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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
30/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	2025 On 05-November-20			Bond Future	144.80	144.7928	144.7977	144.7928	2,483.00
30/10/2020	2025 On 04-February-21			Bond Future	144.74	144.7356	144.7400	144.7356	3,383.00
30/10/2020	2025 On 06-May-21			Bond Future	146.31	146.3088	146.3126	146.3088	0.00
30/10/2020	2025 On 05-August-21			Bond Future	146.40	146.3959	146.3997	146.3959	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
30/10/2020	2025 On 04-November-21			Bond Future	147.90	147.8943	147.8983	147.8943	0.00
30/10/2020	2029 On 05-November-20			Bond Future	100.11	100.2569	100.1122	100.2569	1,106.00
30/10/2020	2029 On 04-February-21			Bond Future	101.11	101.2612	101.1145	101.2612	4,910.00
30/10/2020	2029 On 06-May-21			Bond Future	101.07	101.2230	101.0744	101.2230	0.00
30/10/2020	2029 On 05-August-21			Bond Future	102.19	102.3416	102.1912	102.3416	0.00
30/10/2020	2029 On 04-November-21			Bond Future	102.09	102.2400	102.0882	102.2400	0.00
30/10/2020	2030 On 05-November-20			Bond Future	9.31	94.3391	9.3092	94.3391	75,105.00
30/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3830	4	3830	4	0.00
30/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	11	0	11	0	3,000.00
30/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1793	2	1793	2	0.00
30/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
30/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	83	0	83	0	1,000.00
30/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	779	1	779	1	0.00
30/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	2	0	2	0	3,000.00
30/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2049	2	2049	2	0.00
30/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1743	2	1743	2	0.00
30/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1221	1	1221	1	0.00
30/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	815	1	815	1	0.00
30/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
30/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4211	4	4211	4	0.00
30/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	852	1	852	1	0.00
30/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1997	2	1997	2	0.00
30/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	12	0	12	0	14,160.00
30/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3121	3	3121	3	0.00
30/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	347	0	347	0	3,000.00
30/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6402	7	6402	7	0.00
30/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
30/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	9,414.00
30/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	76	0	76	0	9,414.00
30/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5874	6	5874	6	0.00
30/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1708	2	1708	2	0.00
30/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2657	3	2657	3	0.00
30/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4652	5	4652	5	0.00
30/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	54	0	54	0	2,500.00
30/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	329	0	329	0	0.00
30/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	183	0	183	0	2,500.00
30/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
30/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3431	3	3431	3	0.00
30/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	807	1	807	1	0.00
30/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	371	0	371	0	0.00
30/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5707	6	5707	6	0.00
30/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	8	0	8	0	14,160.00
30/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	1	0	1	0	1,000.00
30/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	350	0	350	0	0.00
30/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	50	0	50	0	5,500.00
30/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	82	0	82	0	3,000.00
30/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	2	0	2	0	2,500.00
30/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7349	7	7349	7	0.00
30/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1656	2	1656	2	0.00
30/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	75	0	75	0	3,000.00
30/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5832	6	5832	6	0.00
30/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2716	3	2716	3	0.00
30/10/2020	2030 On 04-February-21			Bond Future	9.53	91.2567	9.5261	91.2567	99,861.00
30/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	357	0	357	0	1,600.00
30/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	486	1	486	1	1,000.00
30/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1708	2	1708	2	0.00
30/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1599	2	1599	2	1,000.00
30/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	477	1	477	1	800.00
30/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1686	2	1686	2	0.00
30/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1776	2	1776	2	1,600.00
30/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1664	2	1664	2	0.00
30/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1100	1	1100	1	800.00
30/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4917	5	4917	5	0.00
30/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1251	1	1251	1	1,800.00
30/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4923	5	4923	5	0.00

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30/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3905	4	3905	4	0.00
30/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7307	7	7307	7	0.00
30/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3761	4	3761	4	0.00
30/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3797	4	3797	4	0.00
30/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3622	4	3622	4	0.00
30/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8175	8	8175	8	0.00
30/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3726	4	3726	4	0.00
30/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7254	7	7254	7	0.00
30/10/2020	2030 On 06-May-21			Bond Future	9.74	92.2274	9.7440	92.2274	0.00
30/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6703	7	6703	7	0.00
30/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1927	2	1927	2	0.00
30/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10313	10	10313	10	0.00
30/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	456	0	456	0	700.00
30/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4230	4	4230	4	0.00
30/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3862	4	3862	4	0.00
30/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10353	10	10353	10	0.00
30/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2073	2	2073	2	0.00
30/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10393	10	10393	10	0.00
30/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	540	1	540	1	0.00
30/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4963	5	4963	5	700.00
30/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10740	11	10740	11	0.00
