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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
16/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	2025 On 05-November-20			Bond Future	144.42	144.3078	144.4228	144.3078	3,388.00
16/10/2020	2025 On 04-February-21			Bond Future	144.37	144.2575	144.3732	144.2575	0.00
16/10/2020	2025 On 06-May-21			Bond Future	145.96	145.8481	145.9644	145.8481	0.00
16/10/2020	2025 On 05-August-21			Bond Future	146.07	145.9531	146.0705	145.9531	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
16/10/2020	2025 On 04-November-21			Bond Future	147.58	147.4568	147.5755	147.4568	0.00
16/10/2020	2029 On 05-November-20			Bond Future	100.27	100.1886	100.2694	100.1886	3,729.00
16/10/2020	2029 On 04-February-21			Bond Future	101.28	101.2003	101.2816	101.2003	1,206.00
16/10/2020	2029 On 06-May-21			Bond Future	101.26	101.1772	101.2590	101.1772	0.00
16/10/2020	2029 On 05-August-21			Bond Future	102.39	102.3112	102.3937	102.3112	0.00
16/10/2020	2029 On 04-November-21			Bond Future	102.30	102.2162	102.2997	102.2162	0.00
16/10/2020	2030 On 05-November-20			Bond Future	9.37	93.3964	9.3672	93.3964	89,414.00
16/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3648	3	3648	3	0.00
16/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	175	0	175	0	3,000.00
16/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1939	2	1939	2	0.00
16/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	11	0	11	0	1,000.00
16/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	386	0	386	0	1,000.00
16/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1140	1	1140	1	0.00
16/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	98	0	98	0	3,000.00
16/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2141	2	2141	2	0.00
16/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1900	2	1900	2	0.00
16/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1494	1	1494	1	0.00
16/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1170	1	1170	1	0.00
16/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	2	0	3,000.00
16/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3995	4	3995	4	0.00
16/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1200	1	1200	1	0.00
16/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2100	2	2100	2	0.00
16/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	183	0	183	0	14,160.00
16/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3024	3	3024	3	0.00
16/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	744	1	744	1	3,000.00
16/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6091	6	6091	6	0.00
16/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	12	0	12	0	14,160.00
16/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	34	0	34	0	9,414.00
16/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	372	0	372	0	9,414.00
16/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5575	5	5575	5	0.00
16/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2339	3	2339	3	0.00
16/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3162	4	3162	4	0.00
16/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	23	0	23	0	3,000.00

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16/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5020	5	5020	5	0.00
16/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	491	1	491	1	2,500.00
16/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1012	1	1012	1	0.00
16/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	791	1	791	1	2,500.00
16/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	35	0	35	0	2,000.00
16/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3861	4	3861	4	0.00
16/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1538	2	1538	2	0.00
16/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1066	1	1066	1	0.00
16/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6053	7	6053	7	0.00
16/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	246	0	246	0	14,160.00
16/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	120	0	120	0	1,000.00
16/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	476	1	476	1	5,500.00
16/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	573	1	573	1	3,000.00
16/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	155	0	155	0	2,500.00
16/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7686	8	7686	8	0.00
16/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1039	1	1039	1	0.00
16/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2294	3	2294	3	0.00
16/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	556	1	556	1	3,000.00
16/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6177	7	6177	7	0.00
16/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3214	4	3214	4	0.00
16/10/2020	2030 On 04-February-21			Bond Future	9.59	90.3124	9.5853	90.3124	0.00
16/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	429	0	429	0	1,600.00
16/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	566	0	566	0	1,000.00
16/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1758	2	1758	2	0.00
16/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1651	1	1651	1	1,000.00
16/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	557	0	557	0	800.00
16/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1736	2	1736	2	0.00
16/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1824	2	1824	2	1,600.00
16/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1714	2	1714	2	0.00
16/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1166	1	1166	1	800.00
16/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4830	5	4830	5	0.00
16/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1494	2	1494	2	1,800.00
16/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5319	6	5319	6	0.00

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16/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4287	5	4287	5	0.00
16/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7717	8	7717	8	0.00
16/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4142	4	4142	4	0.00
16/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4178	4	4178	4	0.00
16/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4000	4	4000	4	0.00
16/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8577	9	8577	9	0.00
16/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4106	4	4106	4	0.00
16/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7665	8	7665	8	0.00
16/10/2020	2030 On 06-May-21			Bond Future	9.80	91.2877	9.8032	91.2877	0.00
16/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6471	6	6471	6	0.00
16/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1843	2	1843	2	0.00
16/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10082	10	10082	10	0.00
16/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	454	0	454	0	700.00
16/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4074	4	4074	4	0.00
16/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3720	3	3720	3	0.00
16/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10121	10	10121	10	0.00
16/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1982	2	1982	2	0.00
16/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10160	10	10160	10	0.00
16/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	626	1	626	1	0.00
16/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5191	6	5191	6	700.00
16/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11057	11	11057	11	0.00
