 05-November-20			Bond Future	105.64	105.5955	105.6399	105.5955	11,137.00
13/10/2020	2038 On 04-February-21			Bond Future	105.01	104.9715	105.0121	104.9715	0.00
13/10/2020	2038 On 06-May-21			Bond Future	106.17	106.1291	106.1720	106.1291	0.00
13/10/2020	2038 On 05-August-21			Bond Future	105.64	105.6014	105.6419	105.6014	0.00
13/10/2020	2038 On 04-November-21			Bond Future	106.73	106.6902	106.7295	106.6902	0.00
13/10/2020	2040 On 05-November-20			Bond Future	11.69	81.9883	11.6861	81.9883	72,831.00
13/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	7	0	7	0	0.00
13/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	5	0	5	0	2,000.00
13/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
13/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	2,380.00
13/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	8	0	8	0	0.00
13/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1006	1	1006	1	0.00
13/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	7	0	7	0	0.00
13/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	198	0	198	0	2,380.00
13/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1585	2	1585	2	0.00
13/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16022	16	16022	16	0.00
13/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11934	12	11934	12	0.00
13/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9465	10	9465	10	0.00
13/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2197	2	2197	2	2,000.00
13/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9540	10	9540	10	0.00
13/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1498	2	1498	2	2,000.00
13/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4735	5	4735	5	0.00
13/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10147	10	10147	10	0.00
13/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9616	10	9616	10	0.00
13/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14106	14	14106	14	0.00
13/10/2020	2040 On 04-February-21			Bond Future	11.93	78.2960	11.9316	78.2960	0.00
13/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	364	0	364	0	800.00
13/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	617	1	617	1	0.00
13/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3053	3	3053	3	0.00
13/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	128	0	128	0	500.00
13/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	477	0	477	0	500.00
13/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2572	3	2572	3	0.00
13/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	608	1	608	1	0.00
13/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	149	0	149	0	800.00
13/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	626	1	626	1	0.00
13/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17700	18	17700	18	0.00
13/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10958	11	10958	11	0.00
13/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4833	5	4833	5	500.00
13/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12034	12	12034	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
13/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17050	17	17050	17	0.00
13/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13231	13	13231	13	0.00
13/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10827	11	10827	11	0.00
13/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4238	4	4238	4	800.00
13/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10893	11	10893	11	0.00
13/10/2020	2040 On 06-May-21			Bond Future	12.18	79.1418	12.1762	79.1418	0.00
13/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5354	5	5354	5	0.00
13/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5322	5	5322	5	0.00
13/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5387	5	5387	5	0.00
13/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3902	4	3902	4	0.00
13/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3877	4	3877	4	0.00
13/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3852	4	3852	4	0.00
13/10/2020	2040 On 05-August-21			Bond Future	12.44	75.5073	12.4401	75.5073	0.00
13/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12663	13	12663	13	0.00
13/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2318	2	2318	2	900.00
13/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4651	5	4651	5	0.00
13/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4711	5	4711	5	0.00
13/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1505	1	1505	1	900.00
13/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4681	5	4681	5	0.00
13/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4427	4	4427	4	0.00
13/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4454	4	4454	4	0.00
13/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10175	10	10175	10	0.00
13/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	954	1	954	1	900.00
13/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4480	5	4480	5	0.00
13/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7693	8	7693	8	0.00
13/10/2020	2040 On 04-November-21			Bond Future	12.71	76.2670	12.7085	76.2670	0.00
13/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1098	1	1098	1	0.00
13/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1044	1	1044	1	0.00
13/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	990	1	990	1	0.00
13/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2044 On 05-November-20			Bond Future	11.76	78.5586	11.7593	78.5586	47,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	6	0	6	0	0.00
13/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
13/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
13/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	564	1	564	1	0.00
13/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	6	0	6	0	0.00
13/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	656	1	656	1	0.00
13/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