30/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2918	3	2918	3	700.00
30/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	553	1	553	1	0.00
30/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5212	5	5212	5	0.00
30/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	547	1	547	1	0.00
30/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2650	3	2650	3	0.00
30/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1525	1	1525	1	0.00
30/10/2020	2030 On 05-August-21			Bond Future	9.98	89.2196	9.9812	89.2196	0.00
30/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4830	5	4830	5	0.00
30/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10818	11	10818	11	0.00
30/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2282	2	2282	2	600.00
30/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4862	5	4862	5	0.00
30/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1366	1	1366	1	600.00

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30/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4894	5	4894	5	0.00
30/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2594	2	2594	2	0.00
30/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5108	5	5108	5	0.00
30/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6959	7	6959	7	0.00
30/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2630	2	2630	2	0.00
30/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	610	0	610	0	600.00
30/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2612	2	2612	2	0.00
30/10/2020	2030 On 04-November-21			Bond Future	10.23	90.1109	10.2287	90.1109	0.00
30/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1892	2	1892	2	0.00
30/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1794	2	1794	2	0.00
30/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1843	2	1843	2	0.00
30/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2032 On 05-November-20			Bond Future	10.39	86.9744	10.3855	86.9744	109,926.00
30/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	3	0	3	0	0.00
30/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3997	4	3997	4	0.00
30/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3500	4	3500	4	0.00
30/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	3	0	3	0	0.00
30/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
30/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	3,000.00
30/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
30/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	3	0	3	0	0.00
30/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
30/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3893	4	3893	4	0.00
30/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8055	8	8055	8	0.00
30/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9206	9	9206	9	0.00
30/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	5	0	5	0	1,000.00
30/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5876	6	5876	6	0.00
30/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3768	4	3768	4	0.00
30/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4780	5	4780	5	0.00
30/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3830	4	3830	4	0.00
30/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	11	0	11	0	3,000.00

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30/10/2020	2032 On 04-February-21			Bond Future	10.62	87.8240	10.6225	87.8240	88,471.00
30/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	201	0	201	0	800.00
30/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	824	1	824	1	0.00
30/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	493	1	493	1	800.00
30/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	850	1	850	1	0.00
30/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3607	4	3607	4	0.00
30/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	837	1	837	1	0.00
30/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6881	7	6881	7	0.00
30/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6831	7	6831	7	0.00
30/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8655	9	8655	9	0.00
30/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2481	2	2481	2	800.00
30/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6931	7	6931	7	0.00
30/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11699	12	11699	12	0.00
30/10/2020	2032 On 06-May-21			Bond Future	10.86	84.6128	10.8592	84.6128	0.00
30/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2490	2	2490	2	736.00
30/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8109	8	8109	8	0.00
30/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9818	10	9818	10	0.00
30/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8146	8	8146	8	0.00
30/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8073	8	8073	8	0.00
30/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1537	1	1537	1	0.00
30/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1510	1	1510	1	0.00
30/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1524	1	1524	1	0.00
30/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	992	1	992	1	736.00
30/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5510	5	5510	5	0.00
30/10/2020	2032 On 05-August-21			Bond Future	11.11	85.5281	11.1089	85.5281	0.00
30/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4810	5	4810	5	0.00
30/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4779	5	4779	5	0.00
30/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4841	5	4841	5	0.00
30/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3493	3	3493	3	0.00
30/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3471	3	3471	3	0.00
30/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3449	3	3449	3	0.00
30/10/2020	2032 On 04-November-21			Bond Future	11.38	82.2394	11.3786	82.2394	0.00
30/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1601	2	1601	2	0.00

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30/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1703	2	1703	2	0.00
30/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1652	2	1652	2	0.00
30/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2033 On 05-November-20			Bond Future	94.05	94.1348	94.0538	94.1348	1,713.00
30/10/2020	2033 On 04-February-21			Bond Future	95.00	95.0777	94.9955	95.0777	7,653.00
30/10/2020	2033 On 06-May-21			Bond Future	94.81	94.8961	94.8127	94.8961	0.00
30/10/2020	2033 On 05-August-21			Bond Future	95.86	95.9448	95.8603	95.9448	0.00
30/10/2020	2033 On 04-November-21			Bond Future	95.62	95.7036	95.6184	95.7036	0.00
30/10/2020	2037 On 05-November-20			Bond Future	11.45	81.0163	11.4510	81.0163	65,782.00
30/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8405	8	8405	8	0.00
30/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8264	8	8264	8	0.00
30/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8334	8	8334	8	0.00
30/10/2020	2037 On 04-February-21			Bond Future	11.70	77.5536	11.6965	77.5536	115,631.00
30/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4173	4	4173	4	300.00
30/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	193	0	193	0	72.00
30/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	559	1	559	1	0.00
30/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11058	11	11058	11	0.00
