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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/10/2020 TO: 14/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	1386 On 28-February-31			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
14/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	2025 On 05-November-20			Bond Future	144.25	143.9351	144.2511	143.9351	3,863.00
14/10/2020	2025 On 04-February-21			Bond Future	144.20	143.8830	144.2007	143.8830	0.00
14/10/2020	2025 On 06-May-21			Bond Future	145.79	145.4720	145.7913	145.4720	0.00
14/10/2020	2025 On 05-August-21			Bond Future	145.90	145.5736	145.8959	145.5736	0.00
14/10/2020	2025 On 04-November-21			Bond Future	147.40	147.0727	147.3988	147.0727	0.00
14/10/2020	2029 On 05-November-20			Bond Future	100.07	99.9416	100.0697	99.9416	3,729.00
14/10/2020	2029 On 04-February-21			Bond Future	101.08	100.9521	101.0805	100.9521	1,206.00
14/10/2020	2029 On 06-May-21			Bond Future	101.06	100.9280	101.0566	100.9280	0.00
14/10/2020	2029 On 05-August-21			Bond Future	102.19	102.0599	102.1894	102.0599	0.00
14/10/2020	2029 On 04-November-21			Bond Future	102.09	101.9618	102.0930	101.9618	0.00
14/10/2020	2030 On 05-November-20			Bond Future	9.47	93.3415	93.2961	93.3415	91,809.00
14/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3179	3	3	3	0.00
14/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	133	0	0	0	3,000.00
14/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1612	2	2	2	0.00
14/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	8	0	0	0	1,000.00
14/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	298	0	0	0	1,000.00
14/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	919	1	1	1	0.00
14/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	74	0	0	0	3,000.00
14/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1791	2	2	2	0.00
14/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1577	2	2	2	0.00
14/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1222	1	1	1	0.00
14/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	944	1	1	1	0.00
14/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	0	0	3,000.00
14/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3508	4	4	4	0.00
14/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	970	1	1	1	0.00
14/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1754	2	2	2	0.00
14/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	139	0	0	0	14,160.00
14/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2596	3	3	3	0.00
14/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	588	1	1	1	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
14/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5540	6	6	6	0.00
14/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	9	0	0	0	14,160.00
14/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	25	0	0	0	9,414.00
14/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	287	0	0	0	9,414.00
14/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5034	5	5	5	0.00
14/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2831	3	3	3	0.00
14/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3696	4	4	4	0.00
14/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	49	0	0	0	3,000.00
14/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5588	6	6	6	0.00
14/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	723	1	1	1	2,500.00
14/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1359	1	1	1	0.00
14/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1096	1	1	1	2,500.00
14/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	72	0	0	0	2,000.00
14/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4414	4	4	4	0.00
14/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1959	2	2	2	0.00
14/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1422	1	1	1	0.00
14/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6627	7	7	7	0.00
14/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	394	0	0	0	14,160.00
14/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	210	0	0	0	1,000.00
14/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	703	1	1	1	5,500.00
14/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	827	1	1	1	3,000.00
14/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	263	0	0	0	2,500.00
14/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8262	8	8	8	0.00
14/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1390	1	1	1	0.00
14/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2783	3	3	3	0.00
14/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	806	1	1	1	3,000.00
14/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6751	7	7	7	0.00
14/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3749	4	4	4	0.00
14/10/2020	2030 On 04-February-21			Bond Future	9.69	90.2583	90.2115	90.2583	0.00
14/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	369	0	0	0	1,600.00
14/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	490	0	0	0	1,000.00
14/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1567	2	2	2	0.00
14/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1469	1	1	1	1,000.00

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14/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	482	0	0	0	800.00
14/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1547	2	2	2	0.00
14/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1628	2	2	2	1,600.00
14/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1527	2	2	2	0.00
14/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1027	1	1	1	800.00
14/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4459	4	4	4	0.00
14/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1704	2	2	2	1,800.00
14/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5762	6	6	6	0.00
14/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4687	5	5	5	0.00
14/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8224	8	8	8	0.00
14/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4535	4	5	4	0.00
14/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4573	5	5	5	0.00
14/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4386	4	4	4	0.00
14/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9100	9	9	9	0.00
14/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4497	4	4	4	0.00
14/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8171	8	8	8	0.00
14/10/2020	2030 On 06-May-21			Bond Future	9.91	91.2346	91.1861	91.2346	0.00
14/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6067	6	6	6	0.00
14/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1660	2	2	2	0.00
14/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9585	10	10	10	0.00
14/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	396	0	0	0	700.00
14/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3760	4	4	4	0.00
14/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3422	4	3	4	0.00
14/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9624	10	10	10	0.00
14/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1788	2	2	2	0.00
14/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9663	10	10	10	0.00
14/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	716	1	1	1	0.00
14/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5585	6	6	6	700.00
14/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11587	12	12	12	0.00