13/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	186	0	186	0	0.00
13/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
13/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	6	0	6	0	0.00
13/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	525.00
13/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
13/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	279	0	279	0	0.00
13/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
13/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
13/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12429	12	12429	12	0.00
13/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18237	18	18237	18	0.00
13/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9824	10	9824	10	0.00
13/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12267	12	12267	12	0.00
13/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4141	4	4141	4	1,815.00
13/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2774	3	2774	3	1,815.00
13/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22624	23	22624	23	0.00
13/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9747	10	9747	10	0.00
13/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18689	19	18689	19	0.00
13/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12917	13	12917	13	0.00
13/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14917	15	14917	15	0.00
13/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4806	5	4806	5	525.00
13/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3012	3	3012	3	300.00
13/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12836	13	12836	13	0.00
13/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9901	10	9901	10	0.00
13/10/2020	2044 On 04-February-21			Bond Future	12.00	74.9574	11.9982	74.9574	0.00
13/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	504	1	504	1	0.00
13/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	520	1	520	1	0.00

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13/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	304	0	304	0	0.00
13/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1013	1	1013	1	0.00
13/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	151	0	151	0	265.00
13/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	512	1	512	1	0.00
13/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	459	0	459	0	0.00
13/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12197	12	12197	12	265.00
13/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17021	17	17021	17	0.00
13/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8650	9	8650	9	265.00
13/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11709	12	11709	12	0.00
13/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11778	12	11778	12	0.00
13/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14020	14	14020	14	0.00
13/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11641	12	11641	12	0.00
13/10/2020	2044 On 06-May-21			Bond Future	12.24	75.7671	12.2359	75.7671	0.00
13/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5208	5	5208	5	0.00
13/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5176	5	5176	5	0.00
13/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5367	5	5367	5	0.00
13/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5145	5	5145	5	0.00
13/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2265	2	2265	2	3,100.00
13/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3577	4	3577	4	0.00
13/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5594	6	5594	6	3,100.00
13/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7796	8	7796	8	0.00
13/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3996	4	3996	4	0.00
13/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3846	4	3846	4	3,100.00
13/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4022	4	4022	4	0.00
13/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3971	4	3971	4	0.00
13/10/2020	2044 On 05-August-21			Bond Future	12.49	72.2207	12.4924	72.2207	0.00
13/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4868	5	4868	5	0.00
13/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4898	5	4898	5	0.00
13/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4838	5	4838	5	0.00
13/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4290	4	4290	4	0.00
13/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4264	4	4264	4	0.00
13/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4238	4	4238	4	0.00
13/10/2020	2044 On 04-November-21			Bond Future	12.75	72.9473	12.7530	72.9473	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
13/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	741	1	741	1	0.00
13/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	848	1	848	1	0.00
13/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	794	1	794	1	0.00
13/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
13/10/2020	2046 On 05-November-20			Bond Future	93.63	93.5877	93.6272	93.5877	16,311.00
13/10/2020	2046 On 04-February-21			Bond Future	94.57	94.5380	94.5740	94.5380	0.00
13/10/2020	2046 On 06-May-21			Bond Future	93.83	93.7907	93.8291	93.7907	0.00
13/10/2020	2046 On 05-August-21			Bond Future	94.88	94.8453	94.8815	94.8453	0.00
13/10/2020	2046 On 04-November-21			Bond Future	94.05	94.0177	94.0526	94.0177	0.00
13/10/2020	2050 On 05-November-20			Bond Future	96.38	95.8213	96.3844	95.8213	13,963.00
13/10/2020	2050 On 04-February-21			Bond Future	95.47	94.9051	95.4699	94.9051	0.00
13/10/2020	2050 On 06-May-21			Bond Future	96.52	95.9516	96.5245	95.9516	0.00
13/10/2020	2050 On 05-August-21			Bond Future	95.68	95.1035	95.6804	95.1035	0.00
13/10/2020	2050 On 04-November-21			Bond Future	96.67	96.0841	96.6653	96.0841	0.00
13/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	AL37 On 05-November-20			Index Future	760.77	760.7170	760.7720	760.7170	0.00
13/10/2020	AL37 On 04-February-21			Index Future	768.27	768.2470	768.2700	768.2470	0.00