16/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3094	3	3094	3	700.00
16/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	640	1	640	1	0.00
16/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5447	6	5447	6	0.00
16/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	633	1	633	1	0.00
16/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2812	3	2812	3	0.00
16/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1612	2	1612	2	0.00
16/10/2020	2030 On 05-August-21			Bond Future	10.04	88.2842	10.0403	88.2842	0.00
16/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10485	10	10485	10	0.00
16/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4465	4	4465	4	0.00
16/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1981	2	1981	2	600.00
16/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4496	4	4496	4	0.00
16/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1165	1	1165	1	600.00

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16/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4527	4	4527	4	0.00
16/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2534	3	2534	3	0.00
16/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5115	5	5115	5	0.00
16/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7066	7	7066	7	0.00
16/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2573	3	2573	3	0.00
16/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	585	1	585	1	600.00
16/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2554	3	2554	3	0.00
16/10/2020	2030 On 04-November-21			Bond Future	10.29	89.1720	10.2894	89.1720	0.00
16/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1587	1	1587	1	0.00
16/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1489	1	1489	1	0.00
16/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1538	1	1538	1	0.00
16/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2032 On 05-November-20			Bond Future	10.41	86.2861	10.4111	86.2861	121,103.00
16/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	134	0	134	0	0.00
16/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3592	3	3592	3	0.00
16/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4033	4	4033	4	0.00
16/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	140	0	140	0	0.00
16/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	4	0	4	0	3,000.00
16/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	67	0	67	0	3,000.00
16/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	28	0	28	0	1,000.00
16/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	1	0	1,000.00
16/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	128	0	128	0	0.00
16/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4170	5	4170	5	0.00
16/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8211	9	8211	9	0.00
16/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9359	10	9359	10	0.00
16/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	193	0	193	0	1,000.00
16/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6055	6	6055	6	0.00
16/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4057	4	4057	4	0.00
16/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4998	5	4998	5	0.00
16/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4113	4	4113	4	0.00
16/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	255	0	255	0	3,000.00

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16/10/2020	2032 On 04-February-21			Bond Future	10.65	87.1360	10.6480	87.1360	2,500.00
16/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	266	0	266	0	800.00
16/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	942	1	942	1	0.00
16/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	598	1	598	1	800.00
16/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	967	1	967	1	0.00
16/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3700	3	3700	3	0.00
16/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	955	1	955	1	0.00
16/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7145	7	7145	7	0.00
16/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7095	7	7095	7	0.00
16/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8906	9	8906	9	0.00
16/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2721	3	2721	3	800.00
16/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7195	8	7195	8	0.00
16/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11911	12	11911	12	0.00
16/10/2020	2032 On 06-May-21			Bond Future	10.88	83.9310	10.8833	83.9310	0.00
16/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2432	2	2432	2	736.00
16/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8061	8	8061	8	0.00
16/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9751	9	9751	9	0.00
16/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8096	8	8096	8	0.00
16/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8025	8	8025	8	0.00
16/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1623	2	1623	2	0.00
16/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1595	2	1595	2	0.00
16/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1609	2	1609	2	0.00
16/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1059	1	1059	1	736.00
16/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5587	6	5587	6	0.00
16/10/2020	2032 On 05-August-21			Bond Future	11.13	84.8524	11.1316	84.8524	0.00
16/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4526	4	4526	4	0.00
16/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4496	4	4496	4	0.00
16/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4556	4	4556	4	0.00
16/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3332	4	3332	4	0.00
16/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3310	3	3310	3	0.00
16/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3287	3	3287	3	0.00
16/10/2020	2032 On 04-November-21			Bond Future	11.40	81.5626	11.4012	81.5626	0.00
16/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1483	1	1483	1	0.00

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16/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1585	1	1585	1	0.00
16/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1534	1	1534	1	0.00
16/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2033 On 05-November-20			Bond Future	94.32	94.0280	94.3174	94.0280	10,329.00
16/10/2020	2033 On 04-February-21			Bond Future	95.27	94.9775	95.2695	94.9775	0.00
16/10/2020	2033 On 06-May-21			Bond Future	95.10	94.8095	95.1045	94.8095	0.00
16/10/2020	2033 On 05-August-21			Bond Future	96.17	95.8721	96.1703	95.8721	0.00
16/10/2020	2033 On 04-November-21			Bond Future	95.94	95.6366	95.9379	95.6366	0.00
16/10/2020	2037 On 05-November-20			Bond Future	11.49	80.2135	11.4931	80.2135	145,388.00
16/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	8	0	8	0	0.00
16/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	7	0	7	0	0.00
16/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	7	0	7	0	0.00
16/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8667	9	8667	9	0.00
16/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8526	9	8526	9	0.00
16/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8597	9	8597	9	0.00
16/10/2020	2037 On 04-February-21			Bond Future	11.74	76.7495	11.7393	76.7495	0.00
16/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4270	4	4270	4	300.00
16/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	253	0	253	0	72.00
16/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	661	1	661	1	0.00