14/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3385	3	3	3	700.00
14/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	732	1	1	1	0.00
14/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5852	6	6	6	0.00
14/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	724	1	1	1	0.00

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14/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3085	3	3	3	0.00
14/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1795	2	2	2	0.00
14/10/2020	2030 On 05-August-21			Bond Future	10.16	88.2311	88.1816	88.2311	0.00
14/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9974	10	10	10	0.00
14/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4125	4	4	4	0.00
14/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1779	2	2	2	600.00
14/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4154	4	4	4	0.00
14/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1030	1	1	1	600.00
14/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4184	4	4	4	0.00
14/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2785	3	3	3	0.00
14/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5507	6	6	6	0.00
14/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7524	8	8	8	0.00
14/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2827	3	3	3	0.00
14/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	667	1	1	1	600.00
14/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2806	3	3	3	0.00
14/10/2020	2030 On 04-November-21			Bond Future	10.41	89.1180	89.0683	89.1180	0.00
14/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	987	1	1	1	0.00
14/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	889	1	1	1	0.00
14/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	938	1	1	1	0.00
14/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2032 On 05-November-20			Bond Future	10.48	86.2847	86.3006	86.2847	121,103.00
14/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	122	0	0	0	0.00
14/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3731	4	4	4	0.00
14/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3309	3	3	3	0.00
14/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	128	0	0	0	0.00
14/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	4	0	0	0	3,000.00
14/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	62	0	0	0	3,000.00
14/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	26	0	0	0	1,000.00
14/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	117	0	0	0	0.00
14/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	1	0	0	0	1,000.00

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14/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4547	5	5	5	0.00
14/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8599	9	9	9	0.00
14/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9747	10	10	10	0.00
14/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	280	0	0	0	1,000.00
14/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6442	6	6	6	0.00
14/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4432	4	4	4	0.00
14/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5382	5	5	5	0.00
14/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4490	5	4	5	0.00
14/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	360	0	0	0	3,000.00
14/10/2020	2032 On 04-February-21			Bond Future	10.72	87.1357	87.1509	87.1357	0.00
14/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	246	0	0	0	800.00
14/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	876	1	1	1	0.00
14/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	555	1	1	1	800.00
14/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	900	1	1	1	0.00
14/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3511	3	4	3	0.00
14/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	888	1	1	1	0.00
14/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7470	7	7	7	0.00
14/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7419	7	7	7	0.00
14/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9254	9	9	9	0.00
14/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2923	3	3	3	800.00
14/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7521	8	8	8	0.00
14/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12282	12	12	12	0.00
14/10/2020	2032 On 06-May-21			Bond Future	10.95	83.9324	83.9466	83.9324	0.00
14/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2298	2	2	2	736.00
14/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7781	8	8	8	0.00
14/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9442	10	9	10	0.00
14/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7816	8	8	8	0.00
14/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7746	8	8	8	0.00
14/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1739	2	2	2	0.00
14/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1709	2	2	2	0.00
14/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1724	2	2	2	0.00
14/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1144	1	1	1	736.00
14/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5847	6	6	6	0.00

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14/10/2020	2032 On 05-August-21			Bond Future	11.21	84.8543	84.8682	84.8543	0.00
14/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4314	4	4	4	0.00
14/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4285	4	4	4	0.00
14/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4343	4	4	4	0.00
14/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3520	4	4	4	0.00
14/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3496	4	3	4	0.00
14/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3473	4	3	4	0.00
14/10/2020	2032 On 04-November-21			Bond Future	11.48	81.5640	81.5784	81.5640	0.00
14/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1080	1	1	1	0.00
14/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1182	1	1	1	0.00
14/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1131	1	1	1	0.00
14/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2033 On 05-November-20			Bond Future	93.99	93.6149	93.9864	93.6149	10,329.00
14/10/2020	2033 On 04-February-21			Bond Future	94.94	94.5614	94.9358	94.5614	0.00
14/10/2020	2033 On 06-May-21			Bond Future	94.77	94.3906	94.7679	94.3906	0.00
14/10/2020	2033 On 05-August-21			Bond Future	95.83	95.4491	95.8302	95.4491	0.00
14/10/2020	2033 On 04-November-21			Bond Future	95.59	95.2088	95.5941	95.2088	0.00
14/10/2020	2037 On 05-November-20			Bond Future	11.54	80.2401	80.2580	80.2401	139,273.00
14/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	9	0	0	0	0.00
14/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	8	0	0	0	0.00
14/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	8	0	0	0	0.00
14/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8944	9	9	9	0.00
14/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8803	9	9	9	0.00
14/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8873	9	9	9	0.00
14/10/2020	2037 On 04-February-21			Bond Future	11.79	76.7774	76.7947	76.7774	0.00
14/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4142	4	4	4	300.00
14/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	244	0	0	0	72.00
14/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	636	1	1	1	0.00
