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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
19/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	2025 On 05-November-20			Bond Future	144.48	144.4228	144.4795	144.4228	3,388.00
19/10/2020	2025 On 04-February-21			Bond Future	144.43	144.3732	144.4299	144.3732	0.00
19/10/2020	2025 On 06-May-21			Bond Future	146.02	145.9644	146.0211	145.9644	0.00
19/10/2020	2025 On 05-August-21			Bond Future	146.13	146.0705	146.1276	146.0705	0.00

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19/10/2020	2025 On 04-November-21			Bond Future	147.63	147.5755	147.6335	147.5755	0.00
19/10/2020	2029 On 05-November-20			Bond Future	100.50	100.2694	100.5031	100.2694	3,729.00
19/10/2020	2029 On 04-February-21			Bond Future	101.52	101.2816	101.5172	101.2816	1,206.00
19/10/2020	2029 On 06-May-21			Bond Future	101.50	101.2590	101.4968	101.2590	0.00
19/10/2020	2029 On 05-August-21			Bond Future	102.63	102.3937	102.6341	102.3937	0.00
19/10/2020	2029 On 04-November-21			Bond Future	102.54	102.2997	102.5426	102.2997	0.00
19/10/2020	2030 On 05-November-20			Bond Future	9.30	93.8732	9.2992	93.8732	89,414.00
19/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3969	4	3969	4	0.00
19/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	183	0	183	0	3,000.00
19/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2151	2	2151	2	0.00
19/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	9	0	9	0	1,000.00
19/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	420	0	420	0	1,000.00
19/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1268	1	1268	1	0.00
19/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	99	0	99	0	3,000.00
19/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2370	2	2370	2	0.00
19/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2108	2	2108	2	0.00
19/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1663	1	1663	1	0.00
19/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1302	1	1302	1	0.00
19/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	1	0	1	0	3,000.00
19/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4329	4	4329	4	0.00
19/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1336	1	1336	1	0.00
19/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2325	2	2325	2	0.00
19/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	192	0	192	0	14,160.00
19/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3315	3	3315	3	0.00
19/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	824	1	824	1	3,000.00
19/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6469	6	6469	6	0.00
19/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	10	0	10	0	14,160.00
19/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	31	0	31	0	9,414.00
19/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	404	0	404	0	9,414.00
19/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5947	6	5947	6	0.00
19/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1979	2	1979	2	0.00
19/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2780	3	2780	3	0.00
19/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	9	0	9	0	3,000.00

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19/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4625	5	4625	5	0.00
19/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	325	0	325	0	2,500.00
19/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	756	1	756	1	0.00
19/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	568	1	568	1	2,500.00
19/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	15	0	15	0	2,000.00
19/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3471	4	3471	4	0.00
19/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1226	2	1226	2	0.00
19/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	803	1	803	1	0.00
19/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5659	6	5659	6	0.00
19/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	144	0	144	0	14,160.00
19/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	62	0	62	0	1,000.00
19/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	779	1	779	1	0.00
19/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	313	0	313	0	5,500.00
19/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	390	1	390	1	3,000.00
19/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	84	0	84	0	2,500.00
19/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7293	8	7293	8	0.00
19/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1936	2	1936	2	0.00
19/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	376	1	376	1	3,000.00
19/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5783	6	5783	6	0.00
19/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2831	3	2831	3	0.00
19/10/2020	2030 On 04-February-21			Bond Future	9.51	90.7936	9.5143	90.7936	0.00
19/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	462	0	462	0	1,600.00
19/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	610	1	610	1	1,000.00
19/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1877	2	1877	2	0.00
19/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1764	2	1764	2	1,000.00
19/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	600	1	600	1	800.00
19/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1854	2	1854	2	0.00
19/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1946	2	1946	2	1,600.00
19/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1831	2	1831	2	0.00
19/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1251	1	1251	1	800.00
19/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5074	5	5074	5	0.00
19/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1343	1	1343	1	1,800.00
19/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5008	5	5008	5	0.00

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19/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4005	4	4005	4	0.00
19/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7365	8	7365	8	0.00
19/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3864	4	3864	4	0.00
19/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3899	4	3899	4	0.00
19/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3727	4	3727	4	0.00
19/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8215	9	8215	9	0.00
19/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3829	4	3829	4	0.00
19/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7313	8	7313	8	0.00
19/10/2020	2030 On 06-May-21			Bond Future	9.73	91.7736	9.7292	91.7736	0.00
19/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6742	6	6742	6	0.00
19/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1963	2	1963	2	0.00
19/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10416	10	10416	10	0.00
19/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	491	0	491	0	700.00
19/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4283	4	4283	4	0.00
19/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3917	4	3917	4	0.00
19/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10456	10	10456	10	0.00
19/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2109	2	2109	2	0.00
19/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10496	10	10496	10	0.00
19/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	563	1	563	1	0.00
19/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4919	5	4919	5	700.00
19/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10694	11	10694	11	0.00
