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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2020 TO: 26/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	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
26/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	2025 On 05-November-20			Bond Future	144.76	144.6719	144.7579	144.6719	3,018.00
26/10/2020	2025 On 04-February-21			Bond Future	144.70	144.6148	144.7010	144.6148	2,610.00
26/10/2020	2025 On 06-May-21			Bond Future	146.28	146.1978	146.2843	146.1978	0.00
26/10/2020	2025 On 05-August-21			Bond Future	146.38	146.2955	146.3828	146.2955	0.00
26/10/2020	2025 On 04-November-21			Bond Future	147.89	147.7967	147.8850	147.7967	0.00
26/10/2020	2029 On 05-November-20			Bond Future	100.34	100.5289	100.3431	100.5289	1,106.00
26/10/2020	2029 On 04-February-21			Bond Future	101.35	101.5366	101.3486	101.5366	3,958.00
26/10/2020	2029 On 06-May-21			Bond Future	101.32	101.5092	101.3188	101.5092	0.00
26/10/2020	2029 On 05-August-21			Bond Future	102.45	102.6392	102.4464	102.6392	0.00
26/10/2020	2029 On 04-November-21			Bond Future	102.35	102.5433	102.3487	102.5433	0.00
26/10/2020	2030 On 05-November-20			Bond Future	9.29	94.2575	94.3293	94.2575	92,059.00
26/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3971	4	4	4	0.00
26/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	77	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2030	2	2	2	0.00
26/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	1	0	0	0	1,000.00
26/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	252	0	0	0	1,000.00
26/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1075	1	1	1	0.00
26/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	31	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1110	1	1	1	0.00
26/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2268	2	2	2	0.00
26/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1983	2	2	2	0.00
26/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1497	2	1	2	0.00
26/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4345	4	4	4	0.00
26/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1146	1	1	1	0.00
26/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2220	2	2	2	0.00
26/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	1	0	0	0	14,160.00
26/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	83	0	0	0	14,160.00
26/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3283	3	3	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
26/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	619	1	1	1	3,000.00
26/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6525	6	7	6	0.00
26/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	239	0	0	0	9,414.00
26/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5997	6	6	6	0.00
26/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	5	0	0	0	9,414.00
26/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1750	2	2	2	0.00
26/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	1	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4535	5	5	5	0.00
26/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2606	3	3	3	0.00
26/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	156	0	0	0	2,500.00
26/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	502	1	1	1	0.00
26/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	338	0	0	0	2,500.00
26/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3338	3	3	3	0.00
26/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	956	1	1	1	0.00
26/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	1	0	0	0	2,000.00
26/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5586	6	6	6	0.00
26/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	48	0	0	0	14,160.00
26/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	545	1	1	1	0.00
26/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	14	0	0	0	1,000.00
26/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	148	0	0	0	5,500.00
26/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	201	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	22	0	0	0	2,500.00
26/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7227	7	7	7	0.00
26/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	523	1	1	1	0.00
26/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1704	2	2	2	0.00
26/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	191	0	0	0	3,000.00
26/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5711	6	6	6	0.00
26/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2661	3	3	3	0.00
26/10/2020	2030 On 04-February-21			Bond Future	9.50	91.1751	91.2473	91.1751	12,484.00
26/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	397	0	0	0	1,600.00
26/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	534	1	1	1	1,000.00
26/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1805	2	2	2	0.00
26/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1693	2	2	2	1,000.00

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26/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	525	1	1	1	800.00
26/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1782	2	2	2	0.00
26/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1875	2	2	2	1,600.00
26/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1760	2	2	2	0.00
26/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1178	1	1	1	800.00
26/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5052	5	5	5	0.00
26/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1262	1	1	1	1,800.00
26/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4877	5	5	5	0.00
26/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3875	4	4	4	0.00
26/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7231	7	7	7	0.00
26/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3734	4	4	4	0.00
26/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3769	4	4	4	0.00
26/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3597	4	4	4	0.00
26/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8091	8	8	8	0.00
26/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3700	4	4	4	0.00
26/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7179	7	7	7	0.00
26/10/2020	2030 On 06-May-21			Bond Future	9.72	92.1523	92.2248	92.1523	0.00
26/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6791	7	7	7	0.00
26/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1957	2	2	2	0.00
26/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10424	10	10	10	0.00
26/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10464	10	10	10	0.00
26/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	461	0	0	0	700.00
26/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4295	4	4	4	0.00
26/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3922	4	4	4	0.00
26/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2105	2	2	2	0.00
26/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10505	10	11	10	0.00
26/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	519	1	1	1	0.00
26/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4864	5	5	5	700.00
26/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10613	11	11	11	0.00