16/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10953	11	10953	11	0.00
16/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1402	1	1402	1	0.00
16/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	739	1	739	1	0.00
16/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	671	1	671	1	0.00
16/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4045	4	4045	4	0.00
16/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	879	1	879	1	240.00
16/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	680	1	680	1	0.00
16/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9920	10	9920	10	0.00
16/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3114	3	3114	3	240.00
16/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8815	9	8815	9	0.00
16/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	560	1	560	1	300.00
16/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6882	7	6882	7	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9564	10	9564	10	72.00
16/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10041	10	10041	10	0.00
16/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9980	10	9980	10	0.00
16/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14115	14	14115	14	0.00
16/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2940	3	2940	3	0.00
16/10/2020	2037 On 06-May-21			Bond Future	11.98	77.5786	11.9847	77.5786	0.00
16/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5680	5	5680	5	0.00
16/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5713	6	5713	6	0.00
16/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5747	6	5747	6	0.00
16/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3255	3	3255	3	0.00
16/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3235	3	3235	3	0.00
16/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3276	3	3276	3	0.00
16/10/2020	2037 On 05-August-21			Bond Future	12.25	74.1746	12.2492	74.1746	0.00
16/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4346	4	4346	4	0.00
16/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4374	4	4374	4	0.00
16/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4403	4	4403	4	0.00
16/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4287	4	4287	4	0.00
16/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4235	4	4235	4	0.00
16/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4261	4	4261	4	0.00
16/10/2020	2037 On 04-November-21			Bond Future	12.52	74.9201	12.5187	74.9201	0.00
16/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1569	1	1569	1	0.00
16/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1620	1	1620	1	0.00
16/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1518	1	1518	1	0.00
16/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2038 On 05-November-20			Bond Future	105.59	105.6860	105.5922	105.6860	9,452.00
16/10/2020	2038 On 04-February-21			Bond Future	104.96	105.0572	104.9621	105.0572	1,685.00
16/10/2020	2038 On 06-May-21			Bond Future	106.12	106.2159	106.1193	106.2159	0.00
16/10/2020	2038 On 05-August-21			Bond Future	105.59	105.6857	105.5878	105.6857	0.00
16/10/2020	2038 On 04-November-21			Bond Future	106.68	106.7742	106.6753	106.7742	0.00
16/10/2020	2040 On 05-November-20			Bond Future	11.65	81.9111	11.6527	81.9111	75,000.00
16/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00



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16/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	5	0	5	0	0.00
16/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	3	0	3	0	2,000.00
16/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
16/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	2,380.00
16/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	6	0	6	0	0.00
16/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1008	1	1008	1	0.00
16/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	5	0	5	0	0.00
16/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	183	0	183	0	2,380.00
16/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1613	1	1613	1	0.00
16/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15810	16	15810	16	0.00
16/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11721	12	11721	12	0.00
16/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9251	10	9251	10	0.00
16/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1987	2	1987	2	2,000.00
16/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9326	10	9326	10	0.00
16/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1313	2	1313	2	2,000.00
16/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4508	5	4508	5	0.00
16/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9934	10	9934	10	0.00
16/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9402	10	9402	10	0.00
16/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13895	14	13895	14	0.00
16/10/2020	2040 On 04-February-21			Bond Future	11.90	78.2135	11.8969	78.2135	0.00
16/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	370	0	370	0	800.00
16/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3198	3	3198	3	0.00
16/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	629	1	629	1	0.00
16/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	129	0	129	0	500.00
16/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	620	1	620	1	0.00
16/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	486	0	486	0	500.00
16/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2709	3	2709	3	0.00
16/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	151	0	151	0	800.00
16/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	639	1	639	1	0.00
16/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17489	18	17489	18	0.00
16/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4758	5	4758	5	500.00
16/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10758	11	10758	11	0.00
16/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11831	12	11831	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
16/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16840	17	16840	17	0.00
16/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13025	13	13025	13	0.00
16/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10628	11	10628	11	0.00
16/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10693	11	10693	11	0.00
16/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4171	4	4171	4	800.00
16/10/2020	2040 On 06-May-21			Bond Future	12.14	79.0586	12.1403	79.0586	0.00
16/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5446	5	5446	5	0.00
16/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5413	5	5413	5	0.00
16/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5479	5	5479	5	0.00
16/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3781	4	3781	4	0.00
16/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3756	4	3756	4	0.00
16/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3732	4	3732	4	0.00
16/10/2020	2040 On 05-August-21			Bond Future	12.40	75.4204	12.4025	75.4204	0.00
16/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12752	12	12752	12	0.00
16/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2242	2	2242	2	900.00
16/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4659	4	4659	4	0.00
16/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4719	5	4719	5	0.00
16/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1416	1	1416	1	900.00
16/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4689	4	4689	4	0.00
16/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4220	4	4220	4	0.00