30/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1270	1	1270	1	0.00
30/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	631	1	631	1	0.00
30/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3942	4	3942	4	0.00
30/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	567	1	567	1	0.00
30/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	763	1	763	1	240.00
30/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	576	1	576	1	0.00
30/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9566	9	9566	9	0.00
30/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2761	3	2761	3	240.00
30/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8448	8	8448	8	0.00
30/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9687	10	9687	10	0.00
30/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	414	0	414	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
30/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6499	6	6499	6	72.00
30/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9205	9	9205	9	72.00
30/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9626	9	9626	9	0.00
30/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13804	14	13804	14	0.00
30/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2592	3	2592	3	0.00
30/10/2020	2037 On 06-May-21			Bond Future	11.94	78.3789	11.9423	78.3789	0.00
30/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5767	6	5767	6	0.00
30/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5800	6	5800	6	0.00
30/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5834	6	5834	6	0.00
30/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3101	3	3101	3	0.00
30/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3081	3	3081	3	0.00
30/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3121	3	3121	3	0.00
30/10/2020	2037 On 05-August-21			Bond Future	12.21	74.9711	12.2071	74.9711	0.00
30/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4638	4	4638	4	0.00
30/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4667	4	4667	4	0.00
30/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4696	4	4696	4	0.00
30/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4348	4	4348	4	0.00
30/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4296	4	4296	4	0.00
30/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4322	4	4322	4	0.00
30/10/2020	2037 On 04-November-21			Bond Future	12.48	75.7197	12.4757	75.7197	0.00
30/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1798	2	1798	2	0.00
30/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1849	2	1849	2	0.00
30/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1747	2	1747	2	0.00
30/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2038 On 05-November-20			Bond Future	105.36	105.3510	105.3598	105.3510	5,279.00
30/10/2020	2038 On 04-February-21			Bond Future	104.72	104.7104	104.7188	104.7104	9,468.00
30/10/2020	2038 On 06-May-21			Bond Future	105.86	105.8487	105.8568	105.8487	0.00
30/10/2020	2038 On 05-August-21			Bond Future	105.31	105.2977	105.3058	105.2977	0.00
30/10/2020	2038 On 04-November-21			Bond Future	106.38	106.3751	106.3834	106.3751	0.00
30/10/2020	2040 On 05-November-20			Bond Future	11.63	82.6566	11.6259	82.6566	41,213.00
30/10/2020	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
30/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
30/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
30/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
30/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	401	1	401	1	0.00
30/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	6	0	6	0	2,380.00
30/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1002	1	1002	1	0.00
30/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9075	9	9075	9	0.00
30/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15640	15	15640	15	0.00
30/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11550	11	11550	11	0.00
30/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1210	1	1210	1	2,000.00
30/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9151	9	9151	9	0.00
30/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4161	4	4161	4	0.00
30/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	533	1	533	1	2,000.00
30/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9760	10	9760	10	0.00
30/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9227	9	9227	9	0.00
30/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13724	14	13724	14	0.00
30/10/2020	2040 On 04-February-21			Bond Future	11.87	78.9596	11.8701	78.9596	76,617.00
30/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	297	0	297	0	800.00
30/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3104	3	3104	3	0.00
30/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	531	1	531	1	0.00
30/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	93	0	93	0	500.00
30/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	401	0	401	0	500.00
30/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2621	3	2621	3	0.00
30/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	522	1	522	1	0.00
30/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	111	0	111	0	800.00
30/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	540	1	540	1	0.00
30/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17288	17	17288	17	0.00
30/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10495	10	10495	10	0.00
30/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4505	4	4505	4	500.00
30/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11580	11	11580	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
30/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16634	16	16634	16	0.00
30/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12787	13	12787	13	0.00
30/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10363	10	10363	10	0.00
30/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10429	10	10429	10	0.00
30/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3912	4	3912	4	800.00
30/10/2020	2040 On 06-May-21			Bond Future	12.11	79.8000	12.1143	79.8000	0.00
30/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5545	6	5545	6	0.00
30/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5511	6	5511	6	0.00
30/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5579	6	5579	6	0.00
30/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3724	4	3724	4	0.00
30/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3701	4	3701	4	0.00
30/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3678	3	3678	3	0.00
30/10/2020	2040 On 05-August-21			Bond Future	12.38	76.1572	12.3776	76.1572	0.00
30/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13015	13	13015	13	0.00
30/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2587	2	2587	2	900.00
30/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5044	5	5044	5	0.00
30/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5105	5	5105	5	0.00
30/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1643	1	1643	1	900.00
30/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5074	5	5074	5	0.00
30/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4463	4	4463	4	0.00