19/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2892	3	2892	3	700.00
19/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	576	1	576	1	0.00
19/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5168	5	5168	5	0.00
19/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	569	1	569	1	0.00
19/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2622	3	2622	3	0.00
19/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1483	2	1483	2	0.00
19/10/2020	2030 On 05-August-21			Bond Future	9.96	88.7754	9.9628	88.7754	0.00
19/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10832	10	10832	10	0.00
19/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4696	4	4696	4	0.00
19/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4728	4	4728	4	0.00
19/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2118	2	2118	2	600.00
19/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1257	1	1257	1	600.00

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19/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4760	5	4760	5	0.00
19/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2363	3	2363	3	0.00
19/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4848	5	4848	5	0.00
19/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6754	7	6754	7	0.00
19/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	529	1	529	1	600.00
19/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2401	3	2401	3	0.00
19/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2382	3	2382	3	0.00
19/10/2020	2030 On 04-November-21			Bond Future	10.21	89.6682	10.2083	89.6682	0.00
19/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1995	2	1995	2	0.00
19/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1897	1	1897	1	0.00
19/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1946	2	1946	2	0.00
19/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2032 On 05-November-20			Bond Future	10.37	86.6887	10.3732	86.6887	121,103.00
19/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	116	0	116	0	0.00
19/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4188	4	4188	4	0.00
19/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3733	4	3733	4	0.00
19/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	122	0	122	0	0.00
19/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	2	0	2	0	3,000.00
19/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	54	0	54	0	3,000.00
19/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	20	0	20	0	1,000.00
19/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	1	0	1,000.00
19/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	111	0	111	0	0.00
19/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3928	4	3928	4	0.00
19/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7985	8	7985	8	0.00
19/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9134	9	9134	9	0.00
19/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	124	0	124	0	1,000.00
19/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5823	6	5823	6	0.00
19/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3814	4	3814	4	0.00
19/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4761	5	4761	5	0.00
19/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3871	4	3871	4	0.00
19/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	171	0	171	0	3,000.00

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19/10/2020	2032 On 04-February-21			Bond Future	10.61	87.5422	10.6086	87.5422	2,500.00
19/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	269	0	269	0	800.00
19/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	962	1	962	1	0.00
19/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	989	1	989	1	0.00
19/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	610	1	610	1	800.00
19/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3787	4	3787	4	0.00
19/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	975	1	975	1	0.00
19/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6939	7	6939	7	0.00
19/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6889	7	6889	7	0.00
19/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8691	9	8691	9	0.00
19/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2582	3	2582	3	800.00
19/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6989	7	6989	7	0.00
19/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11688	12	11688	12	0.00
19/10/2020	2032 On 06-May-21			Bond Future	10.84	84.3413	10.8422	84.3413	0.00
19/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2496	2	2496	2	736.00
19/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8211	8	8211	8	0.00
19/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9921	10	9921	10	0.00
19/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8247	8	8247	8	0.00
19/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8174	8	8174	8	0.00
19/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1544	2	1544	2	0.00
19/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1517	2	1517	2	0.00
19/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1530	2	1530	2	0.00
19/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	999	1	999	1	736.00
19/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5422	6	5422	6	0.00
19/10/2020	2032 On 05-August-21			Bond Future	11.09	85.2670	11.0888	85.2670	0.00
19/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4639	5	4639	5	0.00
19/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4609	4	4609	4	0.00
19/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4670	5	4670	5	0.00
19/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3214	3	3214	3	0.00
19/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3192	3	3192	3	0.00
19/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3170	3	3170	3	0.00
19/10/2020	2032 On 04-November-21			Bond Future	11.36	81.9814	11.3564	81.9814	0.00
19/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1717	1	1717	1	0.00

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19/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1818	2	1818	2	0.00
19/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1767	2	1767	2	0.00
19/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2033 On 05-November-20			Bond Future	94.36	94.3174	94.3590	94.3174	10,329.00
19/10/2020	2033 On 04-February-21			Bond Future	95.31	95.2695	95.3112	95.2695	0.00
19/10/2020	2033 On 06-May-21			Bond Future	95.15	95.1045	95.1461	95.1045	0.00
19/10/2020	2033 On 05-August-21			Bond Future	96.21	96.1703	96.2123	96.1703	0.00
19/10/2020	2033 On 04-November-21			Bond Future	95.98	95.9379	95.9805	95.9379	0.00
19/10/2020	2037 On 05-November-20			Bond Future	11.46	80.5334	11.4552	80.5334	144,644.00
19/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	5	0	5	0	0.00
19/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	4	0	4	0	0.00
19/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	4	0	4	0	0.00
19/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8435	9	8435	9	0.00
19/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8294	9	8294	9	0.00
19/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8364	9	8364	9	0.00
19/10/2020	2037 On 04-February-21			Bond Future	11.70	77.0723	11.6997	77.0723	0.00
19/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4358	4	4358	4	300.00
19/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	254	0	254	0	72.00
19/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11135	11	11135	11	0.00
