



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## 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
23/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	2025 On 05-November-20			Bond Future	144.67	144.7315	144.6719	144.7315	3,218.00
23/10/2020	2025 On 04-February-21			Bond Future	144.61	144.6755	144.6148	144.6755	170.00
23/10/2020	2025 On 06-May-21			Bond Future	146.20	146.2598	146.1978	146.2598	0.00
23/10/2020	2025 On 05-August-21			Bond Future	146.30	146.3584	146.2955	146.3584	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
23/10/2020	2025 On 04-November-21			Bond Future	147.80	147.8600	147.7967	147.8600	0.00
23/10/2020	2029 On 05-November-20			Bond Future	100.53	100.5623	100.5289	100.5623	3,729.00
23/10/2020	2029 On 04-February-21			Bond Future	101.54	101.5709	101.5366	101.5709	1,206.00
23/10/2020	2029 On 06-May-21			Bond Future	101.51	101.5443	101.5092	101.5443	0.00
23/10/2020	2029 On 05-August-21			Bond Future	102.64	102.6748	102.6392	102.6748	0.00
23/10/2020	2029 On 04-November-21			Bond Future	102.54	102.5791	102.5433	102.5791	0.00
23/10/2020	2030 On 05-November-20			Bond Future	9.30	94.3605	9.3006	94.3605	94,997.00
23/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3926	4	3926	4	0.00
23/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	117	0	117	0	3,000.00
23/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2050	2	2050	2	0.00
23/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	2	0	2	0	1,000.00
23/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	318	0	318	0	1,000.00
23/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1138	1	1138	1	0.00
23/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	54	0	54	0	3,000.00
23/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2277	2	2277	2	0.00
23/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2005	2	2005	2	0.00
23/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1542	2	1542	2	0.00
23/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1172	1	1172	1	0.00
23/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
23/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4293	4	4293	4	0.00
23/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1207	1	1207	1	0.00
23/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2231	2	2231	2	0.00
23/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	124	0	124	0	14,160.00
23/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3255	3	3255	3	0.00
23/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	694	1	694	1	3,000.00
23/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6455	7	6455	7	0.00
23/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	3	0	3	0	14,160.00
23/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	12	0	12	0	9,414.00
23/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	304	0	304	0	9,414.00
23/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5929	6	5929	6	0.00
23/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1886	2	1886	2	0.00
23/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2719	3	2719	3	0.00
23/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	2	0	2	0	3,000.00

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23/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4614	5	4614	5	0.00
23/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	239	0	239	0	2,500.00
23/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	634	1	634	1	0.00
23/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	455	0	455	0	2,500.00
23/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	5	0	5	0	2,000.00
23/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3434	3	3434	3	0.00
23/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1104	1	1104	1	0.00
23/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	680	1	680	1	0.00
23/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5659	6	5659	6	0.00
23/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	92	0	92	0	14,160.00
23/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	33	0	33	0	1,000.00
23/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	229	0	229	0	5,500.00
23/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	294	0	294	0	3,000.00
23/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	48	0	48	0	2,500.00
23/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7299	7	7299	7	0.00
23/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	657	1	657	1	0.00
23/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1842	2	1842	2	0.00
23/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	282	0	282	0	3,000.00
23/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5784	6	5784	6	0.00
23/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2772	3	2772	3	0.00
23/10/2020	2030 On 04-February-21			Bond Future	9.52	91.2795	9.5168	91.2795	9,261.00
23/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	407	0	407	0	1,600.00
23/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	545	1	545	1	1,000.00
23/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1814	2	1814	2	0.00
23/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1702	2	1702	2	1,000.00
23/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	536	1	536	1	800.00
23/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1791	2	1791	2	0.00
23/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1883	2	1883	2	1,600.00
23/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1769	2	1769	2	0.00
23/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1190	1	1190	1	800.00
23/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5035	5	5035	5	0.00
23/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1317	1	1317	1	1,800.00
23/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4961	5	4961	5	0.00

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23/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3956	4	3956	4	0.00
23/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7314	7	7314	7	0.00
23/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3815	4	3815	4	0.00
23/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3850	4	3850	4	0.00
23/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3677	4	3677	4	0.00
23/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8174	8	8174	8	0.00
23/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3780	4	3780	4	0.00
23/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7262	7	7262	7	0.00
23/10/2020	2030 On 06-May-21			Bond Future	9.73	92.2581	9.7330	92.2581	0.00
23/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6760	7	6760	7	0.00
23/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1955	2	1955	2	0.00
23/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10374	10	10374	10	0.00
23/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	464	0	464	0	700.00
23/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4277	4	4277	4	0.00
23/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3907	4	3907	4	0.00
23/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10414	11	10414	11	0.00
23/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2102	2	2102	2	0.00
23/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10454	11	10454	11	0.00
23/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	541	1	541	1	0.00
23/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4932	5	4932	5	700.00