30/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4489	4	4489	4	0.00
30/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9955	9	9955	9	0.00
30/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	948	1	948	1	900.00
30/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4515	4	4515	4	0.00
30/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7603	7	7603	7	0.00
30/10/2020	2040 On 04-November-21			Bond Future	12.64	76.9176	12.6440	76.9176	0.00
30/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1455	2	1455	2	0.00
30/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1401	2	1401	2	0.00
30/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1347	2	1347	2	0.00
30/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 05-November-20			Bond Future	11.76	78.8645	11.7607	78.8645	31,233.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
30/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	71	0	71	0	0.00
30/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	106	0	106	0	0.00
30/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
30/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	2	0	2	0	0.00
30/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
30/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
30/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	9	0	9	0	0.00
30/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
30/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
30/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
30/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18245	18	18245	18	0.00
30/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9826	10	9826	10	0.00
30/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12436	12	12436	12	0.00
30/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12274	12	12274	12	0.00
30/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3879	4	3879	4	1,815.00
30/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2232	2	2232	2	1,815.00
30/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22633	22	22633	22	0.00
30/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9749	9	9749	9	0.00
30/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18697	18	18697	18	0.00
30/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12925	13	12925	13	0.00
30/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14925	15	14925	15	0.00
30/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4630	4	4630	4	525.00
30/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2527	2	2527	2	300.00
30/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12843	13	12843	13	0.00
30/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9904	10	9904	10	0.00
30/10/2020	2044 On 04-February-21			Bond Future	12.00	75.2557	12.0008	75.2557	34,679.00
30/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	400	0	400	0	0.00
30/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	414	0	414	0	0.00

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30/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	229	0	229	0	0.00
30/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	860	1	860	1	0.00
30/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	361	0	361	0	0.00
30/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	106	0	106	0	265.00
30/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	407	0	407	0	0.00
30/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12115	12	12115	12	265.00
30/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16992	17	16992	17	0.00
30/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8512	8	8512	8	265.00
30/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11621	11	11621	11	0.00
30/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11691	11	11691	11	0.00
30/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13962	14	13962	14	0.00
30/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11551	11	11551	11	0.00
30/10/2020	2044 On 06-May-21			Bond Future	12.24	76.0566	12.2411	76.0566	0.00
30/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5122	5	5122	5	0.00
30/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5090	5	5090	5	0.00
30/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5281	5	5281	5	0.00
30/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5059	5	5059	5	0.00
30/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2162	2	2162	2	3,100.00
30/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3504	4	3504	4	0.00
30/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5551	5	5551	5	3,100.00
30/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7723	7	7723	7	0.00
30/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3940	4	3940	4	0.00
30/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3791	4	3791	4	3,100.00
30/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3966	4	3966	4	0.00
30/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3915	4	3915	4	0.00
30/10/2020	2044 On 05-August-21			Bond Future	12.50	72.4986	12.5000	72.4986	0.00
30/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5002	5	5002	5	0.00
30/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5032	5	5032	5	0.00
30/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4973	5	4973	5	0.00
30/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4467	4	4467	4	0.00
30/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4441	4	4441	4	0.00
30/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4416	4	4416	4	0.00
30/10/2020	2044 On 04-November-21			Bond Future	12.76	73.2223	12.7618	73.2223	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
30/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	693	1	693	1	0.00
30/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	800	1	800	1	0.00
30/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	747	1	747	1	0.00
30/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
30/10/2020	2046 On 05-November-20			Bond Future	92.98	92.9766	92.9846	92.9766	4,012.00
30/10/2020	2046 On 04-February-21			Bond Future	93.92	93.9079	93.9156	93.9079	12,411.00
30/10/2020	2046 On 06-May-21			Bond Future	93.15	93.1395	93.1468	93.1395	0.00
30/10/2020	2046 On 05-August-21			Bond Future	94.18	94.1690	94.1763	94.1690	0.00
30/10/2020	2046 On 04-November-21			Bond Future	93.33	93.3268	93.3343	93.3268	0.00
30/10/2020	2050 On 05-November-20			Bond Future	94.33	94.4082	94.3318	94.4082	5,045.00
30/10/2020	2050 On 04-February-21			Bond Future	93.39	93.4649	93.3873	93.4649	11,439.00
30/10/2020	2050 On 06-May-21			Bond Future	94.40	94.4809	94.4022	94.4809	0.00
30/10/2020	2050 On 05-August-21			Bond Future	93.52	93.5984	93.5186	93.5984	0.00
30/10/2020	2050 On 04-November-21			Bond Future	94.48	94.5561	94.4756	94.5561	0.00
30/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	AL37 On 05-November-20			Index Future	765.03	762.5690	765.0250	762.5690	0.00
30/10/2020	AL37 On 04-February-21			Index Future	772.49	770.0180	772.4940	770.0180	0.00
30/10/2020	AL37 On 06-May-21			Index Future	780.70	778.1960	780.6960	778.1960	0.00
30/10/2020	AL37 On 05-August-21			Index Future	789.05	786.5190	789.0450	786.5190	0.00
30/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
30/10/2020	AL7T On 05-November-20			Index Future	821.11	822.1990	821.1140	822.1990	0.00