13/10/2020	AL37 On 06-May-21			Index Future	776.56	776.5200	776.5580	776.5200	0.00
13/10/2020	AL37 On 05-August-21			Index Future	784.99	784.9700	784.9880	784.9700	0.00
13/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
13/10/2020	AL7T On 05-November-20			Index Future	814.56	813.8400	814.5640	813.8400	0.00
13/10/2020	AL7T On 04-February-21			Index Future	822.59	821.8960	822.5930	821.8960	0.00
13/10/2020	AL7T On 06-May-21			Index Future	831.47	830.7460	831.4660	830.7460	0.00
13/10/2020	AL7T On 05-August-21			Index Future	840.49	839.7870	840.4920	839.7870	0.00
13/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
13/10/2020	ALBI On 05-November-20			Index Future	714.14	713.7530	714.1410	713.7530	226.00
13/10/2020	ALBI On 04-February-21			Index Future	721.18	720.8180	721.1800	720.8180	0.00
13/10/2020	ALBI On 06-May-21			Index Future	728.96	728.5800	728.9590	728.5800	0.00
13/10/2020	ALBI On 05-August-21			Index Future	736.87	736.5090	736.8720	736.5090	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
13/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
13/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	ES33 On 05-November-20			Bond Future	12.08	71.5460	12.0831	71.5460	350.00
13/10/2020	ES33 On 04-February-21			Bond Future	12.38	72.2546	12.3751	72.2546	0.00
13/10/2020	ES33 On 06-May-21			Bond Future	12.66	69.2591	12.6622	69.2591	0.00
13/10/2020	ES33 On 05-August-21			Bond Future	12.97	70.0218	12.9663	70.0218	0.00
13/10/2020	ES33 On 04-November-21			Bond Future	13.29	66.9536	13.2938	66.9536	0.00
13/10/2020	ES42 On 05-November-20			Bond Future	12.56	70.3723	12.5586	70.3723	4,789.00
13/10/2020	ES42 On 04-February-21			Bond Future	12.83	71.0694	12.8345	71.0694	0.00
13/10/2020	ES42 On 06-May-21			Bond Future	13.12	67.5775	13.1168	67.5775	0.00
13/10/2020	ES42 On 05-August-21			Bond Future	13.41	68.3222	13.4079	68.3222	0.00
13/10/2020	ES42 On 04-November-21			Bond Future	13.72	64.7531	13.7242	64.7531	0.00
13/10/2020	GOVI On 05-November-20			GOVI	705.50	705.1270	705.5000	705.1270	1,007.00
13/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	323500	33	323500	33	0.00
13/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	323300	33	323300	33	0.00
13/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	323400	33	323400	33	0.00
13/10/2020	GOVI On 04-February-21			GOVI	712.45	712.1060	712.4540	712.1060	0.00
13/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	384860	39	384860	39	0.00
13/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	384960	39	384960	39	0.00
13/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	385060	39	385060	39	0.00
13/10/2020	GOVI On 06-May-21			GOVI	720.14	719.7750	720.1400	719.7750	0.00
13/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	414700	41	414700	41	0.00
13/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	414500	41	414500	41	0.00
13/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	414600	41	414600	41	0.00
13/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-August-21			GOVI	727.96	727.6080	727.9570	727.6080	0.00
13/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	88070	8	88070	8	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
13/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	88170	8	88170	8	0.00
13/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	88270	8	88270	8	0.00
13/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
13/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
13/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
13/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2020	IGOV On 05-November-20			Index Future	256.95	256.4810	256.9510	256.4810	1,201.00
13/10/2020	IGOV On 04-February-21			Index Future	259.55	259.0830	259.5470	259.0830	0.00
13/10/2020	IGOV On 06-May-21			Index Future	262.41	261.9360	262.4100	261.9360	0.00
13/10/2020	IGOV On 05-August-21			Index Future	265.32	264.8490	265.3210	264.8490	0.00
13/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
13/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
13/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
13/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2400	90.2400	90.2400	0.00
13/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.10	89.1100	89.1000	89.1100	0.00
13/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.28	90.2900	90.2800	90.2900	51.00
13/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.61	89.6200	89.6100	89.6200	0.00
13/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.62	89.6400	89.6200	89.6400	0.00
13/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.66	92.7000	92.6600	92.7000	0.00
13/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.10	93.1500	93.1000	93.1500	0.00
13/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.47	85.5200	85.4700	85.5200	0.00
13/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.02	91.0700	91.0200	91.0700	0.00
13/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.24	79.2600	79.2400	79.2600	0.00
13/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.86	75.8800	75.8600	75.8800	0.00
13/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.39	74.4100	74.3900	74.4100	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
13/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.56	76.5700	76.5600	76.5700	0.00
13/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.73	80.7400	80.7300	80.7400	0.00
13/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.36	79.3600	79.3600	79.3600	0.00
13/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.60	81.6000	81.6000	81.6000	0.00
13/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.59	87.5800	87.5900	87.5800	0.00
13/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.16	88.1500	88.1600	88.1500	0.00
13/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.35	81.3300	81.3500	81.3300	0.00
13/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.40	89.3700	89.4000	89.3700	0.00