23/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10689	11	10689	11	0.00
23/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2903	3	2903	3	700.00
23/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	554	1	554	1	0.00
23/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5180	5	5180	5	0.00
23/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	548	1	548	1	0.00
23/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2637	3	2637	3	0.00
23/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1522	2	1522	2	0.00
23/10/2020	2030 On 05-August-21			Bond Future	9.97	89.2583	9.9681	89.2583	0.00
23/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10759	11	10759	11	0.00
23/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4647	5	4647	5	0.00
23/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2077	2	2077	2	600.00
23/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4679	5	4679	5	0.00
23/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1177	1	1177	1	600.00

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23/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4711	5	4711	5	0.00
23/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2343	2	2343	2	0.00
23/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4835	5	4835	5	0.00
23/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6702	7	6702	7	0.00
23/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2379	2	2379	2	0.00
23/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	483	0	483	0	600.00
23/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2361	2	2361	2	0.00
23/10/2020	2030 On 04-November-21			Bond Future	10.21	90.1522	10.2147	90.1522	0.00
23/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1963	2	1963	2	0.00
23/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1865	2	1865	2	0.00
23/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1914	2	1914	2	0.00
23/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2032 On 05-November-20			Bond Future	10.29	87.4083	10.2928	87.4083	121,483.00
23/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	99	0	99	0	0.00
23/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	4109	4	4109	4	0.00
23/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4588	5	4588	5	0.00
23/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	105	0	105	0	0.00
23/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	1	0	1	0	3,000.00
23/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	40	0	40	0	3,000.00
23/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	12	0	12	0	1,000.00
23/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
23/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	93	0	93	0	0.00
23/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3431	3	3431	3	0.00
23/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7504	7	7504	7	0.00
23/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8653	9	8653	9	0.00
23/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	44	0	44	0	1,000.00
23/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5336	5	5336	5	0.00
23/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3316	3	3316	3	0.00
23/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4267	4	4267	4	0.00
23/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3374	3	3374	3	0.00
23/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	67	0	67	0	3,000.00

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23/10/2020	2032 On 04-February-21			Bond Future	10.53	88.2632	10.5257	88.2632	2,670.00
23/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	276	0	276	0	800.00
23/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1009	1	1009	1	0.00
23/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1037	1	1037	1	0.00
23/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	635	1	635	1	800.00
23/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3985	4	3985	4	0.00
23/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1023	1	1023	1	0.00
23/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6508	7	6508	7	0.00
23/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6459	6	6459	6	0.00
23/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8237	8	8237	8	0.00
23/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2301	2	2301	2	800.00
23/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6557	7	6557	7	0.00
23/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11216	11	11216	11	0.00
23/10/2020	2032 On 06-May-21			Bond Future	10.76	85.0639	10.7569	85.0639	0.00
23/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2731	3	2731	3	736.00
23/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8567	9	8567	9	0.00
23/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10310	10	10310	10	0.00
23/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8603	9	8603	9	0.00
23/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8530	9	8530	9	0.00
23/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1421	1	1421	1	0.00
23/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1396	1	1396	1	0.00
23/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1408	1	1408	1	0.00
23/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	911	1	911	1	736.00
23/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5179	5	5179	5	0.00
23/10/2020	2032 On 05-August-21			Bond Future	11.00	85.9911	11.0009	85.9911	0.00
23/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4895	5	4895	5	0.00
23/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4863	5	4863	5	0.00
23/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4927	5	4927	5	0.00
23/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	2991	3	2991	3	0.00
23/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2971	3	2971	3	0.00
23/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2951	3	2951	3	0.00
23/10/2020	2032 On 04-November-21			Bond Future	11.27	82.7092	11.2653	82.7092	0.00
23/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2195	2	2195	2	0.00

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23/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2296	2	2296	2	0.00
23/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2245	2	2245	2	0.00
23/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2033 On 05-November-20			Bond Future	94.36	94.4164	94.3588	94.4164	9,139.00
23/10/2020	2033 On 04-February-21			Bond Future	95.30	95.3633	95.3048	95.3633	0.00
23/10/2020	2033 On 06-May-21			Bond Future	95.13	95.1925	95.1329	95.1925	0.00
23/10/2020	2033 On 05-August-21			Bond Future	96.19	96.2523	96.1918	96.2523	0.00
23/10/2020	2033 On 04-November-21			Bond Future	95.96	96.0166	95.9557	96.0166	0.00
23/10/2020	2037 On 05-November-20			Bond Future	11.30	81.5194	11.3037	81.5194	81,161.00
23/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	3	0	3	0	0.00
23/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	3	0	3	0	0.00
23/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	3	0	3	0	0.00
23/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7506	8	7506	8	0.00
23/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7365	8	7365	8	0.00
23/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7436	8	7436	8	0.00
23/10/2020	2037 On 04-February-21			Bond Future	11.54	78.0626	11.5426	78.0626	49,292.00
23/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4849	5	4849	5	300.00
