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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
29/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	2025 On 05-November-20			Bond Future	144.79	144.7878	144.7928	144.7878	2,483.00
29/10/2020	2025 On 04-February-21			Bond Future	144.74	144.7312	144.7356	144.7312	3,115.00
29/10/2020	2025 On 06-May-21			Bond Future	146.31	146.3049	146.3088	146.3049	0.00
29/10/2020	2025 On 05-August-21			Bond Future	146.40	146.3923	146.3959	146.3923	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
29/10/2020	2025 On 04-November-21			Bond Future	147.89	147.8904	147.8943	147.8904	0.00
29/10/2020	2029 On 05-November-20			Bond Future	100.26	100.2500	100.2569	100.2500	1,106.00
29/10/2020	2029 On 04-February-21			Bond Future	101.26	101.2547	101.2612	101.2547	4,910.00
29/10/2020	2029 On 06-May-21			Bond Future	101.22	101.2168	101.2230	101.2168	0.00
29/10/2020	2029 On 05-August-21			Bond Future	102.34	102.3354	102.3416	102.3354	0.00
29/10/2020	2029 On 04-November-21			Bond Future	102.24	102.2337	102.2400	102.2337	0.00
29/10/2020	2030 On 05-November-20			Bond Future	9.29	94.2964	9.2865	94.2964	75,845.00
29/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3966	4	3966	4	0.00
29/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	36	0	36	0	3,000.00
29/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1961	2	1961	2	0.00
29/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
29/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	164	0	164	0	1,000.00
29/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	959	1	959	1	0.00
29/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	11	0	11	0	3,000.00
29/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2211	2	2211	2	0.00
29/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1912	2	1912	2	0.00
29/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1401	1	1401	1	0.00
29/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	995	1	995	1	0.00
29/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
29/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4345	4	4345	4	0.00
29/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1033	1	1033	1	0.00
29/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2160	2	2160	2	0.00
29/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
29/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	40	0	40	0	14,160.00
29/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3263	3	3263	3	0.00
29/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	498	1	498	1	3,000.00
29/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6534	6	6534	6	0.00
29/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	153	0	153	0	9,414.00
29/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	6006	6	6006	6	0.00
29/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	1	0	1	0	9,414.00
29/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1654	2	1654	2	0.00
29/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00
29/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4521	5	4521	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
29/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2553	3	2553	3	0.00
29/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	86	0	86	0	2,500.00
29/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	379	0	379	0	0.00
29/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	232	0	232	0	2,500.00
29/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
29/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3308	3	3308	3	0.00
29/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	826	1	826	1	0.00
29/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	419	0	419	0	0.00
29/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5575	6	5575	6	0.00
29/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	18	0	18	0	14,160.00
29/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	3	0	3	0	1,000.00
29/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	80	0	80	0	5,500.00
29/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	119	0	119	0	3,000.00
29/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	6	0	6	0	2,500.00
29/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7218	7	7218	7	0.00
29/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	399	0	399	0	0.00
29/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1606	2	1606	2	0.00
29/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	112	0	112	0	3,000.00
29/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5700	6	5700	6	0.00
29/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2610	3	2610	3	0.00
29/10/2020	2030 On 04-February-21			Bond Future	9.50	91.2140	9.5023	91.2140	96,111.00
29/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	378	0	378	0	1,600.00
29/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	512	1	512	1	1,000.00
29/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1771	2	1771	2	0.00
29/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1659	2	1659	2	1,000.00
29/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	503	1	503	1	800.00
29/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1748	2	1748	2	0.00
29/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1841	2	1841	2	1,600.00
29/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1726	2	1726	2	0.00
29/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1148	1	1148	1	800.00
29/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5023	5	5023	5	0.00
29/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1224	1	1224	1	1,800.00
29/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4837	5	4837	5	0.00

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29/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3832	4	3832	4	0.00
29/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7200	7	7200	7	0.00
29/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3691	4	3691	4	0.00
29/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3726	4	3726	4	0.00
29/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3553	4	3553	4	0.00
29/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8063	8	8063	8	0.00
29/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3656	4	3656	4	0.00
29/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7148	7	7148	7	0.00
29/10/2020	2030 On 06-May-21			Bond Future	9.72	92.1847	9.7191	92.1847	0.00
29/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6770	7	6770	7	0.00
29/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1934	2	1934	2	0.00
29/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10413	10	10413	10	0.00
29/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	448	0	448	0	700.00
29/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4271	4	4271	4	0.00
29/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3897	4	3897	4	0.00
29/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10453	10	10453	10	0.00
29/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2082	2	2082	2	0.00
29/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10493	10	10493	10	0.00
29/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	505	1	505	1	0.00
29/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4837	5	4837	5	700.00
29/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10598	11	10598	11	0.00