26/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2845	3	3	3	700.00
26/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	532	1	1	1	0.00
26/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5111	5	5	5	0.00
26/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	525	1	1	1	0.00

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26/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2582	3	3	3	0.00
26/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1480	2	1	2	0.00
26/10/2020	2030 On 05-August-21			Bond Future	9.95	89.1512	89.2243	89.1512	0.00
26/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10816	11	11	11	0.00
26/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4675	5	5	5	0.00
26/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2089	2	2	2	600.00
26/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4708	5	5	5	0.00
26/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1183	1	1	1	600.00
26/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4740	5	5	5	0.00
26/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2298	2	2	2	0.00
26/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4774	5	5	5	0.00
26/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6634	7	7	7	0.00
26/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2334	2	2	2	0.00
26/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	466	0	0	0	600.00
26/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2317	2	2	2	0.00
26/10/2020	2030 On 04-November-21			Bond Future	10.20	90.0441	90.1180	90.0441	0.00
26/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	2037	2	2	2	0.00
26/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1939	2	2	2	0.00
26/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1988	2	2	2	0.00
26/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2032 On 05-November-20			Bond Future	10.28	87.3933	87.4687	87.3933	123,045.00
26/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	62	0	0	0	0.00
26/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4639	5	5	5	0.00
26/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	4149	4	4	4	0.00
26/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	66	0	0	0	0.00
26/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
26/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	21	0	0	0	3,000.00
26/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	5	0	0	0	1,000.00
26/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
26/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	58	0	0	0	0.00

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26/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3320	3	3	3	0.00
26/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7428	8	7	8	0.00
26/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	8578	9	9	9	0.00
26/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	19	0	0	0	1,000.00
26/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5253	5	5	5	0.00
26/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3202	3	3	3	0.00
26/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4172	4	4	4	0.00
26/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3261	3	3	3	0.00
26/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	32	0	0	0	3,000.00
26/10/2020	2032 On 04-February-21			Bond Future	10.51	88.2477	88.3234	88.2477	3,148.00
26/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	266	0	0	0	800.00
26/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	995	1	1	1	0.00
26/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	621	1	1	1	800.00
26/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1022	1	1	1	0.00
26/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3988	4	4	4	0.00
26/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1008	1	1	1	0.00
26/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6417	7	6	7	0.00
26/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6368	6	6	6	0.00
26/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8148	8	8	8	0.00
26/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2227	2	2	2	800.00
26/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6467	7	6	7	0.00
26/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11130	11	11	11	0.00
26/10/2020	2032 On 06-May-21			Bond Future	10.74	85.0478	85.1240	85.0478	0.00
26/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2735	3	3	3	736.00
26/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8602	9	9	9	0.00
26/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	10355	10	10	10	0.00
26/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8639	9	9	9	0.00
26/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8565	9	9	9	0.00
26/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1381	1	1	1	0.00
26/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1355	1	1	1	0.00
26/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1368	1	1	1	0.00
26/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	880	1	1	1	736.00
26/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5107	5	5	5	0.00

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26/10/2020	2032 On 05-August-21			Bond Future	10.99	85.9747	86.0517	85.9747	0.00
26/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4921	5	5	5	0.00
26/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4889	5	5	5	0.00
26/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4954	5	5	5	0.00
26/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	2941	3	3	3	0.00
26/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	2920	3	3	3	0.00
26/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	2901	3	3	3	0.00
26/10/2020	2032 On 04-November-21			Bond Future	11.25	82.6927	82.7706	82.6927	0.00
26/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	2272	2	2	2	0.00
26/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	2374	2	2	2	0.00
26/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	2323	2	2	2	0.00
26/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2033 On 05-November-20			Bond Future	94.55	94.3588	94.5493	94.3588	9,139.00
26/10/2020	2033 On 04-February-21			Bond Future	95.50	95.3048	95.4968	95.3048	1,643.00
26/10/2020	2033 On 06-May-21			Bond Future	95.33	95.1329	95.3266	95.1329	0.00
26/10/2020	2033 On 05-August-21			Bond Future	96.39	96.1918	96.3876	96.1918	0.00
26/10/2020	2033 On 04-November-21			Bond Future	96.15	95.9557	96.1536	95.9557	0.00
26/10/2020	2037 On 05-November-20			Bond Future	11.28	81.6906	81.8310	81.6906	80,805.00
26/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	7364	8	7	8	0.00
26/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	7222	7	7	7	0.00
26/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	7293	7	7	7	0.00
26/10/2020	2037 On 04-February-21			Bond Future	11.52	78.2351	78.3766	78.2351	49,905.00
26/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4892	5	5	5	300.00
26/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	290	0	0	0	72.00
26/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	12050	12	12	12	0.00
26/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1645	2	2	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