23/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	296	0	296	0	72.00
23/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	778	1	778	1	0.00
23/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11941	12	11941	12	0.00
23/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1643	2	1643	2	0.00
23/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	869	1	869	1	0.00
23/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4603	5	4603	5	0.00
23/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	789	1	789	1	0.00
23/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1034	1	1034	1	240.00
23/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	800	1	800	1	0.00
23/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	8878	9	8878	9	0.00
23/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2510	3	2510	3	240.00
23/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7807	8	7807	8	0.00
23/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	8995	9	8995	9	0.00
23/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	385	0	385	0	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
23/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	5959	6	5959	6	72.00
23/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8532	9	8532	9	72.00
23/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	8936	9	8936	9	0.00
23/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	12995	13	12995	13	0.00
23/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2356	2	2356	2	0.00
23/10/2020	2037 On 06-May-21			Bond Future	11.78	78.8999	11.7807	78.8999	0.00
23/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6387	6	6387	6	0.00
23/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6422	6	6422	6	0.00
23/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6458	6	6458	6	0.00
23/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2795	3	2795	3	0.00
23/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2777	3	2777	3	0.00
23/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2813	3	2813	3	0.00
23/10/2020	2037 On 05-August-21			Bond Future	12.04	75.5043	12.0370	75.5043	0.00
23/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4876	5	4876	5	0.00
23/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4907	5	4907	5	0.00
23/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4938	5	4938	5	0.00
23/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3641	4	3641	4	0.00
23/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3593	4	3593	4	0.00
23/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3617	4	3617	4	0.00
23/10/2020	2037 On 04-November-21			Bond Future	12.30	76.2601	12.2978	76.2601	0.00
23/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2754	3	2754	3	0.00
23/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2805	3	2805	3	0.00
23/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2703	3	2703	3	0.00
23/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2038 On 05-November-20			Bond Future	105.36	105.4498	105.3566	105.4498	9,452.00
23/10/2020	2038 On 04-February-21			Bond Future	104.72	104.8114	104.7169	104.8114	1,685.00
23/10/2020	2038 On 06-May-21			Bond Future	105.86	105.9594	105.8634	105.9594	0.00
23/10/2020	2038 On 05-August-21			Bond Future	105.32	105.4184	105.3211	105.4184	0.00
23/10/2020	2038 On 04-November-21			Bond Future	106.40	106.4996	106.4016	106.4996	0.00
23/10/2020	2040 On 05-November-20			Bond Future	11.47	83.3484	11.4684	83.3484	64,098.00
23/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	1	0	1	0	2,000.00
23/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
23/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
23/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1278	1	1278	1	0.00
23/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	193	0	193	0	2,380.00
23/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	2070	2	2070	2	0.00
23/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14626	15	14626	15	0.00
23/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10537	11	10537	11	0.00
23/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8064	8	8064	8	0.00
23/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1073	1	1073	1	2,000.00
23/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8139	8	8139	8	0.00
23/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3334	3	3334	3	0.00
23/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	587	1	587	1	2,000.00
23/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	8748	9	8748	9	0.00
23/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8215	8	8215	8	0.00
23/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	12710	13	12710	13	0.00
23/10/2020	2040 On 04-February-21			Bond Future	11.71	79.6591	11.7054	79.6591	28,720.00
23/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	446	0	446	0	800.00
23/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3688	4	3688	4	0.00
23/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	756	1	756	1	0.00
23/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	156	0	156	0	500.00
23/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	585	1	585	1	500.00
23/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3144	3	3144	3	0.00
23/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	745	1	745	1	0.00
23/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	182	0	182	0	800.00
23/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	767	1	767	1	0.00
23/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16325	16	16325	16	0.00
23/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9693	10	9693	10	0.00
23/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4003	4	4003	4	500.00
23/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10740	11	10740	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
23/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15681	16	15681	16	0.00
23/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	11912	12	11912	12	0.00
23/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9566	10	9566	10	0.00
23/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9629	10	9629	10	0.00
23/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3471	4	3471	4	800.00
23/10/2020	2040 On 06-May-21			Bond Future	11.94	80.5137	11.9413	80.5137	0.00
23/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	6144	6	6144	6	0.00
23/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	6109	6	6109	6	0.00
23/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	6180	6	6180	6	0.00
23/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3280	3	3280	3	0.00
23/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3258	3	3258	3	0.00
23/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3236	3	3236	3	0.00
23/10/2020	2040 On 05-August-21			Bond Future	12.20	76.8854	12.1953	76.8854	0.00
23/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13768	14	13768	14	0.00
23/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2594	3	2594	3	900.00
23/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5244	5	5244	5	0.00
23/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5310	5	5310	5	0.00
23/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1657	2	1657	2	900.00
23/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5277	5	5277	5	0.00
23/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3607	4	3607	4	0.00