29/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2818	3	2818	3	700.00
29/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	518	1	518	1	0.00
29/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5085	5	5085	5	0.00
29/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	511	1	511	1	0.00
29/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2555	3	2555	3	0.00
29/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1457	1	1457	1	0.00
29/10/2020	2030 On 05-August-21			Bond Future	9.96	89.1765	9.9550	89.1765	0.00
29/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4655	5	4655	5	0.00
29/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10803	11	10803	11	0.00
29/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2071	2	2071	2	600.00
29/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4688	5	4688	5	0.00
29/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1168	1	1168	1	600.00

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29/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4720	5	4720	5	0.00
29/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2283	2	2283	2	0.00
29/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4761	5	4761	5	0.00
29/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6624	7	6624	7	0.00
29/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2319	2	2319	2	0.00
29/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	458	0	458	0	600.00
29/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2301	2	2301	2	0.00
29/10/2020	2030 On 04-November-21			Bond Future	10.20	90.0673	10.2014	90.0673	0.00
29/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	2030	2	2030	2	0.00
29/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1932	2	1932	2	0.00
29/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1981	2	1981	2	0.00
29/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2032 On 05-November-20			Bond Future	10.36	87.2584	10.3630	87.2584	109,926.00
29/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	12	0	12	0	0.00
29/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3644	4	3644	4	0.00
29/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4136	4	4136	4	0.00
29/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	13	0	13	0	0.00
29/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
29/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	3	0	3	0	3,000.00
29/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
29/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
29/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	11	0	11	0	0.00
29/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3767	3	3767	3	0.00
29/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7922	8	7922	8	0.00
29/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9072	9	9072	9	0.00
29/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	11	0	11	0	1,000.00
29/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5742	5	5742	5	0.00
29/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3644	3	3644	3	0.00
29/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4648	4	4648	4	0.00
29/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3706	3	3706	3	0.00
29/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	21	0	21	0	3,000.00

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29/10/2020	2032 On 04-February-21			Bond Future	10.60	88.1111	10.5990	88.1111	88,471.00
29/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	212	0	212	0	800.00
29/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	847	1	847	1	0.00
29/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	517	1	517	1	800.00
29/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	872	1	872	1	0.00
29/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3645	4	3645	4	0.00
29/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	859	1	859	1	0.00
29/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6768	7	6768	7	0.00
29/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6717	7	6717	7	0.00
29/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8543	8	8543	8	0.00
29/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2385	2	2385	2	800.00
29/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6818	7	6818	7	0.00
29/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11576	11	11576	11	0.00
29/10/2020	2032 On 06-May-21			Bond Future	10.83	84.9034	10.8346	84.9034	0.00
29/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2496	3	2496	3	736.00
29/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8181	8	8181	8	0.00
29/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9905	10	9905	10	0.00
29/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8217	8	8217	8	0.00
29/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8144	8	8144	8	0.00
29/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1471	1	1471	1	0.00
29/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1444	1	1444	1	0.00
29/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1457	1	1457	1	0.00
29/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	941	1	941	1	736.00
29/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5379	5	5379	5	0.00
29/10/2020	2032 On 05-August-21			Bond Future	11.08	85.8219	11.0832	85.8219	0.00
29/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4590	5	4590	5	0.00
29/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4559	5	4559	5	0.00
29/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4622	5	4622	5	0.00
29/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3134	3	3134	3	0.00
29/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3113	3	3113	3	0.00
29/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3092	3	3092	3	0.00
29/10/2020	2032 On 04-November-21			Bond Future	11.35	82.5361	11.3517	82.5361	0.00
29/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1741	2	1741	2	0.00

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29/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1843	2	1843	2	0.00
29/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1792	2	1792	2	0.00
29/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2033 On 05-November-20			Bond Future	94.13	94.3346	94.1348	94.3346	1,713.00
29/10/2020	2033 On 04-February-21			Bond Future	95.08	95.2799	95.0777	95.2799	7,616.00
29/10/2020	2033 On 06-May-21			Bond Future	94.90	95.1009	94.8961	95.1009	0.00
29/10/2020	2033 On 05-August-21			Bond Future	95.94	96.1519	95.9448	96.1519	0.00
29/10/2020	2033 On 04-November-21			Bond Future	95.70	95.9128	95.7036	95.9128	0.00
29/10/2020	2037 On 05-November-20			Bond Future	11.41	81.4919	11.4136	81.4919	65,782.00
29/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8177	8	8177	8	0.00
29/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8036	8	8036	8	0.00
29/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8107	8	8107	8	0.00
29/10/2020	2037 On 04-February-21			Bond Future	11.66	78.0341	11.6573	78.0341	116,099.00
29/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4329	5	4329	5	300.00
29/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	213	0	213	0	72.00
29/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	604	1	604	1	0.00
29/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11275	12	11275	12	0.00