16/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4247	4	4247	4	0.00
16/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9872	10	9872	10	0.00
16/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	828	1	828	1	900.00
16/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4273	4	4273	4	0.00
16/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7402	8	7402	8	0.00
16/10/2020	2040 On 04-November-21			Bond Future	12.67	76.1785	12.6692	76.1785	0.00
16/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1315	1	1315	1	0.00
16/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1261	1	1261	1	0.00
16/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1207	1	1207	1	0.00
16/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2044 On 05-November-20			Bond Future	11.73	78.4479	11.7263	78.4479	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
16/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	4	0	4	0	0.00
16/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
16/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
16/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	590	1	590	1	0.00
16/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	5	0	5	0	0.00
16/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	688	1	688	1	0.00
16/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
16/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	181	0	181	0	0.00
16/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
16/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
16/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
16/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	4	0	4	0	0.00
16/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
16/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	283	0	283	0	0.00
16/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
16/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12220	13	12220	13	0.00
16/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9614	10	9614	10	0.00
16/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18029	18	18029	18	0.00
16/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12058	12	12058	12	0.00
16/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3936	4	3936	4	1,815.00
16/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2597	3	2597	3	1,815.00
16/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22416	23	22416	23	0.00
16/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9538	10	9538	10	0.00
16/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18480	19	18480	19	0.00
16/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12709	13	12709	13	0.00
16/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14708	15	14708	15	0.00
16/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4592	5	4592	5	525.00
16/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2829	3	2829	3	300.00
16/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12627	13	12627	13	0.00
16/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9691	10	9691	10	0.00
16/10/2020	2044 On 04-February-21			Bond Future	11.96	74.8413	11.9638	74.8413	0.00
16/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	526	0	526	0	0.00
16/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	542	1	542	1	0.00

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16/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	317	0	317	0	0.00
16/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1052	1	1052	1	0.00
16/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	479	0	479	0	0.00
16/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	158	0	158	0	265.00
16/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	534	0	534	0	0.00
16/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12008	12	12008	12	265.00
16/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16819	17	16819	17	0.00
16/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8480	9	8480	9	265.00
16/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11522	12	11522	12	0.00
16/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11591	12	11591	12	0.00
16/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13825	14	13825	14	0.00
16/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11454	12	11454	12	0.00
16/10/2020	2044 On 06-May-21			Bond Future	12.20	75.6500	12.2003	75.6500	0.00
16/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5312	5	5312	5	0.00
16/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5280	5	5280	5	0.00
16/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5474	5	5474	5	0.00
16/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5248	5	5248	5	0.00
16/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2282	2	2282	2	3,100.00
16/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3662	4	3662	4	0.00
16/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5470	6	5470	6	3,100.00
16/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7604	8	7604	8	0.00
16/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3891	4	3891	4	0.00
16/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3744	4	3744	4	3,100.00
16/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3916	4	3916	4	0.00
16/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3866	4	3866	4	0.00
16/10/2020	2044 On 05-August-21			Bond Future	12.46	72.0997	12.4551	72.0997	0.00
16/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4898	5	4898	5	0.00
16/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4928	5	4928	5	0.00
16/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4868	5	4868	5	0.00
16/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4108	4	4108	4	0.00
16/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4083	4	4083	4	0.00
16/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4057	4	4057	4	0.00
16/10/2020	2044 On 04-November-21			Bond Future	12.71	72.8242	12.7139	72.8242	0.00

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16/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	955	1	955	1	0.00
16/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1062	1	1062	1	0.00
16/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1008	1	1008	1	0.00
16/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
16/10/2020	2046 On 05-November-20			Bond Future	94.23	93.7147	94.2295	93.7147	12,336.00
16/10/2020	2046 On 04-February-21			Bond Future	95.18	94.6609	95.1807	94.6609	3,975.00
16/10/2020	2046 On 06-May-21			Bond Future	94.44	93.9154	94.4404	93.9154	0.00
16/10/2020	2046 On 05-August-21			Bond Future	95.50	94.9683	95.4990	94.9683	0.00
16/10/2020	2046 On 04-November-21			Bond Future	94.68	94.1407	94.6771	94.1407	0.00
16/10/2020	2050 On 05-November-20			Bond Future	96.07	96.3795	96.0734	96.3795	11,373.00
16/10/2020	2050 On 04-February-21			Bond Future	95.15	95.4639	95.1543	95.4639	2,590.00
16/10/2020	2050 On 06-May-21			Bond Future	96.20	96.5166	96.2033	96.5166	0.00
16/10/2020	2050 On 05-August-21			Bond Future	95.35	95.6717	95.3548	95.6717	0.00
16/10/2020	2050 On 04-November-21			Bond Future	96.34	96.6571	96.3368	96.6571	0.00
16/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	AL37 On 05-November-20			Index Future	763.73	761.4250	763.7250	761.4250	0.00
16/10/2020	AL37 On 04-February-21			Index Future	771.25	768.9250	771.2450	768.9250	0.00
16/10/2020	AL37 On 06-May-21			Index Future	779.55	777.2130	779.5540	777.2130	0.00
16/10/2020	AL37 On 05-August-21			Index Future	788.01	785.6470	788.0130	785.6470	0.00