23/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3631	4	3631	4	0.00
23/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	8909	9	8909	9	0.00
23/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	640	1	640	1	900.00
23/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3656	4	3656	4	0.00
23/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6550	7	6550	7	0.00
23/10/2020	2040 On 04-November-21			Bond Future	12.45	77.6549	12.4532	77.6549	0.00
23/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2528	2	2528	2	0.00
23/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2474	2	2474	2	0.00
23/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2420	2	2420	2	0.00
23/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2044 On 05-November-20			Bond Future	11.54	79.8744	11.5424	79.8744	45,529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
23/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	712	1	712	1	0.00
23/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
23/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
23/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	841	1	841	1	0.00
23/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	186	0	186	0	0.00
23/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
23/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
23/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
23/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	2	0	2	0	0.00
23/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
23/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	312	0	312	0	0.00
23/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
23/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11045	11	11045	11	0.00
23/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	8436	9	8436	9	0.00
23/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	16854	17	16854	17	0.00
23/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	10883	11	10883	11	0.00
23/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	2791	3	2791	3	1,815.00
23/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1576	2	1576	2	1,815.00
23/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21241	21	21241	21	0.00
23/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8360	8	8360	8	0.00
23/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	13533	14	13533	14	0.00
23/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17305	17	17305	17	0.00
23/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	11533	12	11533	12	0.00
23/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3422	4	3422	4	525.00
23/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	11452	12	11452	12	0.00
23/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1776	2	1776	2	300.00
23/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	8514	9	8514	9	0.00
23/10/2020	2044 On 04-February-21			Bond Future	11.77	76.2764	11.7726	76.2764	0.00
23/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	625	1	625	1	0.00
23/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	644	1	644	1	0.00

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23/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	377	0	377	0	0.00
23/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1245	1	1245	1	0.00
23/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	569	1	569	1	0.00
23/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	187	0	187	0	265.00
23/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	635	1	635	1	0.00
23/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	10917	11	10917	11	265.00
23/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	15667	16	15667	16	0.00
23/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7491	8	7491	8	265.00
23/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10442	11	10442	11	0.00
23/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	10509	11	10509	11	0.00
23/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	12703	13	12703	13	0.00
23/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10375	10	10375	10	0.00
23/10/2020	2044 On 06-May-21			Bond Future	12.00	77.0947	12.0015	77.0947	0.00
23/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5992	6	5992	6	0.00
23/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5958	6	5958	6	0.00
23/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	6166	6	6166	6	0.00
23/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5924	6	5924	6	0.00
23/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2681	3	2681	3	3,100.00
23/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	4209	4	4209	4	0.00
23/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	4828	5	4828	5	3,100.00
23/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	6815	7	6815	7	0.00
23/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3380	3	3380	3	0.00
23/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3247	3	3247	3	3,100.00
23/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3403	3	3403	3	0.00
23/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3358	3	3358	3	0.00
23/10/2020	2044 On 05-August-21			Bond Future	12.25	73.5543	12.2479	73.5543	0.00
23/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5490	5	5490	5	0.00
23/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5522	5	5522	5	0.00
23/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5457	5	5457	5	0.00
23/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3502	4	3502	4	0.00
23/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3479	4	3479	4	0.00
23/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3456	4	3456	4	0.00
23/10/2020	2044 On 04-November-21			Bond Future	12.50	74.2904	12.4977	74.2904	0.00

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23/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	2159	2	2159	2	0.00
23/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	2266	2	2266	2	0.00
23/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	2212	2	2212	2	0.00
23/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
23/10/2020	2046 On 05-November-20			Bond Future	93.34	93.2984	93.3399	93.2984	12,336.00
23/10/2020	2046 On 04-February-21			Bond Future	94.28	94.2341	94.2756	94.2341	3,975.00
23/10/2020	2046 On 06-May-21			Bond Future	93.52	93.4768	93.5183	93.4768	0.00
23/10/2020	2046 On 05-August-21			Bond Future	94.56	94.5176	94.5594	94.5176	0.00
23/10/2020	2046 On 04-November-21			Bond Future	93.72	93.6815	93.7240	93.6815	0.00
23/10/2020	2050 On 05-November-20			Bond Future	95.25	94.9469	95.2455	94.9469	11,373.00
23/10/2020	2050 On 04-February-21			Bond Future	94.31	94.0102	94.3116	94.0102	2,600.00
23/10/2020	2050 On 06-May-21			Bond Future	95.34	95.0398	95.3439	95.0398	0.00
23/10/2020	2050 On 05-August-21			Bond Future	94.48	94.1713	94.4787	94.1713	0.00
23/10/2020	2050 On 04-November-21			Bond Future	95.45	95.1371	95.4479	95.1371	0.00
23/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	AL37 On 05-November-20			Index Future	763.85	766.3590	763.8540	766.3590	0.00
23/10/2020	AL37 On 04-February-21			Index Future	771.32	773.8540	771.3220	773.8540	0.00
23/10/2020	AL37 On 06-May-21			Index Future	779.57	782.1360	779.5740	782.1360	0.00
23/10/2020	AL37 On 05-August-21			Index Future	787.97	790.5650	787.9740	790.5650	0.00
23/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