30/10/2020	AL7T On 04-February-21			Index Future	829.13	830.2300	829.1310	830.2300	0.00
30/10/2020	AL7T On 06-May-21			Index Future	837.93	839.0490	837.9340	839.0490	0.00
30/10/2020	AL7T On 05-August-21			Index Future	846.90	848.0230	846.8950	848.0230	0.00
30/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
30/10/2020	ALBI On 05-November-20			Index Future	717.79	718.3670	717.7870	718.3670	68.00
30/10/2020	ALBI On 04-February-21			Index Future	724.80	725.3830	724.7950	725.3830	211.00
30/10/2020	ALBI On 06-May-21			Index Future	732.49	733.0880	732.4910	733.0880	0.00
30/10/2020	ALBI On 05-August-21			Index Future	740.32	740.9290	740.3240	740.9290	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
30/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
30/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2020	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
30/10/2020	ES33 On 05-November-20			Bond Future	11.91	72.6332	11.9085	72.6332	0.00
30/10/2020	ES33 On 04-February-21			Bond Future	12.19	73.3427	12.1942	73.3427	350.00
30/10/2020	ES33 On 06-May-21			Bond Future	12.48	70.3477	12.4759	70.3477	0.00
30/10/2020	ES33 On 05-August-21			Bond Future	12.77	71.1087	12.7740	71.1087	0.00
30/10/2020	ES33 On 04-November-21			Bond Future	13.09	68.0461	13.0935	68.0461	0.00
30/10/2020	ES42 On 05-November-20			Bond Future	12.58	70.5117	12.5780	70.5117	0.00
30/10/2020	ES42 On 04-February-21			Bond Future	12.86	71.2004	12.8562	71.2004	4,789.00
30/10/2020	ES42 On 06-May-21			Bond Future	13.14	67.6990	13.1421	67.6990	0.00
30/10/2020	ES42 On 05-August-21			Bond Future	13.44	68.4317	13.4368	68.4317	0.00
30/10/2020	ES42 On 04-November-21			Bond Future	13.76	64.8584	13.7555	64.8584	0.00
30/10/2020	GOVI On 05-November-20			GOVI	709.02	709.5930	709.0220	709.5930	208.00
30/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	288280	28	288280	28	0.00
30/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	288080	28	288080	28	0.00
30/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	288180	28	288180	28	0.00
30/10/2020	GOVI On 04-February-21			GOVI	715.94	716.5250	715.9440	716.5250	1,003.00
30/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	349960	34	349960	34	0.00
30/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	350060	34	350060	34	0.00
30/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	350160	34	350160	34	0.00
30/10/2020	GOVI On 06-May-21			GOVI	723.55	724.1350	723.5460	724.1350	0.00
30/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	448760	45	448760	45	0.00
30/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	448560	45	448560	45	0.00
30/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	448660	45	448660	45	0.00
30/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-August-21			GOVI	731.28	731.8800	731.2840	731.8800	0.00
30/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	121340	13	121340	13	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
30/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	121440	13	121440	13	0.00
30/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	121540	13	121540	13	0.00
30/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
30/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
30/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
30/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2020	IGOV On 05-November-20			Index Future	257.11	257.2070	257.1120	257.2070	212.00
30/10/2020	IGOV On 04-February-21			Index Future	259.69	259.7840	259.6870	259.7840	888.00
30/10/2020	IGOV On 06-May-21			Index Future	262.51	262.6060	262.5070	262.6060	21.00
30/10/2020	IGOV On 05-August-21			Index Future	265.38	265.4770	265.3770	265.4770	0.00
30/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
30/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
30/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1400	92.1300	92.1400	0.00
30/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.19	90.2200	90.1900	90.2200	0.00
30/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.03	89.0700	89.0300	89.0700	0.00
30/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.18	90.2300	90.1800	90.2300	51.00
30/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.48	89.5500	89.4800	89.5500	0.00
30/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.46	89.5600	89.4600	89.5600	0.00
30/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.48	92.5900	92.4800	92.5900	0.00
30/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.88	93.0100	92.8800	93.0100	0.00
30/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.20	85.3500	85.2000	85.3500	0.00
30/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.72	90.8800	90.7200	90.8800	0.00
30/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.55	78.8900	78.5500	78.8900	0.00
30/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.14	75.5100	75.1400	75.5100	0.00
30/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.64	74.0300	73.6400	74.0300	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
30/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.79	76.1900	75.7900	76.1900	0.00
30/10/2020	IS10 On 21-December-26			Interest Rate Swap	79.93	80.3300	79.9300	80.3300	0.00
30/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.53	78.9100	78.5300	78.9100	0.00
30/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.74	81.1000	80.7400	81.1000	0.00
30/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.72	87.0500	86.7200	87.0500	0.00
30/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.28	87.6100	87.2800	87.6100	0.00
30/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.46	80.7900	80.4600	80.7900	0.00
30/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.54	88.8600	88.5400	88.8600	0.00
30/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
30/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.21	96.7550	3.2050	96.7550	30,010.00
30/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.18	96.7700	3.1800	96.7700	0.00
30/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.14	96.8200	3.1400	96.8200	0.00
30/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.14	96.8150	3.1350	96.8150	0.00
30/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.12	96.8300	3.1200	96.8300	0.00
30/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.15	96.7800	3.1500	96.7800	0.00
30/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.27	96.6850	3.2650	96.6850	30,000.00
30/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.45	96.4950	3.4450	96.4950	0.00
30/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.53	96.4000	3.5300	96.4000	0.00
30/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.92	95.9900	3.9150	95.9900	0.00
30/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.23	95.6850	4.2250	95.6850	0.00
30/10/2020	R023 On 05-November-20			Bond Future	4.20	109.0694	4.1988	109.0694	22,010.00
30/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	7125	7	7125	7	0.00
30/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	7146	7	7146	7	0.00
30/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	7104	7	7104	7	0.00