29/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1350	2	1350	2	0.00
29/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	680	1	680	1	0.00
29/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4093	4	4093	4	0.00
29/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	613	1	613	1	0.00
29/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	820	1	820	1	240.00
29/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	622	1	622	1	0.00
29/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9381	9	9381	9	0.00
29/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2681	3	2681	3	240.00
29/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8274	8	8274	8	0.00
29/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9502	9	9502	9	0.00
29/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	400	0	400	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
29/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6349	6	6349	6	72.00
29/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9024	9	9024	9	72.00
29/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9441	9	9441	9	0.00
29/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13593	13	13593	13	0.00
29/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2517	2	2517	2	0.00
29/10/2020	2037 On 06-May-21			Bond Future	11.90	78.8649	11.9014	78.8649	0.00
29/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5875	6	5875	6	0.00
29/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5909	6	5909	6	0.00
29/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5944	6	5944	6	0.00
29/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2977	3	2977	3	0.00
29/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2958	3	2958	3	0.00
29/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2997	3	2997	3	0.00
29/10/2020	2037 On 05-August-21			Bond Future	12.16	75.4625	12.1643	75.4625	0.00
29/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4434	5	4434	5	0.00
29/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4463	5	4463	5	0.00
29/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4493	5	4493	5	0.00
29/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3908	4	3908	4	0.00
29/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3857	4	3857	4	0.00
29/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3882	4	3882	4	0.00
29/10/2020	2037 On 04-November-21			Bond Future	12.43	76.2159	12.4310	76.2159	0.00
29/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2036	3	2036	3	0.00
29/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2087	3	2087	3	0.00
29/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1985	2	1985	2	0.00
29/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2038 On 05-November-20			Bond Future	105.35	105.2725	105.3510	105.2725	5,279.00
29/10/2020	2038 On 04-February-21			Bond Future	104.71	104.6314	104.7104	104.6314	8,468.00
29/10/2020	2038 On 06-May-21			Bond Future	105.85	105.7694	105.8487	105.7694	0.00
29/10/2020	2038 On 05-August-21			Bond Future	105.30	105.2176	105.2977	105.2176	0.00
29/10/2020	2038 On 04-November-21			Bond Future	106.38	106.2942	106.3751	106.2942	0.00
29/10/2020	2040 On 05-November-20			Bond Future	11.59	83.1559	11.5935	83.1559	41,213.00
29/10/2020	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
29/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
29/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
29/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
29/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	589	1	589	1	0.00
29/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	23	0	23	0	2,380.00
29/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1245	2	1245	2	0.00
29/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8868	8	8868	8	0.00
29/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15433	15	15433	15	0.00
29/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11343	11	11343	11	0.00
29/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1191	1	1191	1	2,000.00
29/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8944	8	8944	8	0.00
29/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	568	0	568	0	2,000.00
29/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3970	4	3970	4	0.00
29/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9019	9	9019	9	0.00
29/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13517	13	13517	13	0.00
29/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9553	9	9553	9	0.00
29/10/2020	2040 On 04-February-21			Bond Future	11.84	79.4642	11.8361	79.4642	75,762.00
29/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	321	0	321	0	800.00
29/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3165	3	3165	3	0.00
29/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	568	1	568	1	0.00
29/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	102	0	102	0	500.00
29/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	430	0	430	0	500.00
29/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2663	3	2663	3	0.00
29/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	559	1	559	1	0.00
29/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	122	0	122	0	800.00
29/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	577	1	577	1	0.00
29/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17087	17	17087	17	0.00
29/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10322	10	10322	10	0.00
29/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4337	4	4337	4	500.00
29/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11400	11	11400	11	0.00

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29/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16435	16	16435	16	0.00
29/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12601	12	12601	12	0.00
29/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10191	10	10191	10	0.00
29/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10256	10	10256	10	0.00
29/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3763	4	3763	4	800.00
29/10/2020	2040 On 06-May-21			Bond Future	12.08	80.3102	12.0788	80.3102	0.00
29/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5566	6	5566	6	0.00
29/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5532	6	5532	6	0.00
29/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5600	6	5600	6	0.00
29/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3533	3	3533	3	0.00
29/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3510	3	3510	3	0.00
29/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3486	3	3486	3	0.00
29/10/2020	2040 On 05-August-21			Bond Future	12.34	76.6731	12.3404	76.6731	0.00
29/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12990	13	12990	13	0.00
29/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2244	2	2244	2	900.00
29/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4716	5	4716	5	0.00
29/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4778	5	4778	5	0.00
29/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1401	2	1401	2	900.00
29/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4747	5	4747	5	0.00
29/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3921	4	3921	4	0.00
29/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3947	4	3947	4	0.00
29/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9498	9	9498	9	0.00