26/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	864	1	1	1	0.00
26/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	773	1	1	1	0.00
26/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4642	5	5	5	0.00
26/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	784	1	1	1	0.00
26/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1030	1	1	1	240.00
26/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	795	1	1	1	0.00
26/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	8731	9	9	9	0.00
26/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2407	3	2	3	240.00
26/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	7662	8	8	8	0.00
26/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	8848	9	9	9	0.00
26/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	352	0	0	0	300.00
26/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	5821	6	6	6	72.00
26/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	8385	9	8	9	72.00
26/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	8789	9	9	9	0.00
26/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	12847	13	13	13	0.00
26/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2257	2	2	2	0.00
26/10/2020	2037 On 06-May-21			Bond Future	11.76	79.0739	79.2165	79.0739	0.00
26/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	6449	6	6	6	0.00
26/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	6484	6	6	6	0.00
26/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6520	6	7	6	0.00
26/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	2714	3	3	3	0.00
26/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	2697	3	3	3	0.00
26/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	2732	3	3	3	0.00
26/10/2020	2037 On 05-August-21			Bond Future	12.01	75.6801	75.8242	75.6801	0.00
26/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4937	5	5	5	0.00
26/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4968	5	5	5	0.00
26/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4999	5	5	5	0.00
26/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	3558	4	4	4	0.00
26/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3511	4	4	4	0.00
26/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3534	4	4	4	0.00
26/10/2020	2037 On 04-November-21			Bond Future	12.27	76.4377	76.5833	76.4377	0.00
26/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	2899	3	3	3	0.00
26/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	2951	3	3	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
26/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	2848	3	3	3	0.00
26/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2038 On 05-November-20			Bond Future	105.40	105.3566	105.4033	105.3566	7,852.00
26/10/2020	2038 On 04-February-21			Bond Future	104.76	104.7169	104.7635	104.7169	3,294.00
26/10/2020	2038 On 06-May-21			Bond Future	105.91	105.8634	105.9101	105.8634	0.00
26/10/2020	2038 On 05-August-21			Bond Future	105.37	105.3211	105.3682	105.3211	0.00
26/10/2020	2038 On 04-November-21			Bond Future	106.45	106.4016	106.4492	106.4016	0.00
26/10/2020	2040 On 05-November-20			Bond Future	11.45	83.4631	83.5780	83.4631	64,098.00
26/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
26/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
26/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
26/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
26/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1197	1	1	1	0.00
26/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	1	0	0	0	0.00
26/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	136	0	0	0	2,380.00
26/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	2028	2	2	2	0.00
26/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	14511	15	15	15	0.00
26/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	10422	11	10	11	0.00
26/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	7947	8	8	8	0.00
26/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	877	1	1	1	2,000.00
26/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8023	8	8	8	0.00
26/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	430	1	0	1	2,000.00
26/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	3162	3	3	3	0.00
26/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	8632	9	9	9	0.00
26/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8099	8	8	8	0.00
26/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	12596	13	13	13	0.00
26/10/2020	2040 On 04-February-21			Bond Future	11.69	79.7747	79.8905	79.7747	32,495.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	436	0	0	0	800.00
26/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3698	4	4	4	0.00
26/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	744	1	1	1	0.00
26/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	149	0	0	0	500.00
26/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	574	1	1	1	500.00
26/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3149	3	3	3	0.00
26/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	733	1	1	1	0.00
26/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	175	0	0	0	800.00
26/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	755	1	1	1	0.00
26/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	16203	16	16	16	0.00
26/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	9566	10	10	10	0.00
26/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	3892	4	4	4	500.00
26/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	10613	11	11	11	0.00
26/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	15558	16	16	16	0.00
26/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	11785	12	12	12	0.00
26/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	9439	10	9	10	0.00
26/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	9502	10	10	10	0.00
26/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3365	3	3	3	800.00
26/10/2020	2040 On 06-May-21			Bond Future	11.92	80.6301	80.7467	80.6301	0.00
26/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	6184	6	6	6	0.00
26/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	6148	6	6	6	0.00
26/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	6219	6	6	6	0.00
26/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3202	3	3	3	0.00
26/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3181	3	3	3	0.00
26/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3159	3	3	3	0.00
26/10/2020	2040 On 05-August-21			Bond Future	12.18	77.0030	77.1207	77.0030	0.00
26/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13862	14	14	14	0.00
26/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2618	3	3	3	900.00
26/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5291	5	5	5	0.00
26/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5357	5	5	5	0.00
26/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1671	2	2	2	900.00
26/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5324	5	5	5	0.00
26/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3536	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
26/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3560	4	4	4	0.00
26/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	8805	9	9	9	0.00