19/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1429	1	1429	1	0.00
19/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	750	1	750	1	0.00
19/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	671	1	671	1	0.00
19/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4129	4	4129	4	0.00
19/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	680	1	680	1	0.00
19/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	893	1	893	1	240.00
19/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	690	1	690	1	0.00
19/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9698	10	9698	10	0.00
19/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2966	3	2966	3	240.00
19/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8597	9	8597	9	0.00
19/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9818	10	9818	10	0.00
19/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	510	1	510	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
19/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6677	7	6677	7	72.00
19/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9343	10	9343	10	72.00
19/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9758	10	9758	10	0.00
19/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13884	14	13884	14	0.00
19/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2796	3	2796	3	0.00
19/10/2020	2037 On 06-May-21			Bond Future	11.94	77.9046	11.9435	77.9046	0.00
19/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5793	6	5793	6	0.00
19/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5827	6	5827	6	0.00
19/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5861	6	5861	6	0.00
19/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3135	3	3135	3	0.00
19/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3115	3	3115	3	0.00
19/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3155	3	3155	3	0.00
19/10/2020	2037 On 05-August-21			Bond Future	12.21	74.5040	12.2062	74.5040	0.00
19/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4450	4	4450	4	0.00
19/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4479	4	4479	4	0.00
19/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4508	4	4508	4	0.00
19/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4155	4	4155	4	0.00
19/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4104	4	4104	4	0.00
19/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4129	4	4129	4	0.00
19/10/2020	2037 On 04-November-21			Bond Future	12.47	75.2529	12.4738	75.2529	0.00
19/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1808	2	1808	2	0.00
19/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1859	2	1859	2	0.00
19/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1757	2	1757	2	0.00
19/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2038 On 05-November-20			Bond Future	105.64	105.5922	105.6387	105.5922	9,452.00
19/10/2020	2038 On 04-February-21			Bond Future	105.01	104.9621	105.0089	104.9621	1,685.00
19/10/2020	2038 On 06-May-21			Bond Future	106.17	106.1193	106.1660	106.1193	0.00
19/10/2020	2038 On 05-August-21			Bond Future	105.63	105.5878	105.6349	105.5878	0.00
19/10/2020	2038 On 04-November-21			Bond Future	106.72	106.6753	106.7232	106.6753	0.00
19/10/2020	2040 On 05-November-20			Bond Future	11.63	82.2791	11.6299	82.2791	75,000.00
19/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

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19/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	3	0	3	0	0.00
19/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	2	0	2	0	2,000.00
19/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
19/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
19/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	3	0	3	0	0.00
19/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	958	1	958	1	0.00
19/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	3	0	3	0	0.00
19/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	149	0	149	0	2,380.00
19/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1579	2	1579	2	0.00
19/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15665	16	15665	16	0.00
19/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11576	12	11576	12	0.00
19/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9103	9	9103	9	0.00
19/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1792	2	1792	2	2,000.00
19/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9179	9	9179	9	0.00
19/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1135	1	1135	1	2,000.00
19/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4329	5	4329	5	0.00
19/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9787	10	9787	10	0.00
19/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9254	9	9254	9	0.00
19/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13749	14	13749	14	0.00
19/10/2020	2040 On 04-February-21			Bond Future	11.87	78.5848	11.8731	78.5848	0.00
19/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	364	0	364	0	800.00
19/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3219	3	3219	3	0.00
19/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	624	1	624	1	0.00
19/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	125	0	125	0	500.00
19/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	615	1	615	1	0.00
19/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	480	0	480	0	500.00
19/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2725	3	2725	3	0.00
19/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	147	0	147	0	800.00
19/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	633	1	633	1	0.00
19/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17338	17	17338	17	0.00
19/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4627	5	4627	5	500.00
19/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11679	12	11679	12	0.00
19/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10606	11	10606	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16689	17	16689	17	0.00
19/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12873	13	12873	13	0.00
19/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10476	11	10476	11	0.00
19/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10541	11	10541	11	0.00
19/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4046	4	4046	4	800.00
19/10/2020	2040 On 06-May-21			Bond Future	12.12	79.4336	12.1155	79.4336	0.00
19/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5500	5	5500	5	0.00
19/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5466	5	5466	5	0.00
19/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5533	5	5533	5	0.00
19/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3686	4	3686	4	0.00
19/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3662	4	3662	4	0.00
19/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3638	4	3638	4	0.00
19/10/2020	2040 On 05-August-21			Bond Future	12.38	75.7994	12.3766	75.7994	0.00
19/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12869	13	12869	13	0.00
19/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2273	2	2273	2	900.00
19/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4717	5	4717	5	0.00
19/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4778	5	4778	5	0.00
19/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1436	1	1436	1	900.00
19/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4748	5	4748	5	0.00