29/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	708	1	708	1	900.00
29/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3973	4	3973	4	0.00
29/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7045	7	7045	7	0.00
29/10/2020	2040 On 04-November-21			Bond Future	12.61	77.4386	12.6051	77.4386	0.00
29/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1671	2	1671	2	0.00
29/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1618	2	1618	2	0.00
29/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1564	2	1564	2	0.00
29/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 05-November-20			Bond Future	11.72	79.3582	11.7181	79.3582	36,233.00

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29/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
29/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	169	0	169	0	0.00
29/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
29/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	228	0	228	0	0.00
29/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	14	0	14	0	0.00
29/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
29/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
29/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	37	0	37	0	0.00
29/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
29/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
29/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
29/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17977	17	17977	17	0.00
29/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12168	12	12168	12	0.00
29/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9559	9	9559	9	0.00
29/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12007	12	12007	12	0.00
29/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3639	3	3639	3	1,815.00
29/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2086	2	2086	2	1,815.00
29/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22365	22	22365	22	0.00
29/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9481	9	9481	9	0.00
29/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14657	14	14657	14	0.00
29/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18429	18	18429	18	0.00
29/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12657	12	12657	12	0.00
29/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4374	4	4374	4	525.00
29/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2357	2	2357	2	300.00
29/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12575	12	12575	12	0.00
29/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9636	9	9636	9	0.00
29/10/2020	2044 On 04-February-21			Bond Future	11.96	75.7544	11.9563	75.7544	29,278.00
29/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	424	0	424	0	0.00
29/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	439	1	439	1	0.00

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29/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	243	0	243	0	0.00
29/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	906	1	906	1	0.00
29/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	113	0	113	0	265.00
29/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	431	1	431	1	0.00
29/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	383	0	383	0	0.00
29/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11866	11	11866	11	265.00
29/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16728	16	16728	16	0.00
29/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8287	8	8287	8	265.00
29/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11374	11	11374	11	0.00
29/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11444	11	11444	11	0.00
29/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13705	13	13705	13	0.00
29/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11304	11	11304	11	0.00
29/10/2020	2044 On 06-May-21			Bond Future	12.19	76.5611	12.1945	76.5611	0.00
29/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5230	6	5230	6	0.00
29/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5197	6	5197	6	0.00
29/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5392	6	5392	6	0.00
29/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5165	5	5165	5	0.00
29/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2203	2	2203	2	3,100.00
29/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3579	4	3579	4	0.00
29/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5351	5	5351	5	3,100.00
29/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7490	7	7490	7	0.00
29/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3774	4	3774	4	0.00
29/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3628	3	3628	3	3,100.00
29/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3799	4	3799	4	0.00
29/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3749	4	3749	4	0.00
29/10/2020	2044 On 05-August-21			Bond Future	12.45	73.0086	12.4511	73.0086	0.00
29/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4762	5	4762	5	0.00
29/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4793	5	4793	5	0.00
29/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4732	5	4732	5	0.00
29/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3950	4	3950	4	0.00
29/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3924	4	3924	4	0.00
29/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3899	4	3899	4	0.00
29/10/2020	2044 On 04-November-21			Bond Future	12.71	73.7373	12.7106	73.7373	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
29/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	973	1	973	1	0.00
29/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1080	2	1080	2	0.00
29/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1026	2	1026	2	0.00
29/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
29/10/2020	2046 On 05-November-20			Bond Future	92.98	92.8912	92.9766	92.8912	4,012.00
29/10/2020	2046 On 04-February-21			Bond Future	93.91	93.8220	93.9079	93.8220	12,411.00
29/10/2020	2046 On 06-May-21			Bond Future	93.14	93.0530	93.1395	93.0530	0.00
29/10/2020	2046 On 05-August-21			Bond Future	94.17	94.0816	94.1690	94.0816	0.00
29/10/2020	2046 On 04-November-21			Bond Future	93.33	93.2387	93.3268	93.2387	0.00
29/10/2020	2050 On 05-November-20			Bond Future	94.41	94.9943	94.4082	94.9943	5,045.00
29/10/2020	2050 On 04-February-21			Bond Future	93.46	94.0574	93.4649	94.0574	11,439.00
29/10/2020	2050 On 06-May-21			Bond Future	94.48	95.0801	94.4809	95.0801	0.00
29/10/2020	2050 On 05-August-21			Bond Future	93.60	94.2044	93.5984	94.2044	0.00
29/10/2020	2050 On 04-November-21			Bond Future	94.56	95.1683	94.5561	95.1683	0.00
29/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	AL37 On 05-November-20			Index Future	762.57	760.9680	762.5690	760.9680	0.00
29/10/2020	AL37 On 04-February-21			Index Future	770.02	768.4040	770.0180	768.4040	0.00
29/10/2020	AL37 On 06-May-21			Index Future	778.20	776.5690	778.1960	776.5690	0.00
29/10/2020	AL37 On 05-August-21			Index Future	786.52	784.8760	786.5190	784.8760	0.00
29/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
29/10/2020	AL7T On 05-November-20			Index Future	822.20	822.7990	822.1990	822.7990	0.00
29/10/2020	AL7T On 04-February-21			Index Future	830.23	830.8400	830.2300	830.8400	0.00