26/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	617	1	1	1	900.00
26/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	3584	4	4	4	0.00
26/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	6457	7	6	7	0.00
26/10/2020	2040 On 04-November-21			Bond Future	12.43	77.7738	77.8928	77.7738	0.00
26/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	2647	3	3	3	0.00
26/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	2593	2	3	2	0.00
26/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	2539	2	3	2	0.00
26/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 05-November-20			Bond Future	11.56	79.9883	79.9068	79.9883	45,518.00
26/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	551	1	1	1	0.00
26/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
26/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	671	1	1	1	0.00
26/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
26/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	110	0	0	0	0.00
26/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
26/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
26/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
26/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
26/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	206	0	0	0	0.00
26/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
26/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11126	11	11	11	0.00
26/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	8517	8	9	8	0.00
26/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	16935	17	17	17	0.00
26/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	10964	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
26/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	2766	3	3	3	1,815.00
26/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	1486	2	1	2	1,815.00
26/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21322	21	21	21	0.00
26/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	8440	8	8	8	0.00
26/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17387	17	17	17	0.00
26/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	11615	12	12	12	0.00
26/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	13615	14	14	14	0.00
26/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	3427	3	3	3	525.00
26/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	11533	11	12	11	0.00
26/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	1697	2	2	2	300.00
26/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	8594	9	9	9	0.00
26/10/2020	2044 On 04-February-21			Bond Future	11.79	76.3911	76.3085	76.3911	4,538.00
26/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	584	1	1	1	0.00
26/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	603	1	1	1	0.00
26/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	348	0	0	0	0.00
26/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1185	1	1	1	0.00
26/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	531	1	1	1	0.00
26/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	170	0	0	0	265.00
26/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	594	1	1	1	0.00
26/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	10962	11	11	11	265.00
26/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	15732	16	16	16	0.00
26/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	7513	7	8	7	265.00
26/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	10483	10	10	10	0.00
26/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	10551	11	11	11	0.00
26/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	12757	13	13	13	0.00
26/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10416	10	10	10	0.00
26/10/2020	2044 On 06-May-21			Bond Future	12.02	77.2102	77.1264	77.2102	0.00
26/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5906	6	6	6	0.00
26/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5872	6	6	6	0.00
26/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	6079	6	6	6	0.00
26/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5838	6	6	6	0.00
26/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2618	3	3	3	3,100.00
26/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	4131	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
26/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	4835	5	5	5	3,100.00
26/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	6835	7	7	7	0.00
26/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3378	3	3	3	0.00
26/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3245	3	3	3	3,100.00
26/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3401	3	3	3	0.00
26/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3356	3	3	3	0.00
26/10/2020	2044 On 05-August-21			Bond Future	12.26	73.6710	73.5861	73.6710	0.00
26/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5416	5	5	5	0.00
26/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5449	6	5	6	0.00
26/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5383	5	5	5	0.00
26/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3514	4	4	4	0.00
26/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3490	3	3	3	0.00
26/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3467	3	3	3	0.00
26/10/2020	2044 On 04-November-21			Bond Future	12.51	74.4084	74.3227	74.4084	0.00
26/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	2073	2	2	2	0.00
26/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	2180	2	2	2	0.00
26/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	2127	2	2	2	0.00
26/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
26/10/2020	2046 On 05-November-20			Bond Future	92.84	93.3399	92.8371	93.3399	4,647.00
26/10/2020	2046 On 04-February-21			Bond Future	93.77	94.2756	93.7674	94.2756	11,776.00
26/10/2020	2046 On 06-May-21			Bond Future	93.00	93.5183	93.0043	93.5183	0.00
26/10/2020	2046 On 05-August-21			Bond Future	94.04	94.5594	94.0395	94.5594	0.00
26/10/2020	2046 On 04-November-21			Bond Future	93.20	93.7240	93.1988	93.7240	0.00
26/10/2020	2050 On 05-November-20			Bond Future	95.03	95.2455	95.0310	95.2455	6,680.00
26/10/2020	2050 On 04-February-21			Bond Future	94.09	94.3116	94.0945	94.3116	9,804.00
26/10/2020	2050 On 06-May-21			Bond Future	95.12	95.3439	95.1241	95.3439	0.00
26/10/2020	2050 On 05-August-21			Bond Future	94.26	94.4787	94.2562	94.4787	0.00
26/10/2020	2050 On 04-November-21			Bond Future	95.22	95.4479	95.2233	95.4479	0.00
26/10/2020	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
26/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	AL37 On 05-November-20			Index Future	762.70	763.8540	762.6990	763.8540	0.00
26/10/2020	AL37 On 04-February-21			Index Future	770.15	771.3220	770.1470	771.3220	0.00
26/10/2020	AL37 On 06-May-21			Index Future	778.38	779.5740	778.3760	779.5740	0.00
26/10/2020	AL37 On 05-August-21			Index Future	786.76	787.9740	786.7600	787.9740	0.00
26/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
26/10/2020	AL7T On 05-November-20			Index Future	824.27	823.4680	824.2730	823.4680	0.00
26/10/2020	AL7T On 04-February-21			Index Future	832.32	831.5190	832.3210	831.5190	0.00