13/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	0.00
13/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6500	3.3500	96.6500	0.00
13/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.27	96.7250	3.2650	96.7250	30,010.00
13/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7400	3.2500	96.7400	0.00
13/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.23	96.7600	3.2300	96.7600	0.00
13/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.23	96.7650	3.2250	96.7650	0.00
13/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.27	96.7100	3.2700	96.7100	0.00
13/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.43	96.5550	3.4250	96.5550	30,000.00
13/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.54	96.4300	3.5400	96.4300	0.00
13/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.69	96.2800	3.6900	96.2800	0.00
13/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	95.9850	3.9850	95.9850	0.00
13/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.33	95.6400	4.3300	95.6400	0.00
13/10/2020	R023 On 05-November-20			Bond Future	4.50	108.4695	4.5035	108.4695	33,416.00
13/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6433	6	6433	6	0.00
13/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6454	6	6454	6	0.00
13/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6412	6	6412	6	0.00
13/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 04-February-21			Bond Future	4.58	109.5440	4.5786	109.5440	0.00
13/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3438	3	3438	3	0.00
13/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3476	3	3476	3	0.00
13/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3457	3	3457	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
13/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	3	0	3	0	0.00
13/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	3	0	3	0	0.00
13/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	3	0	3	0	0.00
13/10/2020	R023 On 06-May-21			Bond Future	4.61	106.8179	4.6078	106.8179	0.00
13/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5073	5	5073	5	0.00
13/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5106	5	5106	5	0.00
13/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5090	5	5090	5	0.00
13/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
13/10/2020	R023 On 05-August-21			Bond Future	4.64	107.9936	4.6410	107.9936	0.00
13/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1287	1	1287	1	0.00
13/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1275	1	1275	1	0.00
13/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1263	1	1263	1	0.00
13/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	273	0	273	0	0.00
13/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	277	0	277	0	0.00
13/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	270	0	270	0	0.00
13/10/2020	R023 On 04-November-21			Bond Future	4.75	105.1761	4.7529	105.1761	0.00
13/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	189	0	189	0	0.00
13/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	202	0	202	0	0.00
13/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	215	0	215	0	0.00
13/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 05-November-20			Bond Future	11.27	84.8526	11.2685	84.8526	102,027.00
13/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	62	0	62	0	0.00
13/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	65	0	65	0	0.00
13/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	59	0	59	0	0.00
13/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6192	6	6192	6	0.00
13/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6127	6	6127	6	0.00
13/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6062	6	6062	6	0.00
13/10/2020	R035 On 04-February-21			Bond Future	11.52	85.6931	11.5237	85.6931	0.00
13/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	697	1	697	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
13/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	622	1	622	1	0.00
13/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	613	1	613	1	0.00
13/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2390	2	2390	2	0.00
13/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	604	1	604	1	0.00
13/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10094	10	10094	10	0.00
13/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10155	10	10155	10	0.00
13/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9554	10	9554	10	650.00
13/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4714	5	4714	5	650.00
13/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10033	10	10033	10	0.00
13/10/2020	R035 On 06-May-21			Bond Future	11.77	82.1429	11.7690	82.1429	0.00
13/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6218	6	6218	6	0.00
13/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3723	4	3723	4	0.00
13/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7758	8	7758	8	0.00
13/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6289	6	6289	6	0.00
13/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1175	1	1175	1	793.00
13/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5118	5	5118	5	0.00
13/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6253	6	6253	6	0.00
13/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2009	2	2009	2	1,650.00
13/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3112	3	3112	3	0.00
13/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5756	6	5756	6	793.00
13/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3694	4	3694	4	793.00
13/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7814	8	7814	8	0.00
13/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2959	3	2959	3	0.00
13/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4997	5	4997	5	1,650.00
13/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2295	2	2295	2	1,650.00
13/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2978	3	2978	3	0.00