23/10/2020	AL7T On 05-November-20			Index Future	823.47	824.2240	823.4680	824.2240	0.00
23/10/2020	AL7T On 04-February-21			Index Future	831.52	832.2850	831.5190	832.2850	0.00
23/10/2020	AL7T On 06-May-21			Index Future	840.42	841.1930	840.4150	841.1930	0.00
23/10/2020	AL7T On 05-August-21			Index Future	849.47	850.2580	849.4710	850.2580	0.00
23/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
23/10/2020	ALBI On 05-November-20			Index Future	722.40	722.7690	722.3980	722.7690	212.00
23/10/2020	ALBI On 04-February-21			Index Future	729.46	729.8370	729.4600	729.8370	14.00
23/10/2020	ALBI On 06-May-21			Index Future	737.26	737.6490	737.2640	737.6490	0.00
23/10/2020	ALBI On 05-August-21			Index Future	745.21	745.5980	745.2080	745.5980	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
23/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
23/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2020	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
23/10/2020	ES33 On 05-November-20			Bond Future	11.79	72.9627	11.7942	72.9627	350.00
23/10/2020	ES33 On 04-February-21			Bond Future	12.07	73.6763	12.0746	73.6763	0.00
23/10/2020	ES33 On 06-May-21			Bond Future	12.35	70.6908	12.3498	70.6908	0.00
23/10/2020	ES33 On 05-August-21			Bond Future	12.64	71.4614	12.6409	71.4614	0.00
23/10/2020	ES33 On 04-November-21			Bond Future	12.95	68.4041	12.9540	68.4041	0.00
23/10/2020	ES42 On 05-November-20			Bond Future	12.37	71.4861	12.3725	71.4861	4,789.00
23/10/2020	ES42 On 04-February-21			Bond Future	12.64	72.1852	12.6408	72.1852	0.00
23/10/2020	ES42 On 06-May-21			Bond Future	12.91	68.7002	12.9149	68.7002	0.00
23/10/2020	ES42 On 05-August-21			Bond Future	13.20	69.4494	13.1972	69.4494	0.00
23/10/2020	ES42 On 04-November-21			Bond Future	13.50	65.8881	13.5032	65.8881	0.00
23/10/2020	GOVI On 05-November-20			GOVI	713.45	713.8320	713.4480	713.8320	254.00
23/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	244020	24	244020	24	0.00
23/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	243820	24	243820	24	0.00
23/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	243920	24	243920	24	0.00
23/10/2020	GOVI On 04-February-21			GOVI	720.42	720.8130	720.4230	720.8130	942.00
23/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	305170	30	305170	30	0.00
23/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	305270	30	305270	30	0.00
23/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	305370	30	305370	30	0.00
23/10/2020	GOVI On 06-May-21			GOVI	728.13	728.5280	728.1300	728.5280	0.00
23/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	494600	50	494600	50	0.00
23/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	494400	50	494400	50	0.00
23/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	494500	50	494500	50	0.00
23/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-August-21			GOVI	735.98	736.3790	735.9760	736.3790	0.00
23/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	168260	17	168260	17	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
23/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	168360	17	168360	17	0.00
23/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	168460	17	168460	17	0.00
23/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
23/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
23/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
23/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2020	IGOV On 05-November-20			Index Future	257.31	257.3630	257.3140	257.3630	464.00
23/10/2020	IGOV On 04-February-21			Index Future	259.89	259.9440	259.8930	259.9440	546.00
23/10/2020	IGOV On 06-May-21			Index Future	262.74	262.7890	262.7370	262.7890	0.00
23/10/2020	IGOV On 05-August-21			Index Future	265.63	265.6840	265.6310	265.6840	0.00
23/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
23/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
23/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1300	92.1400	92.1300	0.00
23/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.20	90.1900	90.2000	90.1900	0.00
23/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.04	89.0100	89.0400	89.0100	0.00
23/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.19	90.1500	90.1900	90.1500	51.00
23/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.50	89.4500	89.5000	89.4500	0.00
23/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.49	89.4300	89.4900	89.4300	0.00
23/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.53	92.4500	92.5300	92.4500	0.00
23/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.96	92.8500	92.9600	92.8500	0.00
23/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.31	85.1800	85.3100	85.1800	0.00
23/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.85	90.7000	90.8500	90.7000	0.00
23/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.87	78.6000	78.8700	78.6000	0.00
23/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.47	75.2000	75.4700	75.2000	0.00
23/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.97	73.7000	73.9700	73.7000	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
23/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.10	75.8400	76.1000	75.8400	0.00
23/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.24	79.9800	80.2400	79.9800	0.00
23/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.83	78.5600	78.8300	78.5600	0.00
23/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.04	80.7600	81.0400	80.7600	0.00
23/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.00	86.7100	87.0000	86.7100	0.00
23/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.54	87.2500	87.5400	87.2500	0.00
23/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.68	80.3900	80.6800	80.3900	0.00
23/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.71	88.4300	88.7100	88.4300	0.00
23/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.6650	3.3250	96.6650	0.00
23/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.8050	3.2150	96.8050	30,010.00
23/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.19	96.8200	3.1900	96.8200	0.00
23/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.14	96.8900	3.1400	96.8900	0.00
23/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.15	96.8850	3.1450	96.8850	0.00
23/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.13	96.9100	3.1300	96.9100	0.00
23/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.18	96.8700	3.1800	96.8700	0.00
23/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.28	96.7750	3.2750	96.7750	30,000.00
23/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.46	96.6500	3.4600	96.6500	0.00
23/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.55	96.5700	3.5500	96.5700	0.00
23/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.99	96.1100	3.9900	96.1100	0.00
23/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.31	95.7950	4.3050	95.7950	0.00
23/10/2020	R023 On 05-November-20			Bond Future	4.38	108.9656	4.3759	108.9656	33,381.00
23/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6722	7	6722	7	0.00
23/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6743	7	6743	7	0.00
23/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6701	7	6701	7	0.00
23/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 04-February-21			Bond Future	4.44	110.0314	4.4385	110.0314	3,620.00