16/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
16/10/2020	AL7T On 05-November-20			Index Future	818.67	814.6210	818.6680	814.6210	0.00
16/10/2020	AL7T On 04-February-21			Index Future	826.73	822.6450	826.7290	822.6450	0.00
16/10/2020	AL7T On 06-May-21			Index Future	835.64	831.5120	835.6360	831.5120	0.00
16/10/2020	AL7T On 05-August-21			Index Future	844.70	840.5350	844.7030	840.5350	0.00
16/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
16/10/2020	ALBI On 05-November-20			Index Future	716.89	713.9280	716.8900	713.9280	226.00
16/10/2020	ALBI On 04-February-21			Index Future	723.95	720.9600	723.9480	720.9600	0.00
16/10/2020	ALBI On 06-May-21			Index Future	731.75	728.7310	731.7480	728.7310	0.00
16/10/2020	ALBI On 05-August-21			Index Future	739.69	736.6390	739.6880	736.6390	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
16/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
16/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2020	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
16/10/2020	ES33 On	05-November-20			Bond Future	11.99	71.8008	11.9867	71.8008	350.00
16/10/2020	ES33 On	04-February-21			Bond Future	12.27	72.5080	12.2746	72.5080	0.00
16/10/2020	ES33 On	06-May-21			Bond Future	12.56	69.5154	12.5576	69.5154	0.00
16/10/2020	ES33 On	05-August-21			Bond Future	12.86	70.2785	12.8570	70.2785	0.00
16/10/2020	ES33 On	04-November-21			Bond Future	13.18	67.2121	13.1793	67.2121	0.00
16/10/2020	ES42 On	05-November-20			Bond Future	12.52	70.2855	12.5237	70.2855	4,789.00
16/10/2020	ES42 On	04-February-21			Bond Future	12.80	70.9778	12.7982	70.9778	0.00
16/10/2020	ES42 On	06-May-21			Bond Future	13.08	67.4851	13.0790	67.4851	0.00
16/10/2020	ES42 On	05-August-21			Bond Future	13.37	68.2264	13.3684	68.2264	0.00
16/10/2020	ES42 On	04-November-21			Bond Future	13.68	64.6555	13.6825	64.6555	0.00
16/10/2020	GOVI On	05-November-20			GOVI	708.14	705.2110	708.1430	705.2110	577.00
16/10/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	05-November-20	737.85	Put	GOVI	297070	33	297070	33	0.00
16/10/2020	GOVI On	05-November-20	737.83	Put	GOVI	296870	33	296870	33	0.00
16/10/2020	GOVI On	05-November-20	737.84	Put	GOVI	296970	33	296970	33	0.00
16/10/2020	GOVI On	04-February-21			GOVI	715.12	712.1570	715.1150	712.1570	430.00
16/10/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	04-February-21	750.94	Put	GOVI	358250	39	358250	39	0.00
16/10/2020	GOVI On	04-February-21	750.95	Put	GOVI	358350	39	358350	39	0.00
16/10/2020	GOVI On	04-February-21	750.96	Put	GOVI	358450	39	358450	39	0.00
16/10/2020	GOVI On	06-May-21			GOVI	722.82	719.8330	722.8200	719.8330	0.00
16/10/2020	GOVI On	06-May-21	678.67	Call	GOVI	441500	41	441500	41	0.00
16/10/2020	GOVI On	06-May-21	678.69	Call	GOVI	441300	41	441300	41	0.00
16/10/2020	GOVI On	06-May-21	678.68	Call	GOVI	441400	41	441400	41	0.00
16/10/2020	GOVI On	06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On	05-August-21			GOVI	730.66	727.6450	730.6630	727.6450	0.00
16/10/2020	GOVI On	05-August-21	719.15	Call	GOVI	115130	8	115130	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
16/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	115230	9	115230	9	0.00
16/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	115330	9	115330	9	0.00
16/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
16/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
16/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
16/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2020	IGOV On 05-November-20			Index Future	257.35	257.1750	257.3520	257.1750	1,105.00
16/10/2020	IGOV On 04-February-21			Index Future	259.95	259.7720	259.9500	259.7720	0.00
16/10/2020	IGOV On 06-May-21			Index Future	262.81	262.6350	262.8140	262.6350	0.00
16/10/2020	IGOV On 05-August-21			Index Future	265.73	265.5470	265.7280	265.5470	0.00
16/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
16/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
16/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.12	92.1300	92.1200	92.1300	0.00
16/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.17	90.1900	90.1700	90.1900	0.00
16/10/2020	IS05 On 21-September-21			Interest Rate Swap	88.99	89.0200	88.9900	89.0200	0.00
16/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.15	90.1800	90.1500	90.1800	51.00
16/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.43	89.4900	89.4300	89.4900	0.00
16/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.41	89.4800	89.4100	89.4800	0.00
16/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.43	92.5100	92.4300	92.5100	0.00
16/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.85	92.9300	92.8500	92.9300	0.00
16/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.18	85.2800	85.1800	85.2800	0.00
16/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.71	90.8300	90.7100	90.8300	0.00
16/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.76	79.0700	78.7600	79.0700	0.00
16/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.37	75.7000	75.3700	75.7000	0.00
16/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.88	74.2300	73.8800	74.2300	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
16/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.04	76.4000	76.0400	76.4000	0.00
16/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.20	80.5700	80.2000	80.5700	0.00
16/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.81	79.1800	78.8100	79.1800	0.00
16/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.04	81.4200	81.0400	81.4200	0.00
16/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.02	87.4000	87.0200	87.4000	0.00
16/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.59	87.9700	87.5900	87.9700	0.00
16/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.76	81.1500	80.7600	81.1500	0.00
16/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.81	89.2000	88.8100	89.2000	0.00
16/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.34	96.6550	3.3350	96.6550	0.00
16/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.28	96.7000	3.2800	96.7000	0.00
16/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.16	96.8250	3.1550	96.8250	30,010.00
16/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.12	96.8400	3.1200	96.8400	0.00
16/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.07	96.8900	3.0700	96.8900	0.00
16/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.06	96.8950	3.0550	96.8950	0.00
16/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.11	96.8500	3.1100	96.8500	0.00
16/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.26	96.7150	3.2550	96.7150	30,000.00
16/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.35	96.5900	3.3450	96.5900	0.00
16/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.38	96.5400	3.3800	96.5400	0.00
16/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.90	96.0850	3.8950	96.0850	0.00
16/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.20	95.7450	4.1950	95.7450	0.00
16/10/2020	R023 On 05-November-20			Bond Future	4.33	108.5945	4.3295	108.5945	33,577.00
16/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6827	6	6827	6	0.00
16/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6848	7	6848	7	0.00
16/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6807	6	6807	6	0.00
16/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 04-February-21			Bond Future	4.38	109.6642	4.3821	109.6642	3,370.00