14/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10725	11	11	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
14/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1350	1	1	1	0.00
14/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	711	1	1	1	0.00
14/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3921	4	4	4	0.00
14/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	645	1	1	1	0.00
14/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	845	1	1	1	240.00
14/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	654	1	1	1	0.00
14/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10172	10	10	10	0.00
14/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3269	3	3	3	240.00
14/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9059	9	9	9	0.00
14/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10293	10	10	10	0.00
14/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	609	1	1	1	300.00
14/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7107	7	7	7	72.00
14/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9813	10	10	10	72.00
14/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10232	10	10	10	0.00
14/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14383	14	14	14	0.00
14/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3089	3	3	3	0.00
14/10/2020	2037 On 06-May-21			Bond Future	12.03	77.6083	77.6247	77.6083	0.00
14/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5530	6	6	6	0.00
14/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5563	6	6	6	0.00
14/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5596	6	6	6	0.00
14/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3385	3	3	3	0.00
14/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3364	3	3	3	0.00
14/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3406	3	3	3	0.00
14/10/2020	2037 On 05-August-21			Bond Future	12.30	74.2051	74.2213	74.2051	0.00
14/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4212	4	4	4	0.00
14/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4240	4	4	4	0.00
14/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4268	4	4	4	0.00
14/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4436	5	4	5	0.00
14/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4383	5	4	5	0.00
14/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4409	5	4	5	0.00
14/10/2020	2037 On 04-November-21			Bond Future	12.57	74.9505	74.9672	74.9505	0.00
14/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1283	1	1	1	0.00
14/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1335	1	1	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
14/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1232	1	1	1	0.00
14/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2038 On 05-November-20			Bond Future	106.06	105.6399	106.0618	105.6399	9,452.00
14/10/2020	2038 On 04-February-21			Bond Future	105.44	105.0121	105.4373	105.0121	1,685.00
14/10/2020	2038 On 06-May-21			Bond Future	106.60	106.1720	106.6005	106.1720	0.00
14/10/2020	2038 On 05-August-21			Bond Future	106.07	105.6419	106.0748	105.6419	0.00
14/10/2020	2038 On 04-November-21			Bond Future	107.17	106.7295	107.1672	106.7295	0.00
14/10/2020	2040 On 05-November-20			Bond Future	11.70	82.0673	81.9898	82.0673	72,831.00
14/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
14/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	6	0	0	0	0.00
14/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	4	0	0	0	2,000.00
14/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
14/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	0	0	2,380.00
14/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	7	0	0	0	0.00
14/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	963	1	1	1	0.00
14/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	6	0	0	0	0.00
14/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	183	0	0	0	2,380.00
14/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1532	2	2	2	0.00
14/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16100	16	16	16	0.00
14/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12011	12	12	12	0.00
14/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9541	9	10	9	0.00
14/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2231	2	2	2	2,000.00
14/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9617	10	10	10	0.00
14/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1521	1	2	1	2,000.00
14/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4797	5	5	5	0.00
14/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10224	10	10	10	0.00
14/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9692	10	10	10	0.00
14/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14184	14	14	14	0.00
14/10/2020	2040 On 04-February-21			Bond Future	11.94	78.3723	78.2933	78.3723	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
14/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	356	0	0	0	800.00
14/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3092	3	3	3	0.00
14/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	605	1	1	1	0.00
14/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	125	0	0	0	500.00
14/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	467	0	0	0	500.00
14/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2616	3	3	3	0.00
14/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	596	1	1	1	0.00
14/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	146	0	0	0	800.00
14/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	613	1	1	1	0.00
14/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17776	18	18	18	0.00
14/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11025	11	11	11	0.00
14/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4957	5	5	5	500.00
14/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12103	12	12	12	0.00
14/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17126	17	17	17	0.00
14/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13303	13	13	13	0.00
14/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10894	11	11	11	0.00
14/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10960	11	11	11	0.00
14/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4356	4	4	4	800.00
14/10/2020	2040 On 06-May-21			Bond Future	12.19	79.2206	79.1396	79.2206	0.00
14/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5297	5	5	5	0.00
14/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5265	5	5	5	0.00
14/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5330	5	5	5	0.00
14/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3926	4	4	4	0.00
14/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3901	4	4	4	0.00
14/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3876	4	4	4	0.00
14/10/2020	2040 On 05-August-21			Bond Future	12.45	75.5847	75.5025	75.5847	0.00
14/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12502	13	13	13	0.00
14/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2155	2	2	2	900.00
14/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4514	5	5	5	0.00
14/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4573	5	5	5	0.00
14/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1356	2	1	2	900.00
14/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4544	5	5	5	0.00
14/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4371	4	4	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