23/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3718	4	3718	4	0.00
23/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3757	4	3757	4	0.00
23/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3737	4	3737	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
23/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
23/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
23/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
23/10/2020	R023 On 06-May-21			Bond Future	4.45	107.3026	4.4531	107.3026	0.00
23/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5348	5	5348	5	0.00
23/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5381	6	5381	6	0.00
23/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5365	6	5365	6	0.00
23/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 05-August-21			Bond Future	4.47	108.4718	4.4654	108.4718	0.00
23/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1483	2	1483	2	0.00
23/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1471	2	1471	2	0.00
23/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1458	2	1458	2	0.00
23/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	200	0	200	0	0.00
23/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	203	0	203	0	0.00
23/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	197	0	197	0	0.00
23/10/2020	R023 On 04-November-21			Bond Future	4.55	105.6534	4.5451	105.6534	0.00
23/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	457	1	457	1	0.00
23/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	470	1	470	1	0.00
23/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	483	1	483	1	0.00
23/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 05-November-20			Bond Future	11.02	86.3039	11.0245	86.3039	94,706.00
23/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	50	0	50	0	0.00
23/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	53	0	53	0	0.00
23/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	47	0	47	0	0.00
23/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4663	5	4663	5	0.00
23/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4598	5	4598	5	0.00
23/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4533	5	4533	5	0.00
23/10/2020	R035 On 04-February-21			Bond Future	11.27	87.1479	11.2702	87.1479	2,509.00
23/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	874	1	874	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
23/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	780	1	780	1	0.00
23/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	769	1	769	1	0.00
23/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2983	3	2983	3	0.00
23/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	758	1	758	1	0.00
23/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8726	9	8726	9	0.00
23/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	8784	9	8784	9	0.00
23/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8207	8	8207	8	650.00
23/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3783	4	3783	4	650.00
23/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8667	9	8667	9	0.00
23/10/2020	R035 On 06-May-21			Bond Future	11.51	83.6072	11.5062	83.6072	0.00
23/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	7173	7	7173	7	0.00
23/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4395	4	4395	4	0.00
23/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8823	9	8823	9	0.00
23/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	7250	7	7250	7	0.00
23/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1392	1	1392	1	793.00
23/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2386	2	2386	2	1,650.00
23/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3709	4	3709	4	0.00
23/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5947	6	5947	6	0.00
23/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	7211	7	7211	7	0.00
23/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	2990	3	2990	3	793.00
23/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4821	5	4821	5	793.00
23/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6659	7	6659	7	0.00
23/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2384	2	2384	2	0.00
23/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4137	4	4137	4	1,650.00
23/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1829	2	1829	2	1,650.00
23/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2400	2	2400	2	0.00
23/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9410	10	9410	10	0.00
23/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2369	2	2369	2	0.00
23/10/2020	R035 On 05-August-21			Bond Future	11.76	84.5185	11.7583	84.5185	0.00
23/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53574	54	53574	54	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
23/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53458	54	53458	54	0.00
23/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	53691	54	53691	54	0.00
23/10/2020	R035 On 04-November-21			Bond Future	12.03	80.8926	12.0287	80.8926	0.00
23/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2652	3	2652	3	0.00
23/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2705	3	2705	3	0.00
23/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2600	2	2600	2	0.00
23/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20			Bond Future	7.11	121.0495	7.1057	121.0495	86,005.00
23/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8005	8	8005	8	0.00
23/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	390	1	390	1	1,200.00
23/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7956	8	7956	8	0.00
23/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2179	3	2179	3	80.00
23/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3879	4	3879	4	0.00
23/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6416	7	6416	7	0.00
23/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10909	11	10909	11	0.00
23/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	9	0	9	0	80.00
23/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4696	5	4696	5	1,200.00
23/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7907	8	7907	8	0.00
23/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3330	3	3330	3	0.00
23/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	80	0	80	0	0.00
23/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	7	0	7	0	0.00
23/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	2	0	2	0	0.00
23/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	962	1	962	1	0.00
23/10/2020	R186 On 04-February-21			Bond Future	7.28	116.9553	7.2832	116.9553	181.00
23/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4905	5	4905	5	0.00
23/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4310	5	4310	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
23/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4986	5	4986	5	0.00
23/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4945	5	4945	5	0.00
23/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	539	0	539	0	0.00
23/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	698	1	698	1	15,177.00
23/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	547	0	547	0	0.00
23/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	556	0	556	0	0.00
23/10/2020	R186 On 06-May-21			Bond Future	7.46	118.2084	7.4569	118.2084	0.00
23/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14928	15	14928	15	0.00