30/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 04-February-21			Bond Future	4.24	110.1348	4.2384	110.1348	14,824.00
30/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	4123	4	4123	4	0.00
30/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	4162	4	4162	4	0.00
30/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	4142	4	4142	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
30/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 06-May-21			Bond Future	4.23	107.3983	4.2284	107.3983	0.00
30/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5749	6	5749	6	0.00
30/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5782	6	5782	6	0.00
30/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5766	6	5766	6	0.00
30/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 05-August-21			Bond Future	4.21	108.5595	4.2078	108.5595	0.00
30/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1798	2	1798	2	0.00
30/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1785	2	1785	2	0.00
30/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1772	2	1772	2	0.00
30/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	117	0	117	0	0.00
30/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	120	0	120	0	0.00
30/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	115	0	115	0	0.00
30/10/2020	R023 On 04-November-21			Bond Future	4.24	105.7394	4.2381	105.7394	0.00
30/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	855	1	855	1	0.00
30/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	868	1	868	1	0.00
30/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	881	1	881	1	0.00
30/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-November-20			Bond Future	11.20	85.5739	11.2015	85.5739	68,464.00
30/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5721	5	5721	5	0.00
30/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5653	5	5653	5	0.00
30/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5585	5	5585	5	0.00
30/10/2020	R035 On 04-February-21			Bond Future	11.46	86.4098	11.4551	86.4098	52,791.00
30/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	614	1	614	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
30/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	542	1	542	1	0.00
30/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	533	1	533	1	0.00
30/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2381	2	2381	2	0.00
30/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	525	1	525	1	0.00
30/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9606	9	9606	9	0.00
30/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9668	9	9668	9	0.00
30/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9063	9	9063	9	650.00
30/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4297	4	4297	4	650.00
30/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9545	9	9545	9	0.00
30/10/2020	R035 On 06-May-21			Bond Future	11.70	82.8542	11.7001	82.8542	0.00
30/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6385	7	6385	7	0.00
30/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6458	7	6458	7	0.00
30/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3795	4	3795	4	0.00
30/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7961	8	7961	8	0.00
30/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1126	1	1126	1	793.00
30/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5230	5	5230	5	0.00
30/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1985	2	1985	2	1,650.00
30/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3169	3	3169	3	0.00
30/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6422	7	6422	7	0.00
30/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3408	3	3408	3	793.00
30/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5415	5	5415	5	793.00
30/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7393	7	7393	7	0.00
30/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2730	3	2730	3	0.00
30/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4671	4	4671	4	1,650.00
30/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2101	2	2101	2	1,650.00
30/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10278	10	10278	10	0.00
30/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2748	3	2748	3	0.00
30/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2713	3	2713	3	0.00
30/10/2020	R035 On 05-August-21			Bond Future	11.96	83.7504	11.9621	83.7504	0.00
30/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54729	54	54729	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
30/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54612	54	54612	54	0.00
30/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54845	55	54845	55	0.00
30/10/2020	R035 On 04-November-21			Bond Future	12.24	80.1148	12.2419	80.1148	0.00
30/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1485	2	1485	2	0.00
30/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1537	2	1537	2	0.00
30/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1432	2	1432	2	0.00
30/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20			Bond Future	7.07	120.4452	7.0718	120.4452	42,565.00
30/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8188	8	8188	8	0.00
30/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	230	0	230	0	1,200.00
30/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8139	8	8139	8	0.00
30/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2287	2	2287	2	80.00
30/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4055	4	4055	4	0.00
30/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6598	6	6598	6	0.00
30/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11091	11	11091	11	0.00
30/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
30/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8090	8	8090	8	0.00
30/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4877	4	4877	4	1,200.00
30/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3138	4	3138	4	0.00
30/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	4	0	4	0	0.00
30/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	619	1	619	1	0.00
30/10/2020	R186 On 04-February-21			Bond Future	7.25	116.3436	7.2477	116.3436	45,804.00
30/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5031	5	5031	5	0.00
30/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4427	4	4427	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
30/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5113	5	5113	5	0.00
30/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5072	5	5072	5	0.00
30/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	483	1	483	1	0.00
30/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	632	1	632	1	15,177.00
30/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	491	1	491	1	0.00
30/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	499	1	499	1	0.00
30/10/2020	R186 On 06-May-21			Bond Future	7.42	117.5805	7.4212	117.5805	0.00
30/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15103	15	15103	15	0.00
30/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15062	15	15062	15	0.00
30/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15022	15	15022	15	0.00
30/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	13	0	13	0	0.00