19/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4130	4	4130	4	0.00
19/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4157	4	4157	4	0.00
19/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9743	10	9743	10	0.00
19/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	796	1	796	1	900.00
19/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4183	4	4183	4	0.00
19/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7284	7	7284	7	0.00
19/10/2020	2040 On 04-November-21			Bond Future	12.64	76.5613	12.6420	76.5613	0.00
19/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1466	1	1466	1	0.00
19/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1412	1	1412	1	0.00
19/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1358	1	1358	1	0.00
19/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2044 On 05-November-20			Bond Future	11.68	78.8131	11.6833	78.8131	47,251.00

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19/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	2	0	2	0	0.00
19/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
19/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
19/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	572	1	572	1	0.00
19/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	3	0	3	0	0.00
19/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	673	1	673	1	0.00
19/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
19/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	160	0	160	0	0.00
19/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
19/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
19/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
19/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	3	0	3	0	0.00
19/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
19/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	260	0	260	0	0.00
19/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
19/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11948	12	11948	12	0.00
19/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9341	10	9341	10	0.00
19/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17757	18	17757	18	0.00
19/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11786	12	11786	12	0.00
19/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3642	4	3642	4	1,815.00
19/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2311	3	2311	3	1,815.00
19/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22144	22	22144	22	0.00
19/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9264	10	9264	10	0.00
19/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18209	18	18209	18	0.00
19/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12437	13	12437	13	0.00
19/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14437	15	14437	15	0.00
19/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4300	5	4300	5	525.00
19/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2540	3	2540	3	300.00
19/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12355	13	12355	13	0.00
19/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9418	10	9418	10	0.00
19/10/2020	2044 On 04-February-21			Bond Future	11.92	75.2099	11.9190	75.2099	0.00
19/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	536	1	536	1	0.00
19/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	553	1	553	1	0.00

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19/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	322	0	322	0	0.00
19/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1079	1	1079	1	0.00
19/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	488	0	488	0	0.00
19/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	159	0	159	0	265.00
19/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	545	1	545	1	0.00
19/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11743	12	11743	12	265.00
19/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16546	17	16546	17	0.00
19/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8232	8	8232	8	265.00
19/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11259	12	11259	12	0.00
19/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11327	12	11327	12	0.00
19/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13555	14	13555	14	0.00
19/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11191	11	11191	11	0.00
19/10/2020	2044 On 06-May-21			Bond Future	12.15	76.0222	12.1535	76.0222	0.00
19/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5441	5	5441	5	0.00
19/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5408	5	5408	5	0.00
19/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5605	5	5605	5	0.00
19/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5375	5	5375	5	0.00
19/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2348	2	2348	2	3,100.00
19/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3759	4	3759	4	0.00
19/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5290	5	5290	5	3,100.00
19/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7393	8	7393	8	0.00
19/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3742	4	3742	4	0.00
19/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3598	4	3598	4	3,100.00
19/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3766	4	3766	4	0.00
19/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3718	4	3718	4	0.00
19/10/2020	2044 On 05-August-21			Bond Future	12.41	72.4758	12.4061	72.4758	0.00
19/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5033	5	5033	5	0.00
19/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5064	5	5064	5	0.00
19/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5002	5	5002	5	0.00
19/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3963	4	3963	4	0.00
19/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3938	4	3938	4	0.00
19/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3913	4	3913	4	0.00
19/10/2020	2044 On 04-November-21			Bond Future	12.66	73.2042	12.6626	73.2042	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
19/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	1237	1	1237	1	0.00
19/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1344	1	1344	1	0.00
19/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1291	1	1291	1	0.00
19/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
19/10/2020	2046 On 05-November-20			Bond Future	93.64	94.2295	93.6405	94.2295	12,336.00
19/10/2020	2046 On 04-February-21			Bond Future	94.59	95.1807	94.5854	95.1807	3,975.00
19/10/2020	2046 On 06-May-21			Bond Future	93.84	94.4404	93.8382	94.4404	0.00
19/10/2020	2046 On 05-August-21			Bond Future	94.89	95.4990	94.8899	95.4990	0.00
19/10/2020	2046 On 04-November-21			Bond Future	94.06	94.6771	94.0618	94.6771	0.00
19/10/2020	2050 On 05-November-20			Bond Future	95.94	96.0734	95.9420	96.0734	11,373.00
19/10/2020	2050 On 04-February-21			Bond Future	95.02	95.1543	95.0214	95.1543	2,590.00
19/10/2020	2050 On 06-May-21			Bond Future	96.07	96.2033	96.0684	96.2033	0.00
19/10/2020	2050 On 05-August-21			Bond Future	95.22	95.3548	95.2182	95.3548	0.00
19/10/2020	2050 On 04-November-21			Bond Future	96.20	96.3368	96.1992	96.3368	0.00
19/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	AL37 On 05-November-20			Index Future	766.17	763.7250	766.1660	763.7250	0.00
19/10/2020	AL37 On 04-February-21			Index Future	773.70	771.2450	773.7020	771.2450	0.00
19/10/2020	AL37 On 06-May-21			Index Future	782.03	779.5540	782.0280	779.5540	0.00