14/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4398	4	4	4	0.00
14/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10109	10	10	10	0.00
14/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	875	1	1	1	900.00
14/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4426	4	4	4	0.00
14/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7611	8	8	8	0.00
14/10/2020	2040 On 04-November-21			Bond Future	12.72	76.3440	76.2612	76.3440	0.00
14/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1015	1	1	1	0.00
14/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	961	1	1	1	0.00
14/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	907	1	1	1	0.00
14/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2044 On 05-November-20			Bond Future	11.76	78.6048	78.5900	78.6048	47,251.00
14/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	5	0	0	0	0.00
14/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
14/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
14/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	587	1	1	1	0.00
14/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	6	0	0	0	0.00
14/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
14/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	681	1	1	1	0.00
14/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	188	0	0	0	0.00
14/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
14/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	6	0	0	0	0.00
14/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	0	0	525.00
14/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
14/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	288	0	0	0	0.00
14/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
14/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	0	0	1,815.00
14/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12444	12	12	12	0.00
14/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18252	18	18	18	0.00
14/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9839	10	10	10	0.00
14/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12282	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4165	4	4	4	1,815.00
14/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2814	3	3	3	1,815.00
14/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22639	23	23	23	0.00
14/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9762	10	10	10	0.00
14/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14931	15	15	15	0.00
14/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18704	19	19	19	0.00
14/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12932	13	13	13	0.00
14/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4822	5	5	5	525.00
14/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3050	3	3	3	300.00
14/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12850	13	13	13	0.00
14/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9915	10	10	10	0.00
14/10/2020	2044 On 04-February-21			Bond Future	12.00	75.0009	74.9851	75.0009	0.00
14/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	513	1	1	1	0.00
14/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	529	1	1	1	0.00
14/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	310	0	0	0	0.00
14/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1026	1	1	1	0.00
14/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	468	0	0	0	0.00
14/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	155	0	0	0	265.00
14/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	521	1	1	1	0.00
14/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12222	12	12	12	265.00
14/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17041	17	17	17	0.00
14/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8678	9	9	9	265.00
14/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11734	12	12	12	0.00
14/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11803	12	12	12	0.00
14/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14043	14	14	14	0.00
14/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11666	12	12	12	0.00
14/10/2020	2044 On 06-May-21			Bond Future	12.24	75.8127	75.7956	75.8127	0.00
14/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5204	5	5	5	0.00
14/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5172	5	5	5	0.00
14/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5364	5	5	5	0.00
14/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5141	5	5	5	0.00
14/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2224	2	2	2	3,100.00
14/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3580	4	4	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
14/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5613	6	6	6	3,100.00
14/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7773	8	8	8	0.00
14/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4009	4	4	4	0.00
14/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3860	4	4	4	3,100.00
14/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4035	4	4	4	0.00
14/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3984	4	4	4	0.00
14/10/2020	2044 On 05-August-21			Bond Future	12.50	72.2646	72.2470	72.2646	0.00
14/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4786	5	5	5	0.00
14/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4816	5	5	5	0.00
14/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4756	5	5	5	0.00
14/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4226	4	4	4	0.00
14/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4200	4	4	4	0.00
14/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4174	4	4	4	0.00
14/10/2020	2044 On 04-November-21			Bond Future	12.76	72.9904	72.9730	72.9904	0.00
14/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	723	1	1	1	0.00
14/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	830	1	1	1	0.00
14/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	777	1	1	1	0.00
14/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
14/10/2020	2046 On 05-November-20			Bond Future	93.75	93.6272	93.7518	93.6272	12,336.00
14/10/2020	2046 On 04-February-21			Bond Future	94.70	94.5740	94.6988	94.5740	3,975.00
14/10/2020	2046 On 06-May-21			Bond Future	93.95	93.8291	93.9540	93.8291	0.00
14/10/2020	2046 On 05-August-21			Bond Future	95.01	94.8815	95.0074	94.8815	0.00
14/10/2020	2046 On 04-November-21			Bond Future	94.18	94.0526	94.1802	94.0526	0.00
14/10/2020	2050 On 05-November-20			Bond Future	96.51	96.3844	96.5118	96.3844	11,373.00
14/10/2020	2050 On 04-February-21			Bond Future	95.60	95.4699	95.5979	95.4699	2,590.00
14/10/2020	2050 On 06-May-21			Bond Future	96.65	96.5245	96.6526	96.5245	0.00
14/10/2020	2050 On 05-August-21			Bond Future	95.81	95.6804	95.8093	95.6804	0.00
14/10/2020	2050 On 04-November-21			Bond Future	96.80	96.6653	96.7960	96.6653	0.00
14/10/2020	8607 On 21-December-26			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
14/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	AL37 On 05-November-20			Index Future	761.18	760.7720	761.1840	760.7720	0.00
14/10/2020	AL37 On 04-February-21			Index Future	768.68	768.2700	768.6840	768.2700	0.00
14/10/2020	AL37 On 06-May-21			Index Future	776.97	776.5580	776.9720	776.5580	0.00
14/10/2020	AL37 On 05-August-21			Index Future	785.41	784.9880	785.4050	784.9880	0.00
