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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	2025 On 05-November-20			Bond Future	144.12	144.4347	144.1170	144.4347	3,891.00
11/09/2020	2025 On 04-February-21			Bond Future	144.12	144.4405	144.1184	144.4405	0.00
11/09/2020	2025 On 06-May-21			Bond Future	145.69	146.0196	145.6934	146.0196	0.00
11/09/2020	2025 On 05-August-21			Bond Future	145.78	146.1110	145.7810	146.1110	0.00

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11/09/2020	2029 On 05-November-20			Bond Future	102.15	102.6650	102.1455	102.6650	5,004.00
11/09/2020	2029 On 04-February-21			Bond Future	103.22	103.7417	103.2160	103.7417	0.00
11/09/2020	2029 On 06-May-21			Bond Future	103.20	103.7361	103.2042	103.7361	0.00
11/09/2020	2029 On 05-August-21			Bond Future	104.35	104.8887	104.3508	104.8887	0.00
11/09/2020	2030 On 05-November-20			Bond Future	9.46	93.7385	9.4630	93.7385	92,820.00
11/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	3831	4	3831	4	0.00
11/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	650	1	650	1	3,000.00
11/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2434	3	2434	3	0.00
11/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	966	1	966	1	1,000.00
11/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	182	0	182	0	1,000.00
11/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1747	2	1747	2	0.00
11/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	493	1	493	1	3,000.00
11/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2401	3	2401	3	0.00
11/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2059	2	2059	2	0.00
11/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1774	2	1774	2	0.00
11/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	91	0	91	0	3,000.00
11/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4118	4	4118	4	0.00
11/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	1802	2	1802	2	0.00
11/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2566	3	2566	3	0.00
11/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	665	1	665	1	14,160.00
11/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3320	4	3320	4	0.00
11/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1369	2	1369	2	3,000.00
11/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	5919	6	5919	6	0.00
11/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	192	0	192	0	14,160.00
11/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	299	0	299	0	15,414.00
11/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	948	1	948	1	15,414.00
11/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5465	6	5465	6	0.00
11/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3464	3	3464	3	0.00
11/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	4193	4	4193	4	0.00
11/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	400	0	400	0	3,000.00
11/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5834	5	5834	5	0.00
11/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1507	1	1507	1	2,500.00
11/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	2162	2	2162	2	0.00

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11/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1905	2	1905	2	2,500.00
11/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	474	0	474	0	8,000.00
11/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4806	4	4806	4	0.00
11/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2712	2	2712	2	0.00
11/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2223	2	2223	2	0.00
11/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6782	6	6782	6	0.00
11/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	1090	1	1090	1	14,160.00
11/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	792	1	792	1	1,000.00
11/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2192	2	2192	2	0.00
11/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1624	1	1624	1	3,000.00
11/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	886	1	886	1	2,500.00
11/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	8324	8	8324	8	0.00
11/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3423	3	3423	3	0.00
11/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1600	1	1600	1	3,000.00
11/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6897	7	6897	7	0.00
11/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	4239	4	4239	4	0.00
11/09/2020	2030 On 04-February-21			Bond Future	9.68	90.6944	9.6788	90.6944	0.00
11/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	546	1	546	1	1,600.00
11/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	694	1	694	1	1,000.00
11/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	1929	2	1929	2	0.00
11/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1825	2	1825	2	1,000.00
11/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	685	1	685	1	800.00
11/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	1908	2	1908	2	0.00
11/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	1993	2	1993	2	1,600.00
11/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	1887	2	1887	2	0.00
11/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1342	1	1342	1	800.00
11/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	4856	5	4856	5	0.00
11/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	2038	2	2038	2	1,800.00
11/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	6013	6	6013	6	0.00
11/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4979	5	4979	5	0.00
11/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8363	8	8363	8	0.00
11/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4831	5	4831	5	0.00
11/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4868	5	4868	5	0.00

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11/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4687	4	4687	4	0.00
11/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	9212	9	9212	9	0.00
11/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4795	5	4795	5	0.00
11/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	8311	8	8311	8	0.00
11/09/2020	2030 On 06-May-21			Bond Future	9.90	91.6651	9.9026	91.6651	0.00
11/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6501	7	6501	7	0.00
11/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2039	2	2039	2	0.00
11/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	9849	10	9849	10	0.00
11/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	571	1	571	1	700.00
11/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4203	4	4203	4	0.00
11/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	9886	10	9886	10	0.00
11/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	3861	4	3861	4	0.00
11/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2179	2	2179	2	0.00
11/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	9924	10	9924	10	0.00
11/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	922	1	922	1	0.00
11/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5920	6	5920	6	700.00
11/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11706	11	11706	11	0.00
11/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3768	4	3768	4	700.00
11/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	940	1	940	1	0.00
11/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	6176	6	6176	6	0.00
11/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	931	1	931	1	0.00
11/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3474	3	3474	3	0.00
11/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2174	2	2174	2	0.00
11/09/2020	2030 On 05-August-21			Bond Future	10.15	88.6570	10.1462	88.6570	0.00
11/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5097	5	5097	5	0.00
11/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5127	5	5127	5	0.00
11/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5156	5	5156	5	0.00
11/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3710	4	3710	4	0.00
11/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3753	4	3753	4	0.00
11/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3732	4	3732	4	0.00
11/09/2020	2032 On 05-November-20			Bond Future	10.40	87.1662	10.4026	87.1662	119,908.00
11/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	803	1	803	1	0.00
11/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	4816	5	4816	5	0.00