16/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3832	3	3832	3	0.00
16/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3871	4	3871	4	0.00
16/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3852	4	3852	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
16/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
16/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
16/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
16/10/2020	R023 On 06-May-21			Bond Future	4.38	106.9397	4.3838	106.9397	0.00
16/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5472	5	5472	5	0.00
16/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5505	5	5505	5	0.00
16/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5488	5	5488	5	0.00
16/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 05-August-21			Bond Future	4.38	108.1131	4.3789	108.1131	0.00
16/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1595	1	1595	1	0.00
16/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1582	1	1582	1	0.00
16/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1569	1	1569	1	0.00
16/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	178	0	178	0	0.00
16/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	181	0	181	0	0.00
16/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	176	0	176	0	0.00
16/10/2020	R023 On 04-November-21			Bond Future	4.44	105.2955	4.4378	105.2955	0.00
16/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	596	0	596	0	0.00
16/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	609	0	609	0	0.00
16/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	622	0	622	0	0.00
16/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 05-November-20			Bond Future	11.21	84.9041	11.2144	84.9041	99,677.00
16/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	59	0	59	0	0.00
16/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	62	0	62	0	0.00
16/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	56	0	56	0	0.00
16/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5857	6	5857	6	0.00
16/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5791	6	5791	6	0.00
16/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5726	6	5726	6	0.00
16/10/2020	R035 On 04-February-21			Bond Future	11.47	85.7404	11.4674	85.7404	0.00
16/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	741	1	741	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
16/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	661	1	661	1	0.00
16/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	651	1	651	1	0.00
16/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2575	2	2575	2	0.00
16/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	642	1	642	1	0.00
16/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9798	10	9798	10	0.00
16/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9858	10	9858	10	0.00
16/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9263	10	9263	10	650.00
16/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4564	5	4564	5	650.00
16/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9738	10	9738	10	0.00
16/10/2020	R035 On 06-May-21			Bond Future	11.71	82.1909	11.7107	82.1909	0.00
16/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6416	6	6416	6	0.00
16/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3832	4	3832	4	0.00
16/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7988	8	7988	8	0.00
16/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6488	6	6488	6	0.00
16/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1158	1	1158	1	793.00
16/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2021	2	2021	2	1,650.00
16/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3205	3	3205	3	0.00
16/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5263	5	5263	5	0.00
16/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6452	6	6452	6	0.00
16/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5513	6	5513	6	793.00
16/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7490	8	7490	8	0.00
16/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3503	4	3503	4	793.00
16/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2822	3	2822	3	0.00
16/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4769	5	4769	5	1,650.00
16/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2189	2	2189	2	1,650.00
16/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2839	3	2839	3	0.00
16/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10372	11	10372	11	0.00
16/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2804	3	2804	3	0.00
16/10/2020	R035 On 05-August-21			Bond Future	11.97	83.0931	11.9708	83.0931	0.00
16/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54777	55	54777	55	0.00

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16/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54661	55	54661	55	0.00
16/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54894	55	54894	55	0.00
16/10/2020	R035 On 04-November-21			Bond Future	12.25	79.4562	12.2500	79.4562	0.00
16/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1441	1	1441	1	0.00
16/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1493	1	1493	1	0.00
16/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1388	1	1388	1	0.00
16/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 05-November-20			Bond Future	7.11	120.2698	7.1090	120.2698	85,959.00
16/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7988	8	7988	8	0.00
16/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	534	0	534	0	1,200.00
16/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7939	8	7939	8	0.00
16/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2244	2	2244	2	80.00
16/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6399	6	6399	6	0.00
16/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10891	11	10891	11	0.00
16/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3882	4	3882	4	0.00
16/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	34	0	34	0	80.00
16/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4687	4	4687	4	1,200.00
16/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7889	8	7889	8	0.00
16/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	27	0	27	0	0.00
16/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3373	4	3373	4	0.00
16/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	162	0	162	0	0.00
16/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	1	0	1	0	0.00
16/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	11	0	11	0	0.00
16/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1123	1	1123	1	0.00
16/10/2020	R186 On 04-February-21			Bond Future	7.29	116.1762	7.2851	116.1762	181.00
16/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4936	5	4936	5	0.00
16/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4346	4	4346	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
16/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5016	5	5016	5	0.00
16/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4976	5	4976	5	0.00
16/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	579	1	579	1	0.00
16/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	744	1	744	1	15,177.00
16/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	588	1	588	1	0.00
16/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	596	1	596	1	0.00
16/10/2020	R186 On 06-May-21			Bond Future	7.46	117.4299	7.4570	117.4299	0.00