30/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	14	0	14	0	0.00
30/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	13	0	0.00
30/10/2020	R186 On 05-August-21			Bond Future	7.61	113.5708	7.6104	113.5708	0.00
30/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5582	5	5582	5	0.00
30/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5617	5	5617	5	0.00
30/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5652	5	5652	5	0.00
30/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1014	1	1014	1	0.00
30/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1033	1	1033	1	0.00
30/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1023	1	1023	1	0.00
30/10/2020	R186 On 04-November-21			Bond Future	7.83	114.7058	7.8288	114.7058	0.00
30/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1238	1	1238	1	0.00
30/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1194	1	1194	1	0.00
30/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1150	1	1150	1	0.00
30/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R197 On 05-November-20			Bond Future	316.88	316.8747	316.8790	316.8747	1,942.00
30/10/2020	R197 On 04-February-21			Bond Future	312.21	312.2021	312.2050	312.2021	2,405.00
30/10/2020	R197 On 06-May-21			Bond Future	315.60	315.5954	315.5970	315.5954	0.00
30/10/2020	R197 On 05-August-21			Bond Future	311.09	311.0840	311.0853	311.0840	0.00
30/10/2020	R197 On 04-November-21			Bond Future	314.27	314.2669	314.2686	314.2669	0.00
30/10/2020	R202 On 05-November-20			Bond Future	212.54	213.2695	212.5392	213.2695	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
30/10/2020	R202 On 04-February-21			Bond Future	210.50	211.2380	210.4995	211.2380	7,827.00
30/10/2020	R202 On 06-May-21			Bond Future	212.79	213.5339	212.7862	213.5339	0.00
30/10/2020	R202 On 05-August-21			Bond Future	210.89	211.6449	210.8888	211.6449	0.00
30/10/2020	R202 On 04-November-21			Bond Future	213.05	213.8107	213.0472	213.8107	0.00
30/10/2020	R208 On 05-November-20			Bond Future	3.48	102.0152	3.4786	102.0152	7,525.00
30/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	507	1	507	1	0.00
30/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	504	1	504	1	0.00
30/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	500	1	500	1	0.00
30/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 05-November-20			Bond Future	10.90	66.4920	10.9039	66.4920	5,028.00
30/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5144	5	5144	5	0.00
30/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5084	5	5084	5	0.00
30/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5205	5	5205	5	0.00
30/10/2020	R209 On 04-February-21			Bond Future	11.12	67.1415	11.1158	67.1415	24,430.00
30/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	938	1	938	1	0.00
30/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	951	1	951	1	0.00
30/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	925	1	925	1	0.00
30/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6647	7	6647	7	0.00
30/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6600	6	6600	6	0.00
30/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6553	6	6553	6	0.00
30/10/2020	R209 On 06-May-21			Bond Future	11.33	64.7153	11.3260	64.7153	2,975.00
30/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1520	2	1520	2	5,825.00
30/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3582	4	3582	4	0.00
30/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6487	7	6487	7	0.00
30/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6554	7	6554	7	0.00
30/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6587	7	6587	7	0.00
30/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6520	7	6520	7	0.00
30/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2112	2	2112	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
30/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2086	2	2086	2	0.00
30/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2073	2	2073	2	8,150.00
30/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2099	2	2099	2	0.00
30/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3975	4	3975	4	8,150.00
30/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7433	7	7433	7	0.00
30/10/2020	R209 On 05-August-21			Bond Future	11.55	65.4153	11.5456	65.4153	0.00
30/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4735	5	4735	5	0.00
30/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4707	5	4707	5	0.00
30/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4764	5	4764	5	0.00
30/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3499	3	3499	3	0.00
30/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3479	3	3479	3	0.00
30/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3459	3	3459	3	0.00
30/10/2020	R209 On 04-November-21			Bond Future	11.78	62.9301	11.7795	62.9301	0.00
30/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1952	2	1952	2	0.00
30/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1859	2	1859	2	0.00
30/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1905	2	1905	2	0.00
30/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R210 On 05-November-20			Bond Future	188.21	188.2005	188.2123	188.2005	1,087.00
30/10/2020	R210 On 04-February-21			Bond Future	190.10	190.0857	190.0967	190.0857	1,254.00
30/10/2020	R210 On 06-May-21			Bond Future	189.45	189.4394	189.4497	189.4394	0.00
30/10/2020	R210 On 05-August-21			Bond Future	191.54	191.5329	191.5431	191.5329	0.00
30/10/2020	R210 On 04-November-21			Bond Future	190.77	190.7560	190.7665	190.7560	0.00
30/10/2020	R212 On 05-November-20			Bond Future	170.71	170.8963	170.7070	170.8963	1,851.00
30/10/2020	R212 On 04-February-21			Bond Future	170.12	170.3112	170.1192	170.3112	6,750.00
30/10/2020	R212 On 06-May-21			Bond Future	171.97	172.1625	171.9677	172.1625	0.00
30/10/2020	R212 On 05-August-21			Bond Future	171.54	171.7345	171.5373	171.7345	0.00
30/10/2020	R212 On 04-November-21			Bond Future	173.29	173.4920	173.2930	173.4920	0.00
30/10/2020	R213 On 05-November-20			Bond Future	9.83	83.4038	9.8295	83.4038	8,476.00
30/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	126	0	126	0	0.00
30/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	136	0	136	0	0.00
30/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	146	0	146	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
30/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1389	1	1389	1	0.00
30/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1483	1	1483	1	0.00
30/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1435	1	1435	1	0.00
30/10/2020	R213 On 04-February-21			Bond Future	10.05	84.2185	10.0521	84.2185	6,844.00
30/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1257	1	1257	1	0.00
30/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1240	1	1240	1	0.00
30/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1223	1	1223	1	0.00
30/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4884	5	4884	5	0.00
30/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4924	5	4924	5	0.00
30/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4844	5	4844	5	0.00
30/10/2020	R213 On 06-May-21			Bond Future	10.27	81.5848	10.2664	81.5848	0.00