29/10/2020	AL7T On 06-May-21			Index Future	839.05	839.6680	839.0490	839.6680	0.00
29/10/2020	AL7T On 05-August-21			Index Future	848.02	848.6500	848.0230	848.6500	0.00
29/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
29/10/2020	ALBI On 05-November-20			Index Future	718.37	720.1460	718.3670	720.1460	68.00
29/10/2020	ALBI On 04-February-21			Index Future	725.38	727.1830	725.3830	727.1830	176.00
29/10/2020	ALBI On 06-May-21			Index Future	733.09	734.9100	733.0880	734.9100	0.00
29/10/2020	ALBI On 05-August-21			Index Future	740.93	742.7710	740.9290	742.7710	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
29/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
29/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2020	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
29/10/2020	ES33 On 05-November-20			Bond Future	11.88	72.9787	11.8815	72.9787	0.00
29/10/2020	ES33 On 04-February-21			Bond Future	12.17	73.6919	12.1659	73.6919	350.00
29/10/2020	ES33 On 06-May-21			Bond Future	12.45	70.7009	12.4463	70.7009	0.00
29/10/2020	ES33 On 05-August-21			Bond Future	12.74	71.4657	12.7430	71.4657	0.00
29/10/2020	ES33 On 04-November-21			Bond Future	13.06	68.4067	13.0611	68.4067	0.00
29/10/2020	ES42 On 05-November-20			Bond Future	12.54	70.9939	12.5409	70.9939	0.00
29/10/2020	ES42 On 04-February-21			Bond Future	12.82	71.6877	12.8172	71.6877	4,789.00
29/10/2020	ES42 On 06-May-21			Bond Future	13.10	68.1918	13.1011	68.1918	0.00
29/10/2020	ES42 On 05-August-21			Bond Future	13.39	68.9298	13.3938	68.9298	0.00
29/10/2020	ES42 On 04-November-21			Bond Future	13.71	65.3614	13.7102	65.3614	0.00
29/10/2020	GOVI On 05-November-20			GOVI	709.59	711.2350	709.5930	711.2350	254.00
29/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	282570	27	282570	27	0.00
29/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	282370	27	282370	27	0.00
29/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	282470	27	282470	27	0.00
29/10/2020	GOVI On 04-February-21			GOVI	716.53	718.1850	716.5250	718.1850	946.00
29/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	344150	33	344150	33	0.00
29/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	344250	33	344250	33	0.00
29/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	344350	33	344350	33	0.00
29/10/2020	GOVI On 06-May-21			GOVI	724.14	725.8160	724.1350	725.8160	0.00
29/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	454650	47	454650	47	0.00
29/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	454450	47	454450	47	0.00
29/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	454550	47	454550	47	0.00
29/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-August-21			GOVI	731.88	733.5800	731.8800	733.5800	0.00
29/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	127300	14	127300	14	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
29/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	127400	14	127400	14	0.00
29/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	127500	14	127500	14	0.00
29/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
29/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
29/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
29/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2020	IGOV On 05-November-20			Index Future	257.21	257.3360	257.2070	257.3360	213.00
29/10/2020	IGOV On 04-February-21			Index Future	259.78	259.9140	259.7840	259.9140	887.00
29/10/2020	IGOV On 06-May-21			Index Future	262.61	262.7390	262.6060	262.7390	0.00
29/10/2020	IGOV On 05-August-21			Index Future	265.48	265.6130	265.4770	265.6130	0.00
29/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
29/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
29/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1400	92.1400	92.1400	0.00
29/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.22	90.2200	90.2200	90.2200	0.00
29/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.07	89.0600	89.0700	89.0600	0.00
29/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.23	90.2200	90.2300	90.2200	51.00
29/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.55	89.5500	89.5500	89.5500	0.00
29/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.56	89.5600	89.5600	89.5600	0.00
29/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.59	92.6000	92.5900	92.6000	0.00
29/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.01	93.0300	93.0100	93.0300	0.00
29/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.35	85.3800	85.3500	85.3800	0.00
29/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.88	90.9300	90.8800	90.9300	0.00
29/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.89	79.0300	78.8900	79.0300	0.00
29/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.51	75.6600	75.5100	75.6600	0.00
29/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.03	74.1800	74.0300	74.1800	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
29/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.19	76.3300	76.1900	76.3300	0.00
29/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.33	80.4600	80.3300	80.4600	0.00
29/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.91	79.0400	78.9100	79.0400	0.00
29/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.10	81.2300	81.1000	81.2300	0.00
29/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.05	87.1600	87.0500	87.1600	0.00
29/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.61	87.7100	87.6100	87.7100	0.00
29/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.79	80.8800	80.7900	80.8800	0.00
29/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.86	88.9200	88.8600	88.9200	0.00
29/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
29/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.25	96.7650	3.2450	96.7650	30,010.00
29/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.23	96.7900	3.2300	96.7900	0.00
29/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.18	96.8400	3.1800	96.8400	0.00
29/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.19	96.8450	3.1850	96.8450	0.00
29/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.17	96.8500	3.1700	96.8500	0.00
29/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.22	96.8000	3.2200	96.8000	0.00
29/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.32	96.6950	3.3150	96.6950	30,000.00
29/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.51	96.4850	3.5050	96.4850	0.00
29/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.60	96.4000	3.6000	96.4000	0.00
29/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.01	95.9750	4.0100	95.9750	0.00
29/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.32	95.6650	4.3150	95.6650	0.00
29/10/2020	R023 On 05-November-20			Bond Future	4.27	109.0448	4.2700	109.0448	23,030.00
29/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6963	7	6963	7	0.00
29/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6984	7	6984	7	0.00
29/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6942	7	6942	7	0.00
29/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 04-February-21			Bond Future	4.32	110.1104	4.3189	110.1104	13,804.00
29/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3960	4	3960	4	0.00
29/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3998	4	3998	4	0.00