16/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14931	15	14931	15	0.00
16/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14890	15	14890	15	0.00
16/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14849	14	14849	14	0.00
16/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	17	0	17	0	0.00
16/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	17	0	17	0	0.00
16/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	16	0	16	0	0.00
16/10/2020	R186 On 05-August-21			Bond Future	7.64	113.4370	7.6445	113.4370	0.00
16/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5340	5	5340	5	0.00
16/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5375	5	5375	5	0.00
16/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5410	5	5410	5	0.00
16/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	932	1	932	1	0.00
16/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	950	1	950	1	0.00
16/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	941	1	941	1	0.00
16/10/2020	R186 On 04-November-21			Bond Future	7.86	114.5783	7.8634	114.5783	0.00
16/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1085	1	1085	1	0.00
16/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1041	1	1041	1	0.00
16/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	997	1	997	1	0.00
16/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R197 On 05-November-20			Bond Future	315.44	315.3257	315.4434	315.3257	2,902.00
16/10/2020	R197 On 04-February-21			Bond Future	310.78	310.6629	310.7807	310.6629	1,400.00
16/10/2020	R197 On 06-May-21			Bond Future	314.21	314.0885	314.2062	314.0885	0.00
16/10/2020	R197 On 05-August-21			Bond Future	309.73	309.6094	309.7279	309.6094	0.00
16/10/2020	R197 On 04-November-21			Bond Future	312.92	312.7979	312.9180	312.7979	0.00
16/10/2020	R202 On 05-November-20			Bond Future	212.75	212.3314	212.7461	212.3314	6,003.00

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16/10/2020	R202 On 04-February-21			Bond Future	210.73	210.3075	210.7257	210.3075	1,904.00
16/10/2020	R202 On 06-May-21			Bond Future	213.05	212.6263	213.0482	212.6263	0.00
16/10/2020	R202 On 05-August-21			Bond Future	211.19	210.7604	211.1866	210.7604	0.00
16/10/2020	R202 On 04-November-21			Bond Future	213.36	212.9312	213.3622	212.9312	0.00
16/10/2020	R208 On 05-November-20			Bond Future	3.31	102.0137	3.3140	102.0137	7,525.00
16/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	571	1	571	1	0.00
16/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	568	1	568	1	0.00
16/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	564	1	564	1	0.00
16/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R209 On 05-November-20			Bond Future	10.97	65.6640	10.9712	65.6640	28,016.00
16/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	43	0	43	0	0.00
16/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	47	0	47	0	0.00
16/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	45	0	45	0	0.00
16/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5554	6	5554	6	0.00
16/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5496	6	5496	6	0.00
16/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5613	6	5613	6	0.00
16/10/2020	R209 On 04-February-21			Bond Future	11.18	66.3107	11.1847	66.3107	0.00
16/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1024	1	1024	1	0.00
16/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1037	1	1037	1	0.00
16/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1012	1	1012	1	0.00
16/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7098	7	7098	7	0.00
16/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7050	7	7050	7	0.00
16/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7003	7	7003	7	0.00
16/10/2020	R209 On 06-May-21			Bond Future	11.40	63.8859	11.3956	63.8859	2,975.00
16/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1488	1	1488	1	5,825.00
16/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3439	3	3439	3	0.00
16/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6235	6	6235	6	0.00
16/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6300	6	6300	6	0.00
16/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6332	6	6332	6	0.00
16/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6267	6	6267	6	0.00
16/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2217	2	2217	2	0.00

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16/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2189	2	2189	2	0.00
16/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2175	2	2175	2	8,150.00
16/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2203	2	2203	2	0.00
16/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4190	4	4190	4	8,150.00
16/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7758	8	7758	8	0.00
16/10/2020	R209 On 05-August-21			Bond Future	11.62	64.5873	11.6159	64.5873	0.00
16/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4309	4	4309	4	0.00
16/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4282	4	4282	4	0.00
16/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4336	4	4336	4	0.00
16/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3425	4	3425	4	0.00
16/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3403	4	3403	4	0.00
16/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3382	4	3382	4	0.00
16/10/2020	R209 On 04-November-21			Bond Future	11.85	62.0980	11.8517	62.0980	0.00
16/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1602	1	1602	1	0.00
16/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1509	1	1509	1	0.00
16/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1555	1	1555	1	0.00
16/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R210 On 05-November-20			Bond Future	187.37	187.3569	187.3737	187.3569	1,586.00
16/10/2020	R210 On 04-February-21			Bond Future	189.27	189.2488	189.2651	189.2488	644.00
16/10/2020	R210 On 06-May-21			Bond Future	188.64	188.6229	188.6386	188.6229	0.00
16/10/2020	R210 On 05-August-21			Bond Future	190.75	190.7372	190.7527	190.7372	0.00
16/10/2020	R210 On 04-November-21			Bond Future	189.98	189.9648	189.9807	189.9648	0.00
16/10/2020	R212 On 05-November-20			Bond Future	170.67	170.6135	170.6709	170.6135	6,889.00
16/10/2020	R212 On 04-February-21			Bond Future	170.10	170.0393	170.0967	170.0393	1,526.00
16/10/2020	R212 On 06-May-21			Bond Future	171.97	171.9144	171.9717	171.9144	0.00
16/10/2020	R212 On 05-August-21			Bond Future	171.57	171.5107	171.5684	171.5107	0.00
16/10/2020	R212 On 04-November-21			Bond Future	173.34	173.2774	173.3359	173.2774	0.00
16/10/2020	R213 On 05-November-20			Bond Future	9.88	82.5701	9.8783	82.5701	16,600.00
16/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	489	0	489	0	0.00
16/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	506	0	506	0	0.00
16/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	523	0	523	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
16/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2038	2	2038	2	0.00
16/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2119	2	2119	2	0.00
16/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2078	2	2078	2	0.00
16/10/2020	R213 On 04-February-21			Bond Future	10.10	83.3834	10.1016	83.3834	0.00
16/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1336	1	1336	1	0.00
16/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1320	1	1320	1	0.00
16/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1303	1	1303	1	0.00