14/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
14/10/2020	AL7T On 05-November-20			Index Future	814.26	814.5640	814.2570	814.5640	0.00
14/10/2020	AL7T On 04-February-21			Index Future	822.28	822.5930	822.2800	822.5930	0.00
14/10/2020	AL7T On 06-May-21			Index Future	831.15	831.4660	831.1460	831.4660	0.00
14/10/2020	AL7T On 05-August-21			Index Future	840.17	840.4920	840.1670	840.4920	0.00
14/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
14/10/2020	ALBI On 05-November-20			Index Future	714.11	714.1410	714.1100	714.1410	226.00
14/10/2020	ALBI On 04-February-21			Index Future	721.15	721.1800	721.1470	721.1800	0.00
14/10/2020	ALBI On 06-May-21			Index Future	728.92	728.9590	728.9230	728.9590	0.00
14/10/2020	ALBI On 05-August-21			Index Future	736.83	736.8720	736.8340	736.8720	0.00
14/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
14/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C038 On 31-January-38			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
14/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C333 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
14/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2020	ES33 On 05-November-20			Bond Future	12.06	71.6109	71.7088	71.6109	350.00
14/10/2020	ES33 On 04-February-21			Bond Future	12.35	72.3172	72.4154	72.3172	0.00
14/10/2020	ES33 On 06-May-21			Bond Future	12.64	69.3238	69.4220	69.3238	0.00
14/10/2020	ES33 On 05-August-21			Bond Future	12.94	70.0853	70.1843	70.0853	0.00
14/10/2020	ES33 On 04-November-21			Bond Future	13.27	67.0166	67.1169	67.0166	0.00
14/10/2020	ES42 On 05-November-20			Bond Future	12.56	70.4146	70.3798	70.4146	4,789.00
14/10/2020	ES42 On 04-February-21			Bond Future	12.84	71.1091	71.0733	71.1091	0.00
14/10/2020	ES42 On 06-May-21			Bond Future	13.12	67.6192	67.5820	67.6192	0.00
14/10/2020	ES42 On 05-August-21			Bond Future	13.42	68.3623	68.3244	68.3623	0.00
14/10/2020	ES42 On 04-November-21			Bond Future	13.73	64.7925	64.7544	64.7925	0.00
14/10/2020	GOVI On 05-November-20			GOVI	705.44	705.5000	705.4370	705.5000	1,007.00
14/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	324130	32	32	32	0.00
14/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	323930	32	32	32	0.00
14/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	324030	32	32	32	0.00
14/10/2020	GOVI On 04-February-21			GOVI	712.39	712.4540	712.3880	712.4540	0.00
14/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	385520	38	39	38	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
14/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	385620	38	39	38	0.00
14/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	385720	39	39	39	0.00
14/10/2020	GOVI On 06-May-21			GOVI	720.07	720.1400	720.0690	720.1400	0.00
14/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	413990	41	41	41	0.00
14/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	413790	41	41	41	0.00
14/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	413890	41	41	41	0.00
14/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-August-21			GOVI	727.89	727.9570	727.8850	727.9570	0.00
14/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	87350	9	9	9	0.00
14/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	87450	9	9	9	0.00
14/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	87550	9	9	9	0.00
14/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
14/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
14/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
14/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2020	IGOV On 05-November-20			Index Future	257.20	256.9510	257.1970	256.9510	1,105.00
14/10/2020	IGOV On 04-February-21			Index Future	259.80	259.5470	259.7950	259.5470	0.00
14/10/2020	IGOV On 06-May-21			Index Future	262.66	262.4100	262.6600	262.4100	0.00
14/10/2020	IGOV On 05-August-21			Index Future	265.57	265.3210	265.5730	265.3210	0.00
14/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
14/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
14/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1500	92.1400	92.1500	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
14/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.21	90.2400	90.2100	90.2400	0.00
14/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.06	89.1000	89.0600	89.1000	0.00
14/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.21	90.2800	90.2100	90.2800	51.00
14/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.52	89.6100	89.5200	89.6100	0.00
14/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.51	89.6200	89.5100	89.6200	0.00
14/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.53	92.6600	92.5300	92.6600	0.00
14/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.95	93.1000	92.9500	93.1000	0.00
14/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.30	85.4700	85.3000	85.4700	0.00
14/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.85	91.0200	90.8500	91.0200	0.00
14/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.99	79.2400	78.9900	79.2400	0.00
14/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.62	75.8600	75.6200	75.8600	0.00
14/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.15	74.3900	74.1500	74.3900	0.00
14/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.32	76.5600	76.3200	76.5600	0.00
14/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.48	80.7300	80.4800	80.7300	0.00
14/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.09	79.3600	79.0900	79.3600	0.00
14/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.32	81.6000	81.3200	81.6000	0.00
14/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.29	87.5900	87.2900	87.5900	0.00
14/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.86	88.1600	87.8600	88.1600	0.00
14/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.04	81.3500	81.0400	81.3500	0.00
14/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.09	89.4000	89.0900	89.4000	0.00
14/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6450	96.6550	96.6450	0.00
14/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.6500	96.6700	96.6500	0.00
14/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7350	96.7850	96.7350	30,010.00
14/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.20	96.7500	96.8000	96.7500	0.00
14/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.17	96.7700	96.8300	96.7700	0.00
14/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.16	96.7750	96.8450	96.7750	0.00
14/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.19	96.7300	96.8100	96.7300	0.00
14/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.32	96.5750	96.6850	96.5750	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.43	96.4600	96.5750	96.4600	0.00
14/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.47	96.3100	96.5300	96.3100	0.00
14/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.92	96.0150	96.0850	96.0150	0.00
14/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.6700	95.7650	95.6700	0.00
14/10/2020	R023 On 05-November-20			Bond Future	4.48	108.5395	108.5925	108.5395	33,416.00
14/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6486	6	6	6	0.00
14/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6507	6	7	6	0.00
14/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6465	6	6	6	0.00