26/10/2020	AL7T On 06-May-21			Index Future	841.22	840.4150	841.2150	840.4150	0.00
26/10/2020	AL7T On 05-August-21			Index Future	850.28	849.4710	850.2760	849.4710	0.00
26/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
26/10/2020	ALBI On 05-November-20			Index Future	722.58	722.3980	722.5800	722.3980	202.00
26/10/2020	ALBI On 04-February-21			Index Future	729.64	729.4600	729.6360	729.4600	181.00
26/10/2020	ALBI On 06-May-21			Index Future	737.43	737.2640	737.4320	737.2640	0.00
26/10/2020	ALBI On 05-August-21			Index Future	745.38	745.2080	745.3750	745.2080	0.00
26/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
26/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	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
26/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C303 On 28-February-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
26/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2020	ES33 On 05-November-20			Bond Future	11.77	73.0823	73.2281	73.0823	350.00
26/10/2020	ES33 On 04-February-21			Bond Future	12.05	73.7968	73.9437	73.7968	0.00
26/10/2020	ES33 On 06-May-21			Bond Future	12.32	70.8123	70.9604	70.8123	0.00
26/10/2020	ES33 On 05-August-21			Bond Future	12.61	71.5840	71.7337	71.5840	0.00
26/10/2020	ES33 On 04-November-21			Bond Future	12.92	68.5280	68.6793	68.5280	0.00
26/10/2020	ES42 On 05-November-20			Bond Future	12.38	71.4458	71.3774	71.4458	4,789.00
26/10/2020	ES42 On 04-February-21			Bond Future	12.65	72.1442	72.0749	72.1442	0.00
26/10/2020	ES42 On 06-May-21			Bond Future	12.93	68.6584	68.5880	68.6584	0.00
26/10/2020	ES42 On 05-August-21			Bond Future	13.21	69.4071	69.3359	69.4071	0.00
26/10/2020	ES42 On 04-November-21			Bond Future	13.52	65.8454	65.7735	65.8454	0.00
26/10/2020	GOVI On 05-November-20			GOVI	713.60	713.4480	713.6020	713.4480	254.00
26/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	242480	24	24	24	0.00
26/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	242280	24	24	24	0.00
26/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	242380	24	24	24	0.00
26/10/2020	GOVI On 04-February-21			GOVI	720.57	720.4230	720.5700	720.4230	941.00
26/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	303700	31	30	31	0.00
26/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	303800	31	30	31	0.00
26/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	303900	31	30	31	0.00
26/10/2020	GOVI On 06-May-21			GOVI	728.27	728.1300	728.2700	728.1300	0.00
26/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	496000	49	50	49	0.00
26/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	495800	49	50	49	0.00
26/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	495900	49	50	49	0.00
26/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-August-21			GOVI	736.11	735.9760	736.1140	735.9760	0.00
26/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	169640	17	17	17	0.00
26/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	169740	17	17	17	0.00
26/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	169840	17	17	17	0.00
26/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
26/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
26/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
26/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2020	IGOV On 05-November-20			Index Future	257.44	257.3140	257.4390	257.3140	464.00
26/10/2020	IGOV On 04-February-21			Index Future	260.02	259.8930	260.0170	259.8930	546.00
26/10/2020	IGOV On 06-May-21			Index Future	262.86	262.7370	262.8580	262.7370	0.00
26/10/2020	IGOV On 05-August-21			Index Future	265.75	265.6310	265.7520	265.6310	0.00
26/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
26/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	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
26/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.14	92.1400	92.1400	92.1400	0.00
26/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.21	90.2000	90.2100	90.2000	0.00
26/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.05	89.0400	89.0500	89.0400	0.00
26/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.21	90.1900	90.2100	90.1900	51.00
26/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.52	89.5000	89.5200	89.5000	0.00
26/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.52	89.4900	89.5200	89.4900	0.00
26/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.56	92.5300	92.5600	92.5300	0.00
26/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.99	92.9600	92.9900	92.9600	0.00
26/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.34	85.3100	85.3400	85.3100	0.00
26/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.89	90.8500	90.8900	90.8500	0.00
26/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.89	78.8700	78.8900	78.8700	0.00
26/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.51	75.4700	75.5100	75.4700	0.00
26/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.02	73.9700	74.0200	73.9700	0.00
26/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.17	76.1000	76.1700	76.1000	0.00
26/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.31	80.2400	80.3100	80.2400	0.00
26/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.88	78.8300	78.8800	78.8300	0.00
26/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.07	81.0400	81.0700	81.0400	0.00
26/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.01	87.0000	87.0100	87.0000	0.00
26/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.55	87.5400	87.5500	87.5400	0.00
26/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.71	80.6800	80.7100	80.6800	0.00
26/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.75	88.7100	88.7500	88.7100	0.00
26/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6750	96.6650	96.6750	0.00
26/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.23	96.7850	96.7750	96.7850	30,010.00
26/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.20	96.8100	96.8000	96.8100	0.00
26/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.16	96.8600	96.8400	96.8600	0.00
26/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.16	96.8550	96.8450	96.8550	0.00
26/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.14	96.8700	96.8600	96.8700	0.00
26/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.19	96.8200	96.8100	96.8200	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
26/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.29	96.7250	96.7150	96.7250	30,000.00
26/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.47	96.5400	96.5300	96.5400	0.00
26/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.57	96.4500	96.4300	96.4500	0.00
26/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.00	96.0100	96.0050	96.0100	0.00
26/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.31	95.6950	95.6950	95.6950	0.00
26/10/2020	R023 On 05-November-20			Bond Future	4.36	108.8287	108.8537	108.8287	33,026.00
26/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6747	7	7	7	0.00
26/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6768	7	7	7	0.00
26/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6726	7	7	7	0.00