16/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5231	6	5231	6	0.00
16/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5272	6	5272	6	0.00
16/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5191	6	5191	6	0.00
16/10/2020	R213 On 06-May-21			Bond Future	10.32	80.7537	10.3156	80.7537	0.00
16/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8770	8	8770	8	0.00
16/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8806	8	8806	8	0.00
16/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8734	8	8734	8	0.00
16/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1009	1	1009	1	0.00
16/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	999	1	999	1	0.00
16/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	990	1	990	1	0.00
16/10/2020	R213 On 05-August-21			Bond Future	10.54	81.6399	10.5449	81.6399	0.00
16/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4390	4	4390	4	0.00
16/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4361	4	4361	4	0.00
16/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4331	4	4331	4	0.00
16/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2831	3	2831	3	0.00
16/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2851	3	2851	3	0.00
16/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2810	3	2810	3	0.00
16/10/2020	R213 On 04-November-21			Bond Future	10.80	78.9336	10.7961	78.9336	0.00
16/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1476	1	1476	1	0.00
16/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1524	1	1524	1	0.00
16/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1428	1	1428	1	0.00
16/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R214 On 05-November-20			Bond Future	11.37	62.6360	11.3722	62.6360	17,463.00
16/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	23	0	23	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
16/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	25	0	25	0	0.00
16/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	22	0	22	0	0.00
16/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6617	7	6617	7	0.00
16/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6555	7	6555	7	0.00
16/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6494	7	6494	7	0.00
16/10/2020	R214 On 04-February-21			Bond Future	11.59	63.2530	11.5908	63.2530	0.00
16/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	843	1	843	1	0.00
16/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	864	1	864	1	0.00
16/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	854	1	854	1	0.00
16/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8095	8	8095	8	0.00
16/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8044	8	8044	8	0.00
16/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8147	8	8147	8	0.00
16/10/2020	R214 On 06-May-21			Bond Future	11.80	60.6583	11.7997	60.6583	0.00
16/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5220	5	5220	5	0.00
16/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5190	5	5190	5	0.00
16/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5160	5	5160	5	0.00
16/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2935	3	2935	3	0.00
16/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2953	3	2953	3	0.00
16/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2918	3	2918	3	0.00
16/10/2020	R214 On 05-August-21			Bond Future	12.02	61.3240	12.0214	61.3240	0.00
16/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3905	4	3905	4	0.00
16/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3956	4	3956	4	0.00
16/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3930	4	3930	4	0.00
16/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3937	4	3937	4	0.00
16/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3913	4	3913	4	0.00
16/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3961	4	3961	4	0.00
16/10/2020	R214 On 04-November-21			Bond Future	12.26	58.6652	12.2575	58.6652	0.00
16/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1042	1	1042	1	0.00
16/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	996	1	996	1	0.00
16/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	949	1	949	1	0.00
16/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
16/10/2020	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
16/10/2020	R248 On 05-November-20			Bond Future	11.68	77.3884	11.6756	77.3884	113,043.00
16/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	0.00
16/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	164	0	164	0	950.00
16/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
16/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	1	0	0.00
16/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
16/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12051	12	12051	12	0.00
16/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12135	13	12135	13	0.00
16/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12302	13	12302	13	0.00
16/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11968	12	11968	12	0.00
16/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4737	5	4737	5	0.00
16/10/2020	R248 On 04-February-21			Bond Future	11.91	78.1507	11.9110	78.1507	0.00
16/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2496	2	2496	2	2,590.00
16/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	970	1	970	1	2,590.00
16/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	638	1	638	1	0.00
16/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	648	1	648	1	0.00
16/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	658	1	658	1	0.00
16/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10571	11	10571	11	0.00
16/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10707	11	10707	11	0.00
16/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10639	11	10639	11	0.00
16/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8839	9	8839	9	0.00
16/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5122	5	5122	5	0.00
16/10/2020	R248 On 06-May-21			Bond Future	12.14	74.5824	12.1369	74.5824	0.00
16/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5194	5	5194	5	0.00
16/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5259	5	5259	5	0.00
16/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5226	5	5226	5	0.00
16/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3970	4	3970	4	0.00
16/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3945	4	3945	4	0.00
16/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3996	4	3996	4	0.00
16/10/2020	R248 On 05-August-21			Bond Future	12.38	75.4012	12.3781	75.4012	0.00
16/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4863	5	4863	5	0.00
16/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4894	5	4894	5	0.00
16/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4832	5	4832	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
16/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4082	4	4082	4	0.00
16/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4134	4	4134	4	0.00
16/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4108	4	4108	4	0.00
16/10/2020	R248 On 04-November-21			Bond Future	12.64	71.7498	12.6351	71.7498	0.00
16/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1070	1	1070	1	0.00
16/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1178	1	1178	1	0.00
16/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1124	1	1124	1	0.00
16/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
16/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00