29/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3979	4	3979	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
29/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 06-May-21			Bond Future	4.32	107.3740	4.3206	107.3740	0.00
29/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5584	6	5584	6	0.00
29/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5617	6	5617	6	0.00
29/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5601	6	5601	6	0.00
29/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 05-August-21			Bond Future	4.32	108.5352	4.3158	108.5352	0.00
29/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1664	2	1664	2	0.00
29/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1651	2	1651	2	0.00
29/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1639	2	1639	2	0.00
29/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	151	0	151	0	0.00
29/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	153	0	153	0	0.00
29/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	148	0	148	0	0.00
29/10/2020	R023 On 04-November-21			Bond Future	4.37	105.7147	4.3677	105.7147	0.00
29/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	687	1	687	1	0.00
29/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	700	1	700	1	0.00
29/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	713	1	713	1	0.00
29/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 05-November-20			Bond Future	11.16	86.0890	11.1591	86.0890	68,810.00
29/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	2	0	2	0	0.00
29/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	2	0	2	0	0.00
29/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	2	0	2	0	0.00
29/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5460	5	5460	5	0.00
29/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5392	5	5392	5	0.00
29/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5324	5	5324	5	0.00
29/10/2020	R035 On 04-February-21			Bond Future	11.41	86.9303	11.4108	86.9303	51,857.00
29/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	655	1	655	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
29/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	579	1	579	1	0.00
29/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	570	1	570	1	0.00
29/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2495	3	2495	3	0.00
29/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	561	1	561	1	0.00
29/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9377	9	9377	9	0.00
29/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9438	9	9438	9	0.00
29/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8839	8	8839	8	650.00
29/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4145	4	4145	4	650.00
29/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9316	9	9316	9	0.00
29/10/2020	R035 On 06-May-21			Bond Future	11.65	83.3806	11.6538	83.3806	0.00
29/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6522	7	6522	7	0.00
29/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6596	7	6596	7	0.00
29/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3880	4	3880	4	0.00
29/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8120	9	8120	9	0.00
29/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1145	1	1145	1	793.00
29/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5346	6	5346	6	0.00
29/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2027	2	2027	2	1,650.00
29/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3240	3	3240	3	0.00
29/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6559	7	6559	7	0.00
29/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3256	3	3256	3	793.00
29/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5218	5	5218	5	793.00
29/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7166	7	7166	7	0.00
29/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2598	2	2598	2	0.00
29/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4488	4	4488	4	1,650.00
29/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1991	2	1991	2	1,650.00
29/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10030	10	10030	10	0.00
29/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2615	2	2615	2	0.00
29/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2581	2	2581	2	0.00
29/10/2020	R035 On 05-August-21			Bond Future	11.91	84.2825	11.9138	84.2825	0.00
29/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54457	54	54457	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
29/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54340	54	54340	54	0.00
29/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54574	54	54574	54	0.00
29/10/2020	R035 On 04-November-21			Bond Future	12.19	80.6522	12.1914	80.6522	0.00
29/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1759	2	1759	2	0.00
29/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1811	2	1811	2	0.00
29/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1706	2	1706	2	0.00
29/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20			Bond Future	7.14	120.1917	7.1441	120.1917	44,565.00
29/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7799	8	7799	8	0.00
29/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	177	0	177	0	1,200.00
29/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7750	7	7750	7	0.00
29/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1924	2	1924	2	80.00
29/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3666	3	3666	3	0.00
29/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6209	6	6209	6	0.00
29/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10702	10	10702	10	0.00
29/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
29/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4487	4	4487	4	1,200.00
29/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7700	7	7700	7	0.00
29/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	1	0	1	0	0.00
29/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3528	4	3528	4	0.00
29/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	31	0	31	0	0.00
29/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	954	1	954	1	0.00
29/10/2020	R186 On 04-February-21			Bond Future	7.32	116.0882	7.3241	116.0882	41,400.00
29/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4694	4	4694	4	0.00
29/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4103	4	4103	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
29/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4774	5	4774	5	0.00
29/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4734	5	4734	5	0.00
29/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	537	1	537	1	0.00
29/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	701	1	701	1	15,177.00
29/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	546	1	546	1	0.00
29/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	554	1	554	1	0.00
29/10/2020	R186 On 06-May-21			Bond Future	7.50	117.3227	7.5020	117.3227	0.00
29/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14706	14	14706	14	0.00
29/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14665	14	14665	14	0.00
29/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14625	14	14625	14	0.00
29/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	13	0	13	0	0.00