30/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8926	9	8926	9	0.00
30/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8963	9	8963	9	0.00
30/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8890	9	8890	9	0.00
30/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	908	1	908	1	0.00
30/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	898	1	898	1	0.00
30/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	889	1	889	1	0.00
30/10/2020	R213 On 05-August-21			Bond Future	10.50	82.4670	10.4962	82.4670	0.00
30/10/2020	R213 On 05-August-21	10.78	Call	Bond Future	4500	4	4500	4	0.00
30/10/2020	R213 On 05-August-21	10.14	Call	Bond Future	2833	3	2833	3	0.00
30/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4741	5	4741	5	0.00
30/10/2020	R213 On 05-August-21	9.34	Call	Bond Future	1346	1	1346	1	200.00
30/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4710	5	4710	5	0.00
30/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4680	4	4680	4	0.00
30/10/2020	R213 On 05-August-21	9.34	Put	Bond Future	7543	7	7543	7	0.00
30/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2932	3	2932	3	0.00
30/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2952	3	2952	3	0.00
30/10/2020	R213 On 05-August-21	10.14	Put	Bond Future	4678	4	4678	4	200.00
30/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2913	3	2913	3	0.00
30/10/2020	R213 On 05-August-21	10.78	Put	Bond Future	3070	3	3070	3	200.00
30/10/2020	R213 On 04-November-21			Bond Future	10.75	79.7638	10.7463	79.7638	0.00
30/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1721	2	1721	2	0.00
30/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1769	2	1769	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
30/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1673	2	1673	2	0.00
30/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 05-November-20			Bond Future	11.44	62.7600	11.4445	62.7600	9,684.00
30/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6981	7	6981	7	0.00
30/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6918	7	6918	7	0.00
30/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6855	7	6855	7	0.00
30/10/2020	R214 On 04-February-21			Bond Future	11.67	63.3731	11.6671	63.3731	11,814.00
30/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	650	1	650	1	0.00
30/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	668	1	668	1	0.00
30/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	659	1	659	1	0.00
30/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8296	8	8296	8	0.00
30/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8243	8	8243	8	0.00
30/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8349	8	8349	8	0.00
30/10/2020	R214 On 06-May-21			Bond Future	11.88	60.7699	11.8811	60.7699	0.00
30/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4942	5	4942	5	0.00
30/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4913	5	4913	5	0.00
30/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4884	5	4884	5	0.00
30/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3067	3	3067	3	0.00
30/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3085	3	3085	3	0.00
30/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3049	3	3049	3	0.00
30/10/2020	R214 On 05-August-21			Bond Future	12.11	61.4272	12.1082	61.4272	0.00
30/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3944	4	3944	4	0.00
30/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3969	4	3969	4	0.00
30/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3993	4	3993	4	0.00
30/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4399	4	4399	4	0.00
30/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4374	4	4374	4	0.00
30/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4423	4	4423	4	0.00
30/10/2020	R214 On 04-November-21			Bond Future	12.35	58.7654	12.3488	58.7654	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
30/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	610	1	610	1	0.00
30/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	564	1	564	1	0.00
30/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	518	1	518	1	0.00
30/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 05-November-20			Bond Future	11.72	77.7451	11.7155	77.7451	92,086.00
30/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	2	0	2	0	950.00
30/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
30/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12306	12	12306	12	0.00
30/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12390	12	12390	12	0.00
30/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12557	12	12557	12	0.00
30/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12223	12	12223	12	0.00
30/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4830	5	4830	5	0.00
30/10/2020	R248 On 04-February-21			Bond Future	11.95	78.5045	11.9538	78.5045	19,206.00
30/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2194	2	2194	2	2,590.00
30/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	784	1	784	1	2,590.00
30/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	495	1	495	1	0.00
30/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	504	1	504	1	0.00
30/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	512	1	512	1	0.00
30/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10690	10	10690	10	0.00
30/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10828	11	10828	11	0.00
30/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10758	11	10758	11	0.00
30/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8918	9	8918	9	0.00
30/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5085	5	5085	5	0.00
30/10/2020	R248 On 06-May-21			Bond Future	12.18	74.9280	12.1837	74.9280	0.00
30/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	4979	5	4979	5	0.00
30/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5043	5	5043	5	0.00
30/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5011	5	5011	5	0.00
30/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4034	4	4034	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
30/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4008	4	4008	4	0.00
30/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4060	4	4060	4	0.00
30/10/2020	R248 On 05-August-21			Bond Future	12.43	75.7385	12.4292	75.7385	0.00
30/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4965	5	4965	5	0.00
30/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4995	5	4995	5	0.00
30/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4935	5	4935	5	0.00
30/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4477	4	4477	4	0.00
30/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4530	4	4530	4	0.00
30/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4504	4	4504	4	0.00
30/10/2020	R248 On 04-November-21			Bond Future	12.69	72.0857	12.6896	72.0857	0.00
30/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	768	1	768	1	0.00
30/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	876	1	876	1	0.00
30/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	822	1	822	1	0.00
30/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
30/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00