26/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 04-February-21			Bond Future	4.43	109.8927	109.9175	109.8927	3,620.00
26/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3743	4	4	4	0.00
26/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3781	4	4	4	0.00
26/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3762	4	4	4	0.00
26/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	0	0	0.00
26/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	0	0	0.00
26/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	0	0	0.00
26/10/2020	R023 On 06-May-21			Bond Future	4.44	107.1620	107.1866	107.1620	0.00
26/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5373	5	5	5	0.00
26/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5406	5	5	5	0.00
26/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5389	5	5	5	0.00
26/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 05-August-21			Bond Future	4.45	108.3295	108.3542	108.3295	0.00
26/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1500	1	1	1	0.00
26/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1488	1	1	1	0.00
26/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1475	1	1	1	0.00
26/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	192	0	0	0	0.00
26/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	195	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
26/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	189	0	0	0	0.00
26/10/2020	R023 On 04-November-21			Bond Future	4.53	105.5098	105.5348	105.5098	0.00
26/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	482	0	0	0	0.00
26/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	495	0	0	0	0.00
26/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	508	0	1	0	0.00
26/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 05-November-20			Bond Future	11.01	86.4156	86.4958	86.4156	86,266.00
26/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	26	0	0	0	0.00
26/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	29	0	0	0	0.00
26/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	25	0	0	0	0.00
26/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	4561	5	5	5	0.00
26/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	4494	5	4	5	0.00
26/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	4428	5	4	5	0.00
26/10/2020	R035 On 04-February-21			Bond Future	11.26	87.2604	87.3410	87.2604	11,557.00
26/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	857	1	1	1	0.00
26/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	764	1	1	1	0.00
26/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	753	1	1	1	0.00
26/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2974	3	3	3	0.00
26/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	742	1	1	1	0.00
26/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	8629	9	9	9	0.00
26/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	8688	9	9	9	0.00
26/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8110	8	8	8	650.00
26/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	3692	4	4	4	650.00
26/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	8570	9	9	9	0.00
26/10/2020	R035 On 06-May-21			Bond Future	11.49	83.7206	83.8016	83.7206	0.00
26/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	7198	7	7	7	0.00
26/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4406	4	4	4	0.00
26/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8856	9	9	9	0.00
26/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	7276	7	7	7	0.00
26/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1387	1	1	1	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5966	6	6	6	0.00
26/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	7237	7	7	7	0.00
26/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2386	2	2	2	1,650.00
26/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3716	4	4	4	0.00
26/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	4747	5	5	5	793.00
26/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	2928	3	3	3	793.00
26/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	6577	7	7	7	0.00
26/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2329	2	2	2	0.00
26/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4066	4	4	4	1,650.00
26/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	1781	2	2	2	1,650.00
26/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2345	2	2	2	0.00
26/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9324	9	9	9	0.00
26/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2314	2	2	2	0.00
26/10/2020	R035 On 05-August-21			Bond Future	11.74	84.6329	84.7147	84.6329	0.00
26/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	53493	54	53	54	0.00
26/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	53376	53	53	53	0.00
26/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	53609	54	54	54	0.00
26/10/2020	R035 On 04-November-21			Bond Future	12.01	81.0083	81.0911	81.0083	0.00
26/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2735	3	3	3	0.00
26/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2788	3	3	3	0.00
26/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	2682	3	3	3	0.00
26/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20			Bond Future	7.14	120.6518	120.4457	120.6518	82,430.00
26/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7799	8	8	8	0.00
26/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	252	0	0	0	1,200.00
26/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7750	8	8	8	0.00
26/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1958	2	2	2	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3669	4	4	4	0.00
26/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6209	6	6	6	0.00
26/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10702	11	11	11	0.00
26/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	2	0	0	0	80.00
26/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4488	5	4	5	1,200.00
26/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7701	8	8	8	0.00
26/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	3	0	0	0	0.00
26/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3529	3	4	3	0.00
26/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	65	0	0	0	0.00
26/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	1	0	0	0	0.00
26/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1030	1	1	1	0.00
26/10/2020	R186 On 04-February-21			Bond Future	7.32	116.5533	116.3446	116.5533	4,187.00
26/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4716	5	5	5	0.00
26/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4127	4	4	4	0.00
26/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4796	5	5	5	0.00
26/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4756	5	5	5	0.00
26/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	558	1	1	1	0.00
26/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	724	1	1	1	15,177.00
26/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	566	1	1	1	0.00
26/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	575	1	1	1	0.00
26/10/2020	R186 On 06-May-21			Bond Future	7.50	117.8015	117.5901	117.8015	0.00
26/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14717	15	15	15	0.00