19/10/2020	AL37 On 05-August-21			Index Future	790.51	788.0130	790.5100	788.0130	0.00
19/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
19/10/2020	AL7T On 05-November-20			Index Future	822.02	818.6680	822.0170	818.6680	0.00
19/10/2020	AL7T On 04-February-21			Index Future	830.10	826.7290	830.1020	826.7290	0.00
19/10/2020	AL7T On 06-May-21			Index Future	839.04	835.6360	839.0350	835.6360	0.00
19/10/2020	AL7T On 05-August-21			Index Future	848.14	844.7030	848.1350	844.7030	0.00
19/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
19/10/2020	ALBI On 05-November-20			Index Future	719.38	716.8900	719.3800	716.8900	226.00
19/10/2020	ALBI On 04-February-21			Index Future	726.46	723.9480	726.4550	723.9480	0.00
19/10/2020	ALBI On 06-May-21			Index Future	734.27	731.7480	734.2730	731.7480	0.00
19/10/2020	ALBI On 05-August-21			Index Future	742.24	739.6880	742.2370	739.6880	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
19/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
19/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2020	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
19/10/2020	ES33 On 05-November-20			Bond Future	11.92	72.0971	11.9231	72.0971	350.00
19/10/2020	ES33 On 04-February-21			Bond Future	12.21	72.8070	12.2082	72.8070	0.00
19/10/2020	ES33 On 06-May-21			Bond Future	12.49	69.8172	12.4883	69.8172	0.00
19/10/2020	ES33 On 05-August-21			Bond Future	12.78	70.5836	12.7845	70.5836	0.00
19/10/2020	ES33 On 04-November-21			Bond Future	13.10	67.5204	13.1035	67.5204	0.00
19/10/2020	ES42 On 05-November-20			Bond Future	12.48	70.6059	12.4804	70.6059	4,789.00
19/10/2020	ES42 On 04-February-21			Bond Future	12.75	71.3011	12.7529	71.3011	0.00
19/10/2020	ES42 On 06-May-21			Bond Future	13.03	67.8116	13.0315	67.8116	0.00
19/10/2020	ES42 On 05-August-21			Bond Future	13.32	68.5563	13.3186	68.5563	0.00
19/10/2020	ES42 On 04-November-21			Bond Future	13.63	64.9889	13.6301	64.9889	0.00
19/10/2020	GOVI On 05-November-20			GOVI	710.56	708.1430	710.5580	708.1430	577.00
19/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	272920	30	272920	30	0.00
19/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	272720	30	272720	30	0.00
19/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	272820	30	272820	30	0.00
19/10/2020	GOVI On 04-February-21			GOVI	717.55	715.1150	717.5470	715.1150	430.00
19/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	333930	36	333930	36	0.00
19/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	334030	36	334030	36	0.00
19/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	334130	36	334130	36	0.00
19/10/2020	GOVI On 06-May-21			GOVI	725.27	722.8200	725.2690	722.8200	0.00
19/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	465990	44	465990	44	0.00
19/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	465790	44	465790	44	0.00
19/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	465890	44	465890	44	0.00
19/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-August-21			GOVI	733.14	730.6630	733.1350	730.6630	0.00
19/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	139850	12	139850	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
19/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	139950	12	139950	12	0.00
19/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	140050	12	140050	12	0.00
19/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
19/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
19/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
19/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2020	IGOV On 05-November-20			Index Future	257.54	257.3520	257.5370	257.3520	1,010.00
19/10/2020	IGOV On 04-February-21			Index Future	260.14	259.9500	260.1350	259.9500	0.00
19/10/2020	IGOV On 06-May-21			Index Future	263.00	262.8140	262.9970	262.8140	0.00
19/10/2020	IGOV On 05-August-21			Index Future	265.91	265.7280	265.9120	265.7280	0.00
19/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
19/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
19/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.12	92.1200	92.1200	92.1200	0.00
19/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.16	90.1700	90.1600	90.1700	0.00
19/10/2020	IS05 On 21-September-21			Interest Rate Swap	88.97	88.9900	88.9700	88.9900	0.00
19/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.10	90.1500	90.1000	90.1500	51.00
19/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.38	89.4300	89.3800	89.4300	0.00
19/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.34	89.4100	89.3400	89.4100	0.00
19/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.35	92.4300	92.3500	92.4300	0.00
19/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.74	92.8500	92.7400	92.8500	0.00
19/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.05	85.1800	85.0500	85.1800	0.00
19/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.56	90.7100	90.5600	90.7100	0.00
19/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.47	78.7600	78.4700	78.7600	0.00
19/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.08	75.3700	75.0800	75.3700	0.00
19/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.59	73.8800	73.5900	73.8800	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
19/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.74	76.0400	75.7400	76.0400	0.00
19/10/2020	IS10 On 21-December-26			Interest Rate Swap	79.89	80.2000	79.8900	80.2000	0.00
19/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.47	78.8100	78.4700	78.8100	0.00
19/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.69	81.0400	80.6900	81.0400	0.00
19/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.65	87.0200	86.6500	87.0200	0.00
19/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.21	87.5900	87.2100	87.5900	0.00
19/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.36	80.7600	80.3600	80.7600	0.00
19/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.42	88.8100	88.4200	88.8100	0.00
19/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.33	96.6650	3.3250	96.6650	0.00
19/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.27	96.7200	3.2700	96.7200	0.00
19/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.14	96.8450	3.1350	96.8450	30,010.00
19/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.10	96.8800	3.1000	96.8800	0.00
19/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.04	96.9300	3.0400	96.9300	0.00
19/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.05	96.9450	3.0450	96.9450	0.00
19/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.08	96.8900	3.0800	96.8900	0.00
19/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.17	96.7450	3.1700	96.7450	30,000.00
19/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.32	96.6550	3.3200	96.6550	0.00
19/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.35	96.6200	3.3500	96.6200	0.00
19/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.87	96.1050	3.8650	96.1050	0.00
19/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.16	95.8050	4.1600	95.8050	0.00
19/10/2020	R023 On 05-November-20			Bond Future	4.32	108.9342	4.3185	108.9342	33,577.00
19/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6852	7	6852	7	0.00
19/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6873	7	6873	7	0.00
19/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6831	7	6831	7	0.00