29/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	13	0	13	0	0.00
29/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	12	0	12	0	0.00
29/10/2020	R186 On 05-August-21			Bond Future	7.70	113.3105	7.6963	113.3105	0.00
29/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5110	5	5110	5	0.00
29/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5143	5	5143	5	0.00
29/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5175	5	5175	5	0.00
29/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	938	1	938	1	0.00
29/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	961	1	961	1	0.00
29/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	949	1	949	1	0.00
29/10/2020	R186 On 04-November-21			Bond Future	7.92	114.4427	7.9203	114.4427	0.00
29/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	833	1	833	1	0.00
29/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	790	1	790	1	0.00
29/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	746	0	746	0	0.00
29/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R197 On 05-November-20			Bond Future	316.87	317.2717	316.8747	317.2717	1,942.00
29/10/2020	R197 On 04-February-21			Bond Future	312.20	312.6045	312.2021	312.6045	2,405.00
29/10/2020	R197 On 06-May-21			Bond Future	315.60	316.0034	315.5954	316.0034	0.00
29/10/2020	R197 On 05-August-21			Bond Future	311.08	311.4969	311.0840	311.4969	0.00
29/10/2020	R197 On 04-November-21			Bond Future	314.27	314.6837	314.2669	314.6837	0.00
29/10/2020	R202 On 05-November-20			Bond Future	213.27	213.0385	213.2695	213.0385	3,471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2020	R202 On 04-February-21			Bond Future	211.24	211.0055	211.2380	211.0055	7,827.00
29/10/2020	R202 On 06-May-21			Bond Future	213.53	213.2996	213.5339	213.2996	0.00
29/10/2020	R202 On 05-August-21			Bond Future	211.64	211.4082	211.6449	211.4082	0.00
29/10/2020	R202 On 04-November-21			Bond Future	213.81	213.5713	213.8107	213.5713	0.00
29/10/2020	R208 On 05-November-20			Bond Future	3.45	102.0325	3.4505	102.0325	7,525.00
29/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	518	1	518	1	0.00
29/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	514	1	514	1	0.00
29/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	511	1	511	1	0.00
29/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R209 On 05-November-20			Bond Future	10.88	66.8648	10.8761	66.8648	5,281.00
29/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	0.00
29/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	2	0	2	0	0.00
29/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	1	0	1	0	0.00
29/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4994	5	4994	5	0.00
29/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4934	5	4934	5	0.00
29/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5055	5	5055	5	0.00
29/10/2020	R209 On 04-February-21			Bond Future	11.09	67.5183	11.0869	67.5183	23,039.00
29/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	978	1	978	1	0.00
29/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	990	1	990	1	0.00
29/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	965	1	965	1	0.00
29/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6534	6	6534	6	0.00
29/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6486	6	6486	6	0.00
29/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6439	6	6439	6	0.00
29/10/2020	R209 On 06-May-21			Bond Future	11.30	65.0963	11.2959	65.0963	2,975.00
29/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1523	2	1523	2	5,825.00
29/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3613	4	3613	4	0.00
29/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6554	7	6554	7	0.00
29/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6621	7	6621	7	0.00
29/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6655	7	6655	7	0.00
29/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6588	7	6588	7	0.00
29/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2024	2	2024	2	0.00

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29/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1999	2	1999	2	0.00
29/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1986	2	1986	2	8,150.00
29/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2011	2	2011	2	0.00
29/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3851	4	3851	4	8,150.00
29/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7280	7	7280	7	0.00
29/10/2020	R209 On 05-August-21			Bond Future	11.51	65.8006	11.5143	65.8006	0.00
29/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4532	5	4532	5	0.00
29/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4503	5	4503	5	0.00
29/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4561	5	4561	5	0.00
29/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3139	3	3139	3	0.00
29/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3119	3	3119	3	0.00
29/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3099	3	3099	3	0.00
29/10/2020	R209 On 04-November-21			Bond Future	11.75	63.3191	11.7470	63.3191	0.00
29/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2110	2	2110	2	0.00
29/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2017	2	2017	2	0.00
29/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2064	2	2064	2	0.00
29/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R210 On 05-November-20			Bond Future	188.20	188.1889	188.2005	188.1889	1,087.00
29/10/2020	R210 On 04-February-21			Bond Future	190.09	190.0747	190.0857	190.0747	1,245.00
29/10/2020	R210 On 06-May-21			Bond Future	189.44	189.4290	189.4394	189.4290	0.00
29/10/2020	R210 On 05-August-21			Bond Future	191.53	191.5227	191.5329	191.5227	0.00
29/10/2020	R210 On 04-November-21			Bond Future	190.76	190.7455	190.7560	190.7455	0.00
29/10/2020	R212 On 05-November-20			Bond Future	170.90	171.1912	170.8963	171.1912	2,551.00
29/10/2020	R212 On 04-February-21			Bond Future	170.31	170.6097	170.3112	170.6097	6,750.00
29/10/2020	R212 On 06-May-21			Bond Future	172.16	172.4650	172.1625	172.4650	0.00
29/10/2020	R212 On 05-August-21			Bond Future	171.73	172.0405	171.7345	172.0405	0.00
29/10/2020	R212 On 04-November-21			Bond Future	173.49	173.8009	173.4920	173.8009	0.00
29/10/2020	R213 On 05-November-20			Bond Future	9.81	83.4466	9.8069	83.4466	8,226.00
29/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	224	0	224	0	0.00
29/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	238	0	238	0	0.00
29/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	252	0	252	0	0.00

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29/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1368	1	1368	1	0.00
29/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1454	1	1454	1	0.00
29/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1411	1	1411	1	0.00
29/10/2020	R213 On 04-February-21			Bond Future	10.03	84.2621	10.0285	84.2621	6,844.00
29/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1303	1	1303	1	0.00
29/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1285	1	1285	1	0.00
29/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1267	1	1267	1	0.00
29/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4800	5	4800	5	0.00
29/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4840	5	4840	5	0.00
29/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4760	5	4760	5	0.00