23/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14887	15	14887	15	0.00
23/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14846	15	14846	15	0.00
23/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	13	0	13	0	0.00
23/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	13	0	13	0	0.00
23/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	13	0	0.00
23/10/2020	R186 On 05-August-21			Bond Future	7.65	114.2152	7.6463	114.2152	0.00
23/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5308	6	5308	6	0.00
23/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5341	6	5341	6	0.00
23/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5374	6	5374	6	0.00
23/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	904	1	904	1	0.00
23/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	926	1	926	1	0.00
23/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	915	1	915	1	0.00
23/10/2020	R186 On 04-November-21			Bond Future	7.87	115.3594	7.8664	115.3594	0.00
23/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1072	1	1072	1	0.00
23/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1028	1	1028	1	0.00
23/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	984	1	984	1	0.00
23/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R197 On 05-November-20			Bond Future	316.75	316.8156	316.7539	316.8156	2,902.00
23/10/2020	R197 On 04-February-21			Bond Future	312.08	312.1463	312.0828	312.1463	1,400.00
23/10/2020	R197 On 06-May-21			Bond Future	315.50	315.5645	315.4989	315.5645	0.00
23/10/2020	R197 On 05-August-21			Bond Future	311.01	311.0783	311.0116	311.0783	0.00
23/10/2020	R197 On 04-November-21			Bond Future	314.20	314.2689	314.2019	314.2689	0.00
23/10/2020	R202 On 05-November-20			Bond Future	213.08	213.6259	213.0756	213.6259	6,003.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2020	R202 On 04-February-21			Bond Future	211.04	211.6005	211.0440	211.6005	1,904.00
23/10/2020	R202 On 06-May-21			Bond Future	213.35	213.9177	213.3539	213.9177	0.00
23/10/2020	R202 On 05-August-21			Bond Future	211.48	212.0502	211.4799	212.0502	0.00
23/10/2020	R202 On 04-November-21			Bond Future	213.65	214.2254	213.6495	214.2254	0.00
23/10/2020	R208 On 05-November-20			Bond Future	3.48	102.0277	3.4752	102.0277	7,525.00
23/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	509	1	509	1	0.00
23/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	505	1	505	1	0.00
23/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	501	1	501	1	0.00
23/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R209 On 05-November-20			Bond Future	10.78	66.8731	10.7843	66.8731	28,016.00
23/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	31	0	31	0	0.00
23/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	35	0	35	0	0.00
23/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	33	0	33	0	0.00
23/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4521	5	4521	5	0.00
23/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4462	5	4462	5	0.00
23/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4580	5	4580	5	0.00
23/10/2020	R209 On 04-February-21			Bond Future	10.99	67.5271	10.9914	67.5271	0.00
23/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1180	1	1180	1	0.00
23/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1194	1	1194	1	0.00
23/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1165	1	1165	1	0.00
23/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6224	6	6224	6	0.00
23/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6178	6	6178	6	0.00
23/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6133	6	6133	6	0.00
23/10/2020	R209 On 06-May-21			Bond Future	11.20	65.1105	11.1958	65.1105	2,975.00
23/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1730	2	1730	2	5,825.00
23/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3947	4	3947	4	0.00
23/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6980	7	6980	7	0.00
23/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	7049	7	7049	7	0.00
23/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	7083	7	7083	7	0.00
23/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	7014	7	7014	7	0.00
23/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1930	2	1930	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1906	2	1906	2	0.00
23/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1894	2	1894	2	8,150.00
23/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1918	2	1918	2	0.00
23/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3665	4	3665	4	8,150.00
23/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	6967	7	6967	7	0.00
23/10/2020	R209 On 05-August-21			Bond Future	11.41	65.8203	11.4092	65.8203	0.00
23/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4890	5	4890	5	0.00
23/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4860	5	4860	5	0.00
23/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4920	5	4920	5	0.00
23/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	2964	3	2964	3	0.00
23/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	2945	3	2945	3	0.00
23/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2926	3	2926	3	0.00
23/10/2020	R209 On 04-November-21			Bond Future	11.64	63.3407	11.6374	63.3407	0.00
23/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2649	3	2649	3	0.00
23/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2556	2	2556	2	0.00
23/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2602	2	2602	2	0.00
23/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R210 On 05-November-20			Bond Future	187.86	187.9065	187.8613	187.9065	1,586.00
23/10/2020	R210 On 04-February-21			Bond Future	189.74	189.7910	189.7446	189.7910	644.00
23/10/2020	R210 On 06-May-21			Bond Future	189.11	189.1568	189.1091	189.1568	0.00
23/10/2020	R210 On 05-August-21			Bond Future	191.21	191.2628	191.2143	191.2628	0.00
23/10/2020	R210 On 04-November-21			Bond Future	190.44	190.4878	190.4391	190.4878	0.00
23/10/2020	R212 On 05-November-20			Bond Future	171.07	171.0337	171.0700	171.0337	7,139.00
23/10/2020	R212 On 04-February-21			Bond Future	170.49	170.4519	170.4880	170.4519	1,526.00
23/10/2020	R212 On 06-May-21			Bond Future	172.35	172.3188	172.3545	172.3188	0.00
23/10/2020	R212 On 05-August-21			Bond Future	171.94	171.9065	171.9424	171.9065	0.00
23/10/2020	R212 On 04-November-21			Bond Future	173.71	173.6701	173.7065	173.6701	0.00
23/10/2020	R213 On 05-November-20			Bond Future	9.77	83.7338	9.7660	83.7338	8,542.00
23/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	496	1	496	1	0.00
23/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	515	1	515	1	0.00
23/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	535	1	535	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
23/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1420	1	1420	1	0.00
23/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1495	1	1495	1	0.00
23/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1458	1	1458	1	0.00
23/10/2020	R213 On 04-February-21			Bond Future	9.99	84.5528	9.9857	84.5528	544.00
23/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1451	1	1451	1	0.00
23/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1432	1	1432	1	0.00
23/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1413	1	1413	1	0.00