19/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 04-February-21			Bond Future	4.37	110.0067	4.3699	110.0067	3,370.00
19/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3857	4	3857	4	0.00
19/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3896	4	3896	4	0.00
19/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3876	4	3876	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
19/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
19/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
19/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
19/10/2020	R023 On 06-May-21			Bond Future	4.37	107.2855	4.3700	107.2855	0.00
19/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5496	5	5496	5	0.00
19/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5529	6	5529	6	0.00
19/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5513	5	5513	5	0.00
19/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 05-August-21			Bond Future	4.36	108.4625	4.3628	108.4625	0.00
19/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1612	2	1612	2	0.00
19/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1600	2	1600	2	0.00
19/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1587	2	1587	2	0.00
19/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	171	0	171	0	0.00
19/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	174	0	174	0	0.00
19/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	169	0	169	0	0.00
19/10/2020	R023 On 04-November-21			Bond Future	4.42	105.6486	4.4185	105.6486	0.00
19/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	621	1	621	1	0.00
19/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	634	1	634	1	0.00
19/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	647	1	647	1	0.00
19/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 05-November-20			Bond Future	11.15	85.2315	11.1461	85.2315	99,677.00
19/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	54	0	54	0	0.00
19/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	57	0	57	0	0.00
19/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	51	0	51	0	0.00
19/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5429	6	5429	6	0.00
19/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5363	6	5363	6	0.00
19/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5298	6	5298	6	0.00
19/10/2020	R035 On 04-February-21			Bond Future	11.40	86.0707	11.3962	86.0707	0.00
19/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	788	1	788	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
19/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	703	1	703	1	0.00
19/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	693	1	693	1	0.00
19/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2716	3	2716	3	0.00
19/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	683	1	683	1	0.00
19/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9413	10	9413	10	0.00
19/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9472	10	9472	10	0.00
19/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8883	9	8883	9	650.00
19/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4278	5	4278	5	650.00
19/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9353	10	9353	10	0.00
19/10/2020	R035 On 06-May-21			Bond Future	11.64	82.5244	11.6365	82.5244	0.00
19/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6669	6	6669	6	0.00
19/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4015	4	4015	4	0.00
19/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8272	8	8272	8	0.00
19/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6744	6	6744	6	0.00
19/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1230	1	1230	1	793.00
19/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6707	6	6707	6	0.00
19/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5490	5	5490	5	0.00
19/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2136	2	2136	2	1,650.00
19/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3367	3	3367	3	0.00
19/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5243	6	5243	6	793.00
19/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3298	4	3298	4	793.00
19/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7174	7	7174	7	0.00
19/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2645	3	2645	3	0.00
19/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4521	5	4521	5	1,650.00
19/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2043	2	2043	2	1,650.00
19/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2662	3	2662	3	0.00
19/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10012	10	10012	10	0.00
19/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2628	3	2628	3	0.00
19/10/2020	R035 On 05-August-21			Bond Future	11.89	83.4301	11.8933	83.4301	0.00
19/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54342	55	54342	55	0.00

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19/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54225	55	54225	55	0.00
19/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54458	55	54458	55	0.00
19/10/2020	R035 On 04-November-21			Bond Future	12.17	79.7967	12.1690	79.7967	0.00
19/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1881	1	1881	1	0.00
19/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1934	1	1934	1	0.00
19/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1828	1	1828	1	0.00
19/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20			Bond Future	7.04	120.6342	7.0413	120.6342	85,959.00
19/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8353	8	8353	8	0.00
19/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	627	1	627	1	1,200.00
19/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8304	8	8304	8	0.00
19/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2533	2	2533	2	80.00
19/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4230	4	4230	4	0.00
19/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6764	6	6764	6	0.00
19/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11256	11	11256	11	0.00
19/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	37	0	37	0	80.00
19/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8255	8	8255	8	0.00
19/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	5045	5	5045	5	1,200.00
19/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	10	0	10	0	0.00
19/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3010	3	3010	3	0.00
19/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	85	0	85	0	0.00
19/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	3	0	3	0	0.00
19/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	850	1	850	1	0.00
19/10/2020	R186 On 04-February-21			Bond Future	7.21	116.5438	7.2135	116.5438	181.00
19/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5217	5	5217	5	0.00
19/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4611	4	4611	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
19/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5299	5	5299	5	0.00
19/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5258	5	5258	5	0.00
19/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	493	1	493	1	0.00
19/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	640	1	640	1	15,177.00
19/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	501	1	501	1	0.00
19/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	508	1	508	1	0.00
19/10/2020	R186 On 06-May-21			Bond Future	7.38	117.8009	7.3813	117.8009	0.00