26/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14676	15	15	15	0.00
26/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14635	15	15	15	0.00
26/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	13	0	0	0	0.00
26/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	14	0	0	0	0.00
26/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	13	0	0	0	0.00
26/10/2020	R186 On 05-August-21			Bond Future	7.69	113.8038	113.5898	113.8038	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
26/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5135	5	5	5	0.00
26/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5168	5	5	5	0.00
26/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5200	5	5	5	0.00
26/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	944	1	1	1	0.00
26/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	967	1	1	1	0.00
26/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	955	1	1	1	0.00
26/10/2020	R186 On 04-November-21			Bond Future	7.92	114.9440	114.7280	114.9440	0.00
26/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	856	1	1	1	0.00
26/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	812	1	1	1	0.00
26/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	768	1	1	1	0.00
26/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R197 On 05-November-20			Bond Future	316.87	316.7539	316.8716	316.7539	2,899.00
26/10/2020	R197 On 04-February-21			Bond Future	312.20	312.0828	312.2002	312.0828	1,403.00
26/10/2020	R197 On 06-May-21			Bond Future	315.62	315.4989	315.6163	315.4989	0.00
26/10/2020	R197 On 05-August-21			Bond Future	311.13	311.0116	311.1299	311.0116	0.00
26/10/2020	R197 On 04-November-21			Bond Future	314.32	314.2019	314.3217	314.2019	0.00
26/10/2020	R202 On 05-November-20			Bond Future	213.17	213.0756	213.1691	213.0756	3,928.00
26/10/2020	R202 On 04-February-21			Bond Future	211.14	211.0440	211.1375	211.0440	7,370.00
26/10/2020	R202 On 06-May-21			Bond Future	213.45	213.3539	213.4476	213.3539	0.00
26/10/2020	R202 On 05-August-21			Bond Future	211.57	211.4799	211.5744	211.4799	0.00
26/10/2020	R202 On 04-November-21			Bond Future	213.75	213.6495	213.7453	213.6495	0.00
26/10/2020	R208 On 05-November-20			Bond Future	3.54	102.0056	101.9817	102.0056	7,525.00
26/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	485	1	0	1	0.00
26/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	481	1	0	1	0.00
26/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	477	1	0	1	0.00
26/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2020	R209 On 05-November-20			Bond Future	10.76	66.9966	67.1482	66.9966	12,198.00
26/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	16	0	0	0	0.00
26/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	19	0	0	0	0.00
26/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	18	0	0	0	0.00
26/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	4354	5	4	5	0.00
26/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	4295	4	4	4	0.00
26/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	4414	5	4	5	0.00
26/10/2020	R209 On 04-February-21			Bond Future	10.96	67.6515	67.8044	67.6515	15,888.00
26/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1186	1	1	1	0.00
26/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1201	1	1	1	0.00
26/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1171	1	1	1	0.00
26/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6077	6	6	6	0.00
26/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6032	6	6	6	0.00
26/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	5987	6	6	6	0.00
26/10/2020	R209 On 06-May-21			Bond Future	11.17	65.2359	65.3901	65.2359	2,975.00
26/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1754	2	2	2	5,825.00
26/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	4002	4	4	4	0.00
26/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	7065	7	7	7	0.00
26/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	7134	7	7	7	0.00
26/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	7169	7	7	7	0.00
26/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	7100	7	7	7	0.00
26/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	1861	2	2	2	0.00
26/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	1837	2	2	2	0.00
26/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	1825	2	2	2	8,150.00
26/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	1849	2	2	2	0.00
26/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3565	4	4	4	8,150.00
26/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	6837	7	7	7	0.00
26/10/2020	R209 On 05-August-21			Bond Future	11.38	65.9469	66.1026	65.9469	0.00
26/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4965	5	5	5	0.00
26/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4935	5	5	5	0.00
26/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4995	5	5	5	0.00
26/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	2883	3	3	3	0.00
26/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	2865	3	3	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
26/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	2846	3	3	3	0.00
26/10/2020	R209 On 04-November-21			Bond Future	11.61	63.4687	63.6261	63.4687	0.00
26/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2806	3	3	3	0.00
26/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	2713	3	3	3	0.00
26/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	2760	3	3	3	0.00
26/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R210 On 05-November-20			Bond Future	187.94	187.8613	187.9403	187.8613	1,542.00
26/10/2020	R210 On 04-February-21			Bond Future	189.82	189.7446	189.8237	189.7446	688.00
26/10/2020	R210 On 06-May-21			Bond Future	189.19	189.1091	189.1882	189.1091	0.00
26/10/2020	R210 On 05-August-21			Bond Future	191.29	191.2143	191.2940	191.2143	0.00
26/10/2020	R210 On 04-November-21			Bond Future	190.52	190.4391	190.5199	190.4391	0.00
26/10/2020	R212 On 05-November-20			Bond Future	171.13	171.0700	171.1275	171.0700	2,801.00
26/10/2020	R212 On 04-February-21			Bond Future	170.55	170.4880	170.5454	170.4880	6,750.00
26/10/2020	R212 On 06-May-21			Bond Future	172.41	172.3545	172.4117	172.3545	0.00
26/10/2020	R212 On 05-August-21			Bond Future	172.00	171.9424	172.0001	171.9424	0.00
26/10/2020	R212 On 04-November-21			Bond Future	173.76	173.7065	173.7649	173.7065	0.00
26/10/2020	R213 On 05-November-20			Bond Future	9.76	83.6338	83.6756	83.6338	8,284.00
26/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	409	0	0	0	0.00
26/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	427	1	0	1	0.00
26/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	446	1	0	1	0.00
26/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1290	1	1	1	0.00
26/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1367	1	1	1	0.00
26/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1328	1	1	1	0.00
26/10/2020	R213 On 04-February-21			Bond Future	9.98	84.4515	84.4933	84.4515	802.00
26/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1429	1	1	1	0.00
26/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1410	1	1	1	0.00