13/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10725	11	10725	11	0.00
13/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2940	3	2940	3	0.00
13/10/2020	R035 On 05-August-21			Bond Future	12.03	83.0474	12.0316	83.0474	0.00
13/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55117	55	55117	55	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
13/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55000	55	55000	55	0.00
13/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55233	55	55233	55	0.00
13/10/2020	R035 On 04-November-21			Bond Future	12.31	79.4110	12.3137	79.4110	0.00
13/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1098	1	1098	1	0.00
13/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1150	1	1150	1	0.00
13/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1045	1	1045	1	0.00
13/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 05-November-20			Bond Future	7.20	120.1374	7.2000	120.1374	85,968.00
13/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7499	7	7499	7	0.00
13/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	401	0	401	0	1,200.00
13/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7450	7	7450	7	0.00
13/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1875	2	1875	2	80.00
13/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3426	3	3426	3	0.00
13/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5913	6	5913	6	0.00
13/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10402	10	10402	10	0.00
13/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	24	0	24	0	80.00
13/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4214	4	4214	4	1,200.00
13/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7401	7	7401	7	0.00
13/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	61	0	61	0	0.00
13/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3851	4	3851	4	0.00
13/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	281	0	281	0	0.00
13/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	4	0	4	0	0.00
13/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	27	0	27	0	0.00
13/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1479	2	1479	2	0.00
13/10/2020	R186 On 04-February-21			Bond Future	7.38	116.0489	7.3810	116.0489	0.00
13/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4545	5	4545	5	0.00
13/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4623	5	4623	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
13/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3974	4	3974	4	0.00
13/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4584	5	4584	5	0.00
13/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	677	1	677	1	0.00
13/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	863	1	863	1	15,177.00
13/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	687	1	687	1	0.00
13/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	697	1	697	1	0.00
13/10/2020	R186 On 06-May-21			Bond Future	7.56	117.3010	7.5581	117.3010	0.00
13/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14444	14	14444	14	0.00
13/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14403	14	14403	14	0.00
13/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14362	14	14362	14	0.00
13/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	24	0	24	0	0.00
13/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	24	0	24	0	0.00
13/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	23	0	23	0	0.00
13/10/2020	R186 On 05-August-21			Bond Future	7.75	113.3107	7.7518	113.3107	0.00
13/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5025	5	5025	5	0.00
13/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5058	5	5058	5	0.00
13/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5092	5	5092	5	0.00
13/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1112	1	1112	1	0.00
13/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1133	1	1133	1	0.00
13/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1123	1	1123	1	0.00
13/10/2020	R186 On 04-November-21			Bond Future	7.98	114.4520	7.9777	114.4520	0.00
13/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	580	1	580	1	0.00
13/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	537	1	537	1	0.00
13/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	493	0	493	0	0.00
13/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R197 On 05-November-20			Bond Future	314.90	314.7892	314.9001	314.7892	2,902.00
13/10/2020	R197 On 04-February-21			Bond Future	310.24	310.1380	310.2373	310.1380	0.00
13/10/2020	R197 On 06-May-21			Bond Future	313.66	313.5572	313.6637	313.5572	0.00
13/10/2020	R197 On 05-August-21			Bond Future	309.18	309.0826	309.1816	309.0826	0.00
13/10/2020	R197 On 04-November-21			Bond Future	312.36	312.2693	312.3642	312.2693	0.00
13/10/2020	R202 On 05-November-20			Bond Future	211.77	210.9094	211.7655	210.9094	7,907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	R202 On 04-February-21			Bond Future	209.74	208.8828	209.7388	208.8828	0.00
13/10/2020	R202 On 06-May-21			Bond Future	212.05	211.1854	212.0550	211.1854	0.00
13/10/2020	R202 On 05-August-21			Bond Future	210.18	209.3103	210.1838	209.3103	0.00
13/10/2020	R202 On 04-November-21			Bond Future	212.35	211.4688	212.3478	211.4688	0.00
13/10/2020	R208 On 05-November-20			Bond Future	3.62	101.9995	3.6158	101.9995	7,525.00
13/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	454	1	454	1	0.00
13/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	450	0	450	0	0.00
13/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	446	0	446	0	0.00
13/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R209 On 05-November-20			Bond Future	11.06	65.4135	11.0636	65.4135	27,804.00
13/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	37	0	37	0	0.00
13/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	41	0	41	0	0.00
13/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	39	0	39	0	0.00