14/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 04-February-21			Bond Future	4.55	109.6101	109.6625	109.6101	0.00
14/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3489	3	3	3	0.00
14/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3528	3	4	3	0.00
14/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3509	3	4	3	0.00
14/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	2	0	0	0	0.00
14/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	2	0	0	0	0.00
14/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	2	0	0	0	0.00
14/10/2020	R023 On 06-May-21			Bond Future	4.58	106.8869	106.9384	106.8869	0.00
14/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5125	5	5	5	0.00
14/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5158	5	5	5	0.00
14/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5141	5	5	5	0.00
14/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 05-August-21			Bond Future	4.61	108.0604	108.1120	108.0604	0.00
14/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1324	1	1	1	0.00
14/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1312	1	1	1	0.00
14/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1300	1	1	1	0.00
14/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	259	0	0	0	0.00
14/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	262	0	0	0	0.00
14/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	256	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	R023 On 04-November-21			Bond Future	4.71	105.2418	105.2942	105.2418	0.00
14/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	242	0	0	0	0.00
14/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	255	0	0	0	0.00
14/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	267	0	0	0	0.00
14/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 05-November-20			Bond Future	11.25	84.8987	85.0113	84.8987	102,027.00
14/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	64	0	0	0	0.00
14/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	67	0	0	0	0.00
14/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	61	0	0	0	0.00
14/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6082	6	6	6	0.00
14/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6017	6	6	6	0.00
14/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5952	6	6	6	0.00
14/10/2020	R035 On 04-February-21			Bond Future	11.50	85.7361	85.8489	85.7361	0.00
14/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	721	1	1	1	0.00
14/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	644	1	1	1	0.00
14/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	635	1	1	1	0.00
14/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2511	2	3	2	0.00
14/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	626	1	1	1	0.00
14/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10003	10	10	10	0.00
14/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10064	10	10	10	0.00
14/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9466	10	9	10	650.00
14/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4722	5	5	5	650.00
14/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9943	10	10	10	0.00
14/10/2020	R035 On 06-May-21			Bond Future	11.75	82.1881	82.3010	82.1881	0.00
14/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6291	6	6	6	0.00
14/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3744	4	4	4	0.00
14/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7848	8	8	8	0.00
14/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6363	6	6	6	0.00
14/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1126	1	1	1	793.00
14/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6327	6	6	6	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
14/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1968	2	2	2	1,650.00
14/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3128	3	3	3	0.00
14/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5153	5	5	5	0.00
14/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5659	6	6	6	793.00
14/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7660	8	8	8	0.00
14/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3616	4	4	4	793.00
14/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2920	3	3	3	0.00
14/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4905	5	5	5	1,650.00
14/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2272	2	2	2	1,650.00
14/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2938	3	3	3	0.00
14/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10563	11	11	11	0.00
14/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2902	3	3	3	0.00
14/10/2020	R035 On 05-August-21			Bond Future	12.01	83.0907	83.2045	83.0907	0.00
14/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55003	55	55	55	0.00
14/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54886	55	55	55	0.00
14/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55120	55	55	55	0.00
14/10/2020	R035 On 04-November-21			Bond Future	12.29	79.4534	79.5687	79.4534	0.00
14/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1213	1	1	1	0.00
14/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1265	1	1	1	0.00
14/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1160	1	1	1	0.00
14/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 05-November-20			Bond Future	7.18	120.1454	120.2319	120.1454	85,968.00
14/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7586	7	8	7	0.00
14/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	428	0	0	0	1,200.00
14/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7537	7	8	7	0.00
14/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1941	2	2	2	80.00
14/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3507	3	4	3	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
14/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5999	6	6	6	0.00
14/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10489	10	10	10	0.00
14/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	27	0	0	0	80.00
14/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4298	4	4	4	1,200.00
14/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7487	7	7	7	0.00
14/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3767	4	4	4	0.00
14/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	261	0	0	0	0.00
14/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	55	0	0	0	0.00
14/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	3	0	0	0	0.00
14/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	24	0	0	0	0.00
14/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1419	1	1	1	0.00
14/10/2020	R186 On 04-February-21			Bond Future	7.36	116.0523	116.1384	116.0523	0.00
14/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4629	5	5	5	0.00
14/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4057	4	4	4	0.00
14/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4707	5	5	5	0.00
14/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4668	5	5	5	0.00
14/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	675	1	1	1	0.00
14/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	860	1	1	1	15,177.00
14/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	685	1	1	1	0.00
14/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	695	1	1	1	0.00