19/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15299	15	15299	15	0.00
19/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15258	15	15258	15	0.00
19/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15218	15	15218	15	0.00
19/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	13	0	13	0	0.00
19/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	13	0	13	0	0.00
19/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	13	0	0.00
19/10/2020	R186 On 05-August-21			Bond Future	7.56	113.8119	7.5641	113.8119	0.00
19/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5619	5	5619	5	0.00
19/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5655	5	5655	5	0.00
19/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5691	5	5691	5	0.00
19/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	837	1	837	1	0.00
19/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	854	1	854	1	0.00
19/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	845	1	845	1	0.00
19/10/2020	R186 On 04-November-21			Bond Future	7.78	114.9570	7.7778	114.9570	0.00
19/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1464	1	1464	1	0.00
19/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1421	1	1421	1	0.00
19/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1377	1	1377	1	0.00
19/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R197 On 05-November-20			Bond Future	315.56	315.4434	315.5610	315.4434	2,902.00
19/10/2020	R197 On 04-February-21			Bond Future	310.90	310.7807	310.8984	310.7807	1,400.00
19/10/2020	R197 On 06-May-21			Bond Future	314.32	314.2062	314.3238	314.2062	0.00
19/10/2020	R197 On 05-August-21			Bond Future	309.85	309.7279	309.8464	309.7279	0.00
19/10/2020	R197 On 04-November-21			Bond Future	313.04	312.9180	313.0381	312.9180	0.00
19/10/2020	R202 On 05-November-20			Bond Future	212.84	212.7461	212.8395	212.7461	6,003.00

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19/10/2020	R202 On 04-February-21			Bond Future	210.82	210.7257	210.8194	210.7257	1,904.00
19/10/2020	R202 On 06-May-21			Bond Future	213.14	213.0482	213.1419	213.0482	0.00
19/10/2020	R202 On 05-August-21			Bond Future	211.28	211.1866	211.2812	211.1866	0.00
19/10/2020	R202 On 04-November-21			Bond Future	213.46	213.3622	213.4581	213.3622	0.00
19/10/2020	R208 On 05-November-20			Bond Future	3.34	102.0683	3.3397	102.0683	7,525.00
19/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	561	1	561	1	0.00
19/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	558	1	558	1	0.00
19/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	554	1	554	1	0.00
19/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R209 On 05-November-20			Bond Future	10.91	65.9751	10.9084	65.9751	28,016.00
19/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	37	0	37	0	0.00
19/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	41	0	41	0	0.00
19/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	39	0	39	0	0.00
19/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5208	6	5208	6	0.00
19/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5149	5	5149	5	0.00
19/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5267	6	5267	6	0.00
19/10/2020	R209 On 04-February-21			Bond Future	11.12	66.6247	11.1195	66.6247	0.00
19/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1076	1	1076	1	0.00
19/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1090	1	1090	1	0.00
19/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1064	1	1064	1	0.00
19/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6805	7	6805	7	0.00
19/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6759	7	6759	7	0.00
19/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6712	7	6712	7	0.00
19/10/2020	R209 On 06-May-21			Bond Future	11.33	64.2030	11.3279	64.2030	2,975.00
19/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1564	1	1564	1	5,825.00
19/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3586	3	3586	3	0.00
19/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6449	6	6449	6	0.00
19/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6515	6	6515	6	0.00
19/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6548	6	6548	6	0.00
19/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6482	6	6482	6	0.00
19/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2084	2	2084	2	0.00

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19/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2058	2	2058	2	0.00
19/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2045	2	2045	2	8,150.00
19/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2071	2	2071	2	0.00
19/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3990	4	3990	4	8,150.00
19/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7487	8	7487	8	0.00
19/10/2020	R209 On 05-August-21			Bond Future	11.55	64.9077	11.5456	64.9077	0.00
19/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4491	4	4491	4	0.00
19/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4463	4	4463	4	0.00
19/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4519	4	4519	4	0.00
19/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3255	3	3255	3	0.00
19/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3234	3	3234	3	0.00
19/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3214	3	3214	3	0.00
19/10/2020	R209 On 04-November-21			Bond Future	11.78	62.4218	11.7786	62.4218	0.00
19/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1956	2	1956	2	0.00
19/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1863	2	1863	2	0.00
19/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1910	2	1910	2	0.00
19/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R210 On 05-November-20			Bond Future	187.76	187.3737	187.7636	187.3737	1,586.00
19/10/2020	R210 On 04-February-21			Bond Future	189.66	189.2651	189.6584	189.2651	644.00
19/10/2020	R210 On 06-May-21			Bond Future	189.04	188.6386	189.0352	188.6386	0.00
19/10/2020	R210 On 05-August-21			Bond Future	191.15	190.7527	191.1536	190.7527	0.00
19/10/2020	R210 On 04-November-21			Bond Future	190.39	189.9807	190.3860	189.9807	0.00
19/10/2020	R212 On 05-November-20			Bond Future	170.73	170.6709	170.7283	170.6709	6,889.00
19/10/2020	R212 On 04-February-21			Bond Future	170.15	170.0967	170.1541	170.0967	1,526.00
19/10/2020	R212 On 06-May-21			Bond Future	172.03	171.9717	172.0290	171.9717	0.00
19/10/2020	R212 On 05-August-21			Bond Future	171.63	171.5684	171.6260	171.5684	0.00
19/10/2020	R212 On 04-November-21			Bond Future	173.39	173.3359	173.3943	173.3359	0.00
19/10/2020	R213 On 05-November-20			Bond Future	9.81	83.0044	9.8103	83.0044	16,600.00
19/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	529	0	529	0	0.00
19/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	547	1	547	1	0.00
19/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	567	1	567	1	0.00

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19/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1701	2	1701	2	0.00
19/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1778	2	1778	2	0.00
19/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1739	2	1739	2	0.00
19/10/2020	R213 On 04-February-21			Bond Future	10.03	83.8217	10.0308	83.8217	0.00
19/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1425	1	1425	1	0.00
19/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1407	1	1407	1	0.00