13/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6045	6	6045	6	0.00
13/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5986	6	5986	6	0.00
13/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6104	6	6104	6	0.00
13/10/2020	R209 On 04-February-21			Bond Future	11.28	66.0615	11.2804	66.0615	0.00
13/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	910	1	910	1	0.00
13/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	922	1	922	1	0.00
13/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	899	1	899	1	0.00
13/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7485	8	7485	8	0.00
13/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7436	7	7436	7	0.00
13/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7388	7	7388	7	0.00
13/10/2020	R209 On 06-May-21			Bond Future	11.49	63.6339	11.4948	63.6339	2,850.00
13/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1419	1	1419	1	5,325.00
13/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3225	3	3225	3	0.00
13/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5881	6	5881	6	0.00
13/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5943	6	5943	6	0.00
13/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5974	6	5974	6	0.00
13/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5912	6	5912	6	0.00
13/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2367	2	2367	2	0.00

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13/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2337	2	2337	2	0.00
13/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2322	2	2322	2	7,150.00
13/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2352	2	2352	2	0.00
13/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4480	5	4480	5	7,150.00
13/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8193	8	8193	8	0.00
13/10/2020	R209 On 05-August-21			Bond Future	11.72	64.3346	11.7189	64.3346	0.00
13/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4167	4	4167	4	0.00
13/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4141	4	4141	4	0.00
13/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4193	4	4193	4	0.00
13/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3793	4	3793	4	0.00
13/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3771	4	3771	4	0.00
13/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3748	4	3748	4	0.00
13/10/2020	R209 On 04-November-21			Bond Future	11.96	61.8436	11.9590	61.8436	0.00
13/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1087	1	1087	1	0.00
13/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	994	1	994	1	0.00
13/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1041	1	1041	1	0.00
13/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R210 On 05-November-20			Bond Future	187.04	186.4699	187.0413	186.4699	2,230.00
13/10/2020	R210 On 04-February-21			Bond Future	188.93	188.3631	188.9326	188.3631	0.00
13/10/2020	R210 On 06-May-21			Bond Future	188.31	187.7270	188.3064	187.7270	0.00
13/10/2020	R210 On 05-August-21			Bond Future	190.42	189.8375	190.4182	189.8375	0.00
13/10/2020	R210 On 04-November-21			Bond Future	189.64	189.0581	189.6418	189.0581	0.00
13/10/2020	R212 On 05-November-20			Bond Future	170.32	170.2652	170.3191	170.2652	6,889.00
13/10/2020	R212 On 04-February-21			Bond Future	169.74	169.6969	169.7443	169.6969	0.00
13/10/2020	R212 On 06-May-21			Bond Future	171.62	171.5678	171.6192	171.5678	0.00
13/10/2020	R212 On 05-August-21			Bond Future	171.21	171.1660	171.2131	171.1660	0.00
13/10/2020	R212 On 04-November-21			Bond Future	172.98	172.9311	172.9759	172.9311	0.00
13/10/2020	R213 On 05-November-20			Bond Future	9.96	82.4482	9.9611	82.4482	16,600.00
13/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	398	0	398	0	0.00
13/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	412	0	412	0	0.00
13/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	426	0	426	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
13/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2401	2	2401	2	0.00
13/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2487	3	2487	3	0.00
13/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2444	3	2444	3	0.00
13/10/2020	R213 On 04-February-21			Bond Future	10.19	83.2648	10.1878	83.2648	0.00
13/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1197	1	1197	1	0.00
13/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1182	1	1182	1	0.00
13/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1166	1	1166	1	0.00
13/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5557	6	5557	6	0.00
13/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5599	6	5599	6	0.00
13/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5515	6	5515	6	0.00
13/10/2020	R213 On 06-May-21			Bond Future	10.40	80.6336	10.4049	80.6336	0.00
13/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8454	8	8454	8	0.00
13/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8489	8	8489	8	0.00
13/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8418	8	8418	8	0.00
13/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1161	1	1161	1	0.00
13/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1150	1	1150	1	0.00
13/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1140	1	1140	1	0.00
13/10/2020	R213 On 05-August-21			Bond Future	10.64	81.5212	10.6381	81.5212	0.00
13/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4292	4	4292	4	0.00
13/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4264	4	4264	4	0.00
13/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4236	4	4236	4	0.00
13/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3206	3	3206	3	0.00
13/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3227	3	3227	3	0.00
13/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3184	3	3184	3	0.00
13/10/2020	R213 On 04-November-21			Bond Future	10.89	78.8147	10.8934	78.8147	0.00
13/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	999	1	999	1	0.00