14/10/2020	R186 On 06-May-21			Bond Future	7.54	117.3067	117.3922	117.3067	0.00
14/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14526	14	15	14	0.00
14/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14485	14	14	14	0.00
14/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14445	14	14	14	0.00
14/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	21	0	0	0	0.00
14/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	21	0	0	0	0.00
14/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	20	0	0	0	0.00
14/10/2020	R186 On 05-August-21			Bond Future	7.73	113.3133	113.3991	113.3133	0.00
14/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5037	5	5	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
14/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5072	5	5	5	0.00
14/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5106	5	5	5	0.00
14/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1040	1	1	1	0.00
14/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1060	1	1	1	0.00
14/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1050	1	1	1	0.00
14/10/2020	R186 On 04-November-21			Bond Future	7.96	114.4527	114.5398	114.4527	0.00
14/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	667	1	1	1	0.00
14/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	624	1	1	1	0.00
14/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	580	0	1	0	0.00
14/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R197 On 05-November-20			Bond Future	315.25	314.9001	315.2531	314.9001	2,902.00
14/10/2020	R197 On 04-February-21			Bond Future	310.59	310.2373	310.5905	310.2373	0.00
14/10/2020	R197 On 06-May-21			Bond Future	314.02	313.6637	314.0167	313.6637	0.00
14/10/2020	R197 On 05-August-21			Bond Future	309.54	309.1816	309.5373	309.1816	0.00
14/10/2020	R197 On 04-November-21			Bond Future	312.72	312.3642	312.7246	312.3642	0.00
14/10/2020	R202 On 05-November-20			Bond Future	212.05	211.7655	212.0455	211.7655	6,003.00
14/10/2020	R202 On 04-February-21			Bond Future	210.02	209.7388	210.0196	209.7388	1,904.00
14/10/2020	R202 On 06-May-21			Bond Future	212.34	212.0550	212.3360	212.0550	0.00
14/10/2020	R202 On 05-August-21			Bond Future	210.47	210.1838	210.4671	210.1838	0.00
14/10/2020	R202 On 04-November-21			Bond Future	212.63	212.3478	212.6348	212.3478	0.00
14/10/2020	R208 On 05-November-20			Bond Future	3.42	101.9509	102.0258	101.9509	7,525.00
14/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	529	0	1	0	0.00
14/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	525	0	1	0	0.00
14/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	521	0	1	0	0.00
14/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R209 On 05-November-20			Bond Future	11.05	65.4786	65.5702	65.4786	27,888.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	39	0	0	0	0.00
14/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	43	0	0	0	0.00
14/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	41	0	0	0	0.00
14/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5956	6	6	6	0.00
14/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5897	6	6	6	0.00
14/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6015	6	6	6	0.00
14/10/2020	R209 On 04-February-21			Bond Future	11.26	66.1245	66.2163	66.1245	0.00
14/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	950	1	1	1	0.00
14/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	961	1	1	1	0.00
14/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	938	1	1	1	0.00
14/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7432	7	7	7	0.00
14/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7384	7	7	7	0.00
14/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7336	7	7	7	0.00
14/10/2020	R209 On 06-May-21			Bond Future	11.48	63.6988	63.7908	63.6988	2,975.00
14/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1390	1	1	1	5,825.00
14/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3256	3	3	3	0.00
14/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5972	6	6	6	0.00
14/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6036	6	6	6	0.00
14/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6067	6	6	6	0.00
14/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6004	6	6	6	0.00
14/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2367	2	2	2	0.00
14/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2338	2	2	2	0.00
14/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2323	2	2	2	8,150.00
14/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2352	2	2	2	0.00
14/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4419	4	4	4	8,150.00
14/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8072	8	8	8	0.00
14/10/2020	R209 On 05-August-21			Bond Future	11.70	64.3985	64.4912	64.3985	0.00
14/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4089	4	4	4	0.00
14/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4063	4	4	4	0.00
14/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4116	4	4	4	0.00
14/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3623	4	4	4	0.00
14/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3600	4	4	4	0.00
14/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3578	4	4	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
14/10/2020	R209 On 04-November-21			Bond Future	11.94	61.9071	62.0009	61.9071	0.00
14/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1181	1	1	1	0.00
14/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1088	1	1	1	0.00
14/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1135	1	1	1	0.00
14/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R210 On 05-November-20			Bond Future	187.28	187.0413	187.2780	187.0413	1,861.00
14/10/2020	R210 On 04-February-21			Bond Future	189.17	188.9326	189.1698	188.9326	644.00
14/10/2020	R210 On 06-May-21			Bond Future	188.54	188.3064	188.5437	188.3064	0.00
14/10/2020	R210 On 05-August-21			Bond Future	190.66	190.4182	190.6574	190.4182	0.00
14/10/2020	R210 On 04-November-21			Bond Future	189.88	189.6418	189.8841	189.6418	0.00
14/10/2020	R212 On 05-November-20			Bond Future	170.56	170.3191	170.5561	170.3191	6,889.00
14/10/2020	R212 On 04-February-21			Bond Future	169.98	169.7443	169.9819	169.7443	0.00
14/10/2020	R212 On 06-May-21			Bond Future	171.86	171.6192	171.8572	171.6192	0.00
14/10/2020	R212 On 05-August-21			Bond Future	171.45	171.2131	171.4530	171.2131	0.00
14/10/2020	R212 On 04-November-21			Bond Future	173.22	172.9759	173.2189	172.9759	0.00
14/10/2020	R213 On 05-November-20			Bond Future	9.95	82.5439	82.5845	82.5439	16,600.00
14/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	422	0	0	0	0.00
14/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	436	0	0	0	0.00
14/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	451	0	0	0	0.00
14/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2386	2	2	2	0.00
14/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2471	2	2	2	0.00
14/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2428	2	2	2	0.00
14/10/2020	R213 On 04-February-21			Bond Future	10.18	83.3580	83.3983	83.3580	0.00
14/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1231	1	1	1	0.00
14/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1215	1	1	1	0.00
14/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1200	1	1	1	0.00