19/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1389	1	1389	1	0.00
19/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4935	5	4935	5	0.00
19/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4975	5	4975	5	0.00
19/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4895	5	4895	5	0.00
19/10/2020	R213 On 06-May-21			Bond Future	10.24	81.1963	10.2419	81.1963	0.00
19/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9071	9	9071	9	0.00
19/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9107	9	9107	9	0.00
19/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9034	9	9034	9	0.00
19/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	922	1	922	1	0.00
19/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	913	1	913	1	0.00
19/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	904	1	904	1	0.00
19/10/2020	R213 On 05-August-21			Bond Future	10.47	82.0872	10.4681	82.0872	0.00
19/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4607	4	4607	4	0.00
19/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4577	4	4577	4	0.00
19/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4547	4	4547	4	0.00
19/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2655	3	2655	3	0.00
19/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2675	3	2675	3	0.00
19/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2636	3	2636	3	0.00
19/10/2020	R213 On 04-November-21			Bond Future	10.72	79.3856	10.7159	79.3856	0.00
19/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1872	1	1872	1	0.00
19/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1920	2	1920	2	0.00
19/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1824	1	1824	1	0.00
19/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R214 On 05-November-20			Bond Future	11.33	62.9453	11.3295	62.9453	17,463.00
19/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	17	0	17	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
19/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	18	0	18	0	0.00
19/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	16	0	16	0	0.00
19/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6381	7	6381	7	0.00
19/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6319	7	6319	7	0.00
19/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6257	6	6257	6	0.00
19/10/2020	R214 On 04-February-21			Bond Future	11.55	63.5651	11.5464	63.5651	0.00
19/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	860	1	860	1	0.00
19/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	883	1	883	1	0.00
19/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	872	1	872	1	0.00
19/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7881	8	7881	8	0.00
19/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7830	8	7830	8	0.00
19/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7933	8	7933	8	0.00
19/10/2020	R214 On 06-May-21			Bond Future	11.75	60.9735	11.7535	60.9735	0.00
19/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5339	5	5339	5	0.00
19/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5308	5	5308	5	0.00
19/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5278	5	5278	5	0.00
19/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2819	3	2819	3	0.00
19/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2836	3	2836	3	0.00
19/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2802	3	2802	3	0.00
19/10/2020	R214 On 05-August-21			Bond Future	11.97	61.6427	11.9733	61.6427	0.00
19/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4011	4	4011	4	0.00
19/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4063	4	4063	4	0.00
19/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4037	4	4037	4	0.00
19/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3807	4	3807	4	0.00
19/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3784	4	3784	4	0.00
19/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3831	4	3831	4	0.00
19/10/2020	R214 On 04-November-21			Bond Future	12.21	58.9871	12.2074	58.9871	0.00
19/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1281	1	1281	1	0.00
19/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1235	1	1235	1	0.00
19/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1189	1	1189	1	0.00
19/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
19/10/2020	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
19/10/2020	R248 On 05-November-20			Bond Future	11.64	77.7600	11.6377	77.7600	113,043.00
19/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
19/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	141	0	141	0	950.00
19/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
19/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11807	12	11807	12	0.00
19/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11891	12	11891	12	0.00
19/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12058	12	12058	12	0.00
19/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11724	12	11724	12	0.00
19/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4470	5	4470	5	0.00
19/10/2020	R248 On 04-February-21			Bond Future	11.87	78.5257	11.8714	78.5257	0.00
19/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2550	2	2550	2	2,590.00
19/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	988	1	988	1	2,590.00
19/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	648	1	648	1	0.00
19/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	658	1	658	1	0.00
19/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	668	1	668	1	0.00
19/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10335	11	10335	11	0.00
19/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10470	11	10470	11	0.00
19/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10403	11	10403	11	0.00
19/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8611	9	8611	9	0.00
19/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4930	5	4930	5	0.00
19/10/2020	R248 On 06-May-21			Bond Future	12.10	74.9611	12.0956	74.9611	0.00
19/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5303	5	5303	5	0.00
19/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5369	5	5369	5	0.00
19/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5336	5	5336	5	0.00
19/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3832	4	3832	4	0.00
19/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3807	4	3807	4	0.00
19/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3857	4	3857	4	0.00
19/10/2020	R248 On 05-August-21			Bond Future	12.33	75.7839	12.3348	75.7839	0.00
19/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4981	5	4981	5	0.00
19/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5012	5	5012	5	0.00
19/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4950	5	4950	5	0.00

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19/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3949	4	3949	4	0.00
19/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4000	4	4000	4	0.00
19/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3975	4	3975	4	0.00
19/10/2020	R248 On 04-November-21			Bond Future	12.59	72.1365	12.5897	72.1365	0.00
19/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1324	1	1324	1	0.00
19/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1432	1	1432	1	0.00
19/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1378	1	1378	1	0.00
19/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
19/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00