13/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1047	1	1047	1	0.00
13/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	951	1	951	1	0.00
13/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R214 On 05-November-20			Bond Future	11.40	62.7354	11.4042	62.7354	17,463.00
13/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	27	0	27	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
13/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	28	0	28	0	0.00
13/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	26	0	26	0	0.00
13/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6792	7	6792	7	0.00
13/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6730	7	6730	7	0.00
13/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6669	7	6669	7	0.00
13/10/2020	R214 On 04-February-21			Bond Future	11.62	63.3568	11.6240	63.3568	0.00
13/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	796	1	796	1	0.00
13/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	817	1	817	1	0.00
13/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	806	1	806	1	0.00
13/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8220	8	8220	8	0.00
13/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8168	8	8168	8	0.00
13/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8272	8	8272	8	0.00
13/10/2020	R214 On 06-May-21			Bond Future	11.83	60.7631	11.8339	60.7631	0.00
13/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5087	5	5087	5	0.00
13/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5058	5	5058	5	0.00
13/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5029	5	5029	5	0.00
13/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2975	3	2975	3	0.00
13/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2994	3	2994	3	0.00
13/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2957	3	2957	3	0.00
13/10/2020	R214 On 05-August-21			Bond Future	12.06	61.4321	12.0570	61.4321	0.00
13/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3935	4	3935	4	0.00
13/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3985	4	3985	4	0.00
13/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3960	4	3960	4	0.00
13/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4141	4	4141	4	0.00
13/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4117	4	4117	4	0.00
13/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4165	4	4165	4	0.00
13/10/2020	R214 On 04-November-21			Bond Future	12.29	58.7750	12.2947	58.7750	0.00
13/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	866	1	866	1	0.00
13/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	819	1	819	1	0.00
13/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	773	1	773	1	0.00
13/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2020	R248 On 05-November-20			Bond Future	11.71	77.5021	11.7136	77.5021	113,072.00
13/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	0.00
13/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	174	0	174	0	950.00
13/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	950.00
13/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	1	0	0.00
13/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	0.00
13/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12295	12	12295	12	0.00
13/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12378	12	12378	12	0.00
13/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12545	13	12545	13	0.00
13/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12212	12	12212	12	0.00
13/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4991	5	4991	5	0.00
13/10/2020	R248 On 04-February-21			Bond Future	11.95	78.2698	11.9506	78.2698	0.00
13/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2406	2	2406	2	2,590.00
13/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	934	1	934	1	2,590.00
13/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	614	1	614	1	0.00
13/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	623	1	623	1	0.00
13/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	633	1	633	1	0.00
13/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10791	11	10791	11	0.00
13/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10927	11	10927	11	0.00
13/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10858	11	10858	11	0.00
13/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9048	9	9048	9	0.00
13/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5278	5	5278	5	0.00
13/10/2020	R248 On 06-May-21			Bond Future	12.18	74.7026	12.1780	74.7026	0.00
13/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5130	5	5130	5	0.00
13/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5194	5	5194	5	0.00
13/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5162	5	5162	5	0.00
13/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4151	4	4151	4	0.00
13/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4125	4	4125	4	0.00
13/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4177	4	4177	4	0.00
13/10/2020	R248 On 05-August-21			Bond Future	12.42	75.5252	12.4210	75.5252	0.00
13/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4881	5	4881	5	0.00
13/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4912	5	4912	5	0.00
13/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4851	5	4851	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
13/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4347	4	4347	4	0.00
13/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4400	4	4400	4	0.00
13/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4374	4	4374	4	0.00
13/10/2020	R248 On 04-November-21			Bond Future	12.68	71.8759	12.6802	71.8759	0.00
13/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	820	1	820	1	0.00
13/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	928	1	928	1	0.00
13/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	874	1	874	1	0.00
13/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
13/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00