23/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4714	5	4714	5	0.00
23/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4753	5	4753	5	0.00
23/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4675	5	4675	5	0.00
23/10/2020	R213 On 06-May-21			Bond Future	10.20	81.9294	10.1960	81.9294	0.00
23/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9243	9	9243	9	0.00
23/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9281	9	9281	9	0.00
23/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9206	9	9206	9	0.00
23/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	852	1	852	1	0.00
23/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	843	1	843	1	0.00
23/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	834	1	834	1	0.00
23/10/2020	R213 On 05-August-21			Bond Future	10.42	82.8222	10.4214	82.8222	0.00
23/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4734	5	4734	5	0.00
23/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4703	5	4703	5	0.00
23/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4672	5	4672	5	0.00
23/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2542	3	2542	3	0.00
23/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2560	3	2560	3	0.00
23/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2523	2	2523	2	0.00
23/10/2020	R213 On 04-November-21			Bond Future	10.67	80.1245	10.6678	80.1245	0.00
23/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	2110	2	2110	2	0.00
23/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	2158	2	2158	2	0.00
23/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	2062	2	2062	2	0.00
23/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R214 On 05-November-20			Bond Future	11.24	63.7305	11.2351	63.7305	17,463.00
23/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	10	0	10	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
23/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	11	0	11	0	0.00
23/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	10	0	10	0	0.00
23/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	5862	6	5862	6	0.00
23/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	5800	6	5800	6	0.00
23/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	5737	6	5737	6	0.00
23/10/2020	R214 On 04-February-21			Bond Future	11.45	64.3538	11.4489	64.3538	0.00
23/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	921	1	921	1	0.00
23/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	945	1	945	1	0.00
23/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	933	1	933	1	0.00
23/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7429	7	7429	7	0.00
23/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7379	7	7379	7	0.00
23/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7479	7	7479	7	0.00
23/10/2020	R214 On 06-May-21			Bond Future	11.65	61.7663	11.6530	61.7663	0.00
23/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5651	6	5651	6	0.00
23/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5620	6	5620	6	0.00
23/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5589	6	5589	6	0.00
23/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2616	3	2616	3	0.00
23/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2632	3	2632	3	0.00
23/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2600	3	2600	3	0.00
23/10/2020	R214 On 05-August-21			Bond Future	11.87	62.4395	11.8695	62.4395	0.00
23/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4259	4	4259	4	0.00
23/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4286	4	4286	4	0.00
23/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4312	4	4312	4	0.00
23/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3540	4	3540	4	0.00
23/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3518	4	3518	4	0.00
23/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3562	4	3562	4	0.00
23/10/2020	R214 On 04-November-21			Bond Future	12.10	59.7893	12.0998	59.7893	0.00
23/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1799	2	1799	2	0.00
23/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1753	2	1753	2	0.00
23/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1707	2	1707	2	0.00
23/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
23/10/2020	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
23/10/2020	R248 On 05-November-20			Bond Future	11.51	78.7739	11.5121	78.7739	109,103.00
23/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	153	0	153	0	950.00
23/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
23/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
23/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	10988	11	10988	11	0.00
23/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11071	11	11071	11	0.00
23/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11238	11	11238	11	0.00
23/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	10904	11	10904	11	0.00
23/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	3663	4	3663	4	0.00
23/10/2020	R248 On 04-February-21			Bond Future	11.74	79.5444	11.7407	79.5444	3,940.00
23/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2845	3	2845	3	2,590.00
23/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1125	1	1125	1	2,590.00
23/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	741	1	741	1	0.00
23/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	753	1	753	1	0.00
23/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	764	1	764	1	0.00
23/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	9609	10	9609	10	0.00
23/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	9741	10	9741	10	0.00
23/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	9675	10	9675	10	0.00
23/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	7926	8	7926	8	0.00
23/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4403	4	4403	4	0.00
23/10/2020	R248 On 06-May-21			Bond Future	11.96	75.9853	11.9600	75.9853	0.00
23/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5870	6	5870	6	0.00
23/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5941	6	5941	6	0.00
23/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5905	6	5905	6	0.00
23/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3575	4	3575	4	0.00
23/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3553	4	3553	4	0.00
23/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3598	4	3598	4	0.00
23/10/2020	R248 On 05-August-21			Bond Future	12.19	76.8136	12.1937	76.8136	0.00
23/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5453	5	5453	5	0.00
23/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5487	5	5487	5	0.00
23/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5419	5	5419	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
23/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3595	4	3595	4	0.00
23/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3641	4	3641	4	0.00
23/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3618	4	3618	4	0.00
23/10/2020	R248 On 04-November-21			Bond Future	12.44	73.1734	12.4425	73.1734	0.00
23/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	2158	2	2158	2	0.00
23/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	2266	2	2266	2	0.00
23/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	2212	2	2212	2	0.00
23/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
23/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00