26/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1391	1	1	1	0.00
26/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4650	5	5	5	0.00
26/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4689	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
26/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4612	5	5	5	0.00
26/10/2020	R213 On 06-May-21			Bond Future	10.19	81.8266	81.8686	81.8266	0.00
26/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9261	9	9	9	0.00
26/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9298	9	9	9	0.00
26/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9224	9	9	9	0.00
26/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	827	1	1	1	0.00
26/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	819	1	1	1	0.00
26/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	810	1	1	1	0.00
26/10/2020	R213 On 05-August-21			Bond Future	10.41	82.7182	82.7605	82.7182	0.00
26/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4742	5	5	5	0.00
26/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4711	5	5	5	0.00
26/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4680	5	5	5	0.00
26/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2508	3	3	3	0.00
26/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2526	3	3	3	0.00
26/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2489	3	2	3	0.00
26/10/2020	R213 On 04-November-21			Bond Future	10.66	80.0195	80.0623	80.0195	0.00
26/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	2153	2	2	2	0.00
26/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	2201	2	2	2	0.00
26/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	2105	2	2	2	0.00
26/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R214 On 05-November-20			Bond Future	11.25	63.6881	63.6184	63.6881	16,310.00
26/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	3	0	0	0	0.00
26/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	3	0	0	0	0.00
26/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	3	0	0	0	0.00
26/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	5925	6	6	6	0.00
26/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	5862	6	6	6	0.00
26/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	5799	6	6	6	0.00
26/10/2020	R214 On 04-February-21			Bond Future	11.46	64.3107	64.2401	64.3107	5,714.00
26/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	873	1	1	1	0.00
26/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	896	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
26/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	884	1	1	1	0.00
26/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7451	7	7	7	0.00
26/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7400	7	7	7	0.00
26/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7502	7	8	7	0.00
26/10/2020	R214 On 06-May-21			Bond Future	11.67	61.7225	61.6507	61.7225	0.00
26/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5576	6	6	6	0.00
26/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5544	6	6	6	0.00
26/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5513	6	6	6	0.00
26/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2612	3	3	3	0.00
26/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2628	3	3	3	0.00
26/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2596	3	3	3	0.00
26/10/2020	R214 On 05-August-21			Bond Future	11.88	62.3951	62.3225	62.3951	0.00
26/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4198	4	4	4	0.00
26/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4225	4	4	4	0.00
26/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4251	4	4	4	0.00
26/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3552	4	4	4	0.00
26/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3529	4	4	4	0.00
26/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3574	4	4	4	0.00
26/10/2020	R214 On 04-November-21			Bond Future	12.11	59.7446	59.6713	59.7446	0.00
26/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1726	2	2	2	0.00
26/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1680	2	2	2	0.00
26/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1634	2	2	2	0.00
26/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 05-November-20			Bond Future	11.52	78.8234	78.7403	78.8234	108,046.00
26/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	87	0	0	0	950.00
26/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
26/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11071	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
26/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11154	11	11	11	0.00
26/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11321	11	11	11	0.00
26/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	10987	11	11	11	0.00
26/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	3679	4	4	4	0.00
26/10/2020	R248 On 04-February-21			Bond Future	11.75	79.5940	79.5098	79.5940	4,997.00
26/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2756	3	3	3	2,590.00
26/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1067	1	1	1	2,590.00
26/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	696	1	1	1	0.00
26/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	707	1	1	1	0.00
26/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	718	1	1	1	0.00
26/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	9647	10	10	10	0.00
26/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	9780	10	10	10	0.00
26/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	9714	10	10	10	0.00
26/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	7952	8	8	8	0.00
26/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4399	4	4	4	0.00
26/10/2020	R248 On 06-May-21			Bond Future	11.97	76.0351	75.9497	76.0351	0.00
26/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5783	6	6	6	0.00
26/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5854	6	6	6	0.00
26/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5818	6	6	6	0.00
26/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3574	4	4	4	0.00
26/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3551	4	4	4	0.00
26/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3596	4	4	4	0.00
26/10/2020	R248 On 05-August-21			Bond Future	12.21	76.8637	76.7773	76.8637	0.00
26/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5378	5	5	5	0.00
26/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5412	5	5	5	0.00
26/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5345	5	5	5	0.00
26/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3607	4	4	4	0.00
26/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3653	4	4	4	0.00
26/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3630	4	4	4	0.00
26/10/2020	R248 On 04-November-21			Bond Future	12.46	73.2242	73.1370	73.2242	0.00
26/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	2071	2	2	2	0.00
26/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	2179	2	2	2	0.00
26/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	2125	2	2	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
26/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
26/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00