29/10/2020	R213 On 06-May-21			Bond Future	10.24	81.6292	10.2417	81.6292	0.00
29/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9005	9	9005	9	0.00
29/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9042	9	9042	9	0.00
29/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8968	9	8968	9	0.00
29/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	855	1	855	1	0.00
29/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	846	1	846	1	0.00
29/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	838	1	838	1	0.00
29/10/2020	R213 On 05-August-21			Bond Future	10.47	82.5120	10.4704	82.5120	0.00
29/10/2020	R213 On 05-August-21	10.78	Call	Bond Future	4300	4	4300	4	0.00
29/10/2020	R213 On 05-August-21	10.14	Call	Bond Future	2603	3	2603	3	0.00
29/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4544	5	4544	5	0.00
29/10/2020	R213 On 05-August-21	9.34	Call	Bond Future	1129	1	1129	1	200.00
29/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4513	5	4513	5	0.00
29/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4482	5	4482	5	0.00
29/10/2020	R213 On 05-August-21	9.34	Put	Bond Future	7194	7	7194	7	0.00
29/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2603	3	2603	3	0.00
29/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2622	3	2622	3	0.00
29/10/2020	R213 On 05-August-21	10.14	Put	Bond Future	4316	4	4316	4	200.00
29/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2584	3	2584	3	0.00
29/10/2020	R213 On 05-August-21	10.78	Put	Bond Future	2738	3	2738	3	200.00
29/10/2020	R213 On 04-November-21			Bond Future	10.72	79.8091	10.7194	79.8091	0.00
29/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1854	2	1854	2	0.00
29/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1902	2	1902	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
29/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1806	2	1806	2	0.00
29/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 05-November-20			Bond Future	11.41	63.2325	11.4068	63.2325	10,002.00
29/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6780	6	6780	6	0.00
29/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6717	6	6717	6	0.00
29/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6654	6	6654	6	0.00
29/10/2020	R214 On 04-February-21			Bond Future	11.63	63.8504	11.6278	63.8504	11,814.00
29/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	671	1	671	1	0.00
29/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	690	1	690	1	0.00
29/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	680	1	680	1	0.00
29/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8114	8	8114	8	0.00
29/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8061	8	8061	8	0.00
29/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8167	8	8167	8	0.00
29/10/2020	R214 On 06-May-21			Bond Future	11.84	61.2526	11.8401	61.2526	0.00
29/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4988	5	4988	5	0.00
29/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4958	5	4958	5	0.00
29/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4929	5	4929	5	0.00
29/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2907	3	2907	3	0.00
29/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2925	3	2925	3	0.00
29/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2889	3	2889	3	0.00
29/10/2020	R214 On 05-August-21			Bond Future	12.07	61.9152	12.0655	61.9152	0.00
29/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3695	4	3695	4	0.00
29/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3720	4	3720	4	0.00
29/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3745	4	3745	4	0.00
29/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3943	4	3943	4	0.00
29/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3918	4	3918	4	0.00
29/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3967	4	3967	4	0.00
29/10/2020	R214 On 04-November-21			Bond Future	12.30	59.2582	12.3043	59.2582	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
29/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	820	1	820	1	0.00
29/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	774	1	774	1	0.00
29/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	728	1	728	1	0.00
29/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 05-November-20			Bond Future	11.68	78.2473	11.6779	78.2473	92,086.00
29/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
29/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	10	0	10	0	950.00
29/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12066	12	12066	12	0.00
29/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12149	12	12149	12	0.00
29/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12316	12	12316	12	0.00
29/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11983	11	11983	11	0.00
29/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4598	4	4598	4	0.00
29/10/2020	R248 On 04-February-21			Bond Future	11.91	79.0120	11.9144	79.0120	19,206.00
29/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2279	3	2279	3	2,590.00
29/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	819	1	819	1	2,590.00
29/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	518	1	518	1	0.00
29/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	527	1	527	1	0.00
29/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	536	1	536	1	0.00
29/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10470	10	10470	10	0.00
29/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10608	10	10608	10	0.00
29/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10539	10	10539	10	0.00
29/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8710	8	8710	8	0.00
29/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4927	5	4927	5	0.00
29/10/2020	R248 On 06-May-21			Bond Future	12.14	75.4412	12.1425	75.4412	0.00
29/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5147	5	5147	5	0.00
29/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5213	6	5213	6	0.00
29/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5180	5	5180	5	0.00
29/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3957	4	3957	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
29/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3932	4	3932	4	0.00
29/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3982	4	3982	4	0.00
29/10/2020	R248 On 05-August-21			Bond Future	12.39	76.2573	12.3859	76.2573	0.00
29/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4760	5	4760	5	0.00
29/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4791	5	4791	5	0.00
29/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4728	5	4728	5	0.00
29/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4025	4	4025	4	0.00
29/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4075	4	4075	4	0.00
29/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4050	4	4050	4	0.00
29/10/2020	R248 On 04-November-21			Bond Future	12.64	72.6097	12.6442	72.6097	0.00
29/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1019	2	1019	2	0.00
29/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1127	2	1127	2	0.00
29/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1073	2	1073	2	0.00
29/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
29/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00