14/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5550	6	6	6	0.00
14/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5592	6	6	6	0.00
14/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5509	6	6	6	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
14/10/2020	R213 On 06-May-21			Bond Future	10.40	80.7295	80.7691	80.7295	0.00
14/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8435	8	8	8	0.00
14/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8471	8	8	8	0.00
14/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8400	8	8	8	0.00
14/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1103	1	1	1	0.00
14/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1092	1	1	1	0.00
14/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1082	1	1	1	0.00
14/10/2020	R213 On 05-August-21			Bond Future	10.63	81.6159	81.6556	81.6159	0.00
14/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4150	4	4	4	0.00
14/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4122	4	4	4	0.00
14/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4094	4	4	4	0.00
14/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3024	3	3	3	0.00
14/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3045	3	3	3	0.00
14/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3002	3	3	3	0.00
14/10/2020	R213 On 04-November-21			Bond Future	10.89	78.9090	78.9494	78.9090	0.00
14/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1040	1	1	1	0.00
14/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1088	1	1	1	0.00
14/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	992	1	1	1	0.00
14/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R214 On 05-November-20			Bond Future	11.41	62.7738	62.7309	62.7738	17,463.00
14/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	26	0	0	0	0.00
14/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	28	0	0	0	0.00
14/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	25	0	0	0	0.00
14/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6835	7	7	7	0.00
14/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6773	7	7	7	0.00
14/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6711	7	7	7	0.00
14/10/2020	R214 On 04-February-21			Bond Future	11.63	63.3929	63.3490	63.3929	0.00
14/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	819	1	1	1	0.00
14/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	840	1	1	1	0.00
14/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	829	1	1	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
14/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8287	8	8	8	0.00
14/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8235	8	8	8	0.00
14/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8339	8	8	8	0.00
14/10/2020	R214 On 06-May-21			Bond Future	11.84	60.8009	60.7556	60.8009	0.00
14/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5104	5	5	5	0.00
14/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5075	5	5	5	0.00
14/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5045	5	5	5	0.00
14/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3037	3	3	3	0.00
14/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3055	3	3	3	0.00
14/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3020	3	3	3	0.00
14/10/2020	R214 On 05-August-21			Bond Future	12.07	61.4686	61.4226	61.4686	0.00
14/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3803	4	4	4	0.00
14/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3852	4	4	4	0.00
14/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3828	4	4	4	0.00
14/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4055	4	4	4	0.00
14/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4030	4	4	4	0.00
14/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4079	4	4	4	0.00
14/10/2020	R214 On 04-November-21			Bond Future	12.30	58.8109	58.7646	58.8109	0.00
14/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	819	1	1	1	0.00
14/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	773	1	1	1	0.00
14/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	727	1	1	1	0.00
14/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R248 On 05-November-20			Bond Future	11.72	77.5167	77.5010	77.5167	113,915.00
14/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	0	0	0.00
14/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	168	0	0	0	950.00
14/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	0	0	950.00
14/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	0	0	0.00
14/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	0	0	0.00
14/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12311	12	12	12	0.00
14/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12394	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12561	13	13	13	0.00
14/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12227	12	12	12	0.00
14/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4999	5	5	5	0.00
14/10/2020	R248 On 04-February-21			Bond Future	11.95	78.2813	78.2646	78.2813	0.00
14/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2421	2	2	2	2,590.00
14/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	938	1	1	1	2,590.00
14/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	618	1	1	1	0.00
14/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	627	1	1	1	0.00
14/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	637	1	1	1	0.00
14/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10811	11	11	11	0.00
14/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10947	11	11	11	0.00
14/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10879	11	11	11	0.00
14/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9069	9	9	9	0.00
14/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5309	5	5	5	0.00
14/10/2020	R248 On 06-May-21			Bond Future	12.18	74.7158	74.6980	74.7158	0.00
14/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5067	5	5	5	0.00
14/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5131	5	5	5	0.00
14/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5099	5	5	5	0.00
14/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4106	4	4	4	0.00
14/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4080	4	4	4	0.00
14/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4132	4	4	4	0.00
14/10/2020	R248 On 05-August-21			Bond Future	12.42	75.5365	75.5180	75.5365	0.00
14/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4732	5	5	5	0.00
14/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4762	5	5	5	0.00
14/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4701	5	5	5	0.00
14/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4216	4	4	4	0.00
14/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4269	4	4	4	0.00
14/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4242	4	4	4	0.00
14/10/2020	R248 On 04-November-21			Bond Future	12.68	71.8861	71.8678	71.8861	0.00
14/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	801	1	1	1	0.00
14/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	910	1	1	1	0.00
14/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	856	1	1	1	0.00
14/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00

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14/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
14/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00