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11/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4436	5	4436	5	0.00
11/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	819	1	819	1	0.00
11/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	172	0	172	0	3,000.00
11/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	585	1	585	1	3,000.00
11/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	395	0	395	0	1,000.00
11/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	109	0	109	0	1,000.00
11/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	787	1	787	1	0.00
11/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4779	4	4779	4	0.00
11/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	8329	8	8329	8	0.00
11/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9416	9	9416	9	0.00
11/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	925	1	925	1	1,000.00
11/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6372	6	6372	6	0.00
11/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4685	4	4685	4	0.00
11/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5467	5	5467	5	0.00
11/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4732	4	4732	4	0.00
11/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	1048	1	1048	1	3,000.00
11/09/2020	2032 On 04-February-21			Bond Future	10.63	88.0591	10.6332	88.0591	0.00
11/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	443	0	443	0	800.00
11/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1289	1	1289	1	0.00
11/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1321	1	1321	1	0.00
11/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	870	1	870	1	800.00
11/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4192	4	4192	4	0.00
11/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1305	1	1305	1	0.00
11/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7410	7	7410	7	0.00
11/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7363	7	7363	7	0.00
11/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	9093	9	9093	9	0.00
11/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	3128	3	3128	3	800.00
11/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7457	7	7457	7	0.00
11/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	12004	12	12004	12	0.00
11/09/2020	2032 On 06-May-21			Bond Future	10.87	84.8562	10.8693	84.8562	0.00
11/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	2905	3	2905	3	736.00
11/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8434	9	8434	9	0.00
11/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10079	10	10079	10	0.00

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11/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8469	9	8469	9	0.00
11/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8400	9	8400	9	0.00
11/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1920	2	1920	2	0.00
11/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1890	2	1890	2	0.00
11/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1905	2	1905	2	0.00
11/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1309	1	1309	1	736.00
11/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5982	6	5982	6	0.00
11/09/2020	2032 On 05-August-21			Bond Future	11.12	85.7795	11.1186	85.7795	0.00
11/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5619	6	5619	6	0.00
11/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5589	6	5589	6	0.00
11/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5649	6	5649	6	0.00
11/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4355	4	4355	4	0.00
11/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4332	4	4332	4	0.00
11/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4310	4	4310	4	0.00
11/09/2020	2033 On 05-November-20			Bond Future	95.89	96.6268	95.8919	96.6268	10,355.00
11/09/2020	2033 On 04-February-21			Bond Future	96.90	97.6401	96.8969	97.6401	0.00
11/09/2020	2033 On 06-May-21			Bond Future	96.74	97.4914	96.7396	97.4914	0.00
11/09/2020	2033 On 05-August-21			Bond Future	97.81	98.5747	97.8143	98.5747	0.00
11/09/2020	2037 On 05-November-20			Bond Future	11.38	81.6026	11.3846	81.6026	139,139.00
11/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	309	0	309	0	0.00
11/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	295	0	295	0	0.00
11/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	302	0	302	0	0.00
11/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	8296	8	8296	8	0.00
11/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	8168	8	8168	8	0.00
11/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	8232	8	8232	8	0.00
11/09/2020	2037 On 04-February-21			Bond Future	11.62	78.1841	11.6208	78.1841	0.00
11/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5215	5	5215	5	300.00
11/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	514	1	514	1	72.00
11/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1109	1	1109	1	0.00
11/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	11798	12	11798	12	0.00
11/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2093	2	2093	2	0.00
11/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1212	1	1212	1	0.00
11/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1122	1	1122	1	0.00

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11/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	4978	5	4978	5	0.00
11/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1395	2	1395	2	240.00
11/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1134	1	1134	1	0.00
11/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9677	9	9677	9	0.00
11/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3350	3	3350	3	240.00
11/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8634	8	8634	8	0.00
11/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	707	1	707	1	300.00
11/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6876	7	6876	7	72.00
11/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9340	9	9340	9	72.00
11/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9791	9	9791	9	0.00
11/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9734	9	9734	9	0.00
11/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13678	13	13678	13	0.00
11/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3188	3	3188	3	0.00
11/09/2020	2037 On 06-May-21			Bond Future	11.86	79.0211	11.8625	79.0211	0.00
11/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6615	7	6615	7	0.00
11/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6649	7	6649	7	0.00
11/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6684	7	6684	7	0.00
11/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3494	3	3494	3	0.00
11/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3475	3	3475	3	0.00
11/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3513	3	3513	3	0.00
11/09/2020	2037 On 05-August-21			Bond Future	12.12	75.6253	12.1228	75.6253	0.00
11/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	5869	6	5869	6	0.00
11/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	5899	6	5899	6	0.00
11/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	5929	6	5929	6	0.00
11/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	5113	5	5113	5	0.00
11/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	5064	5	5064	5	0.00
11/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	5088	5	5088	5	0.00
11/09/2020	2038 On 05-November-20			Bond Future	107.06	108.1782	107.0594	108.1782	10,927.00
11/09/2020	2038 On 04-February-21			Bond Future	106.48	107.6150	106.4836	107.6150	0.00
11/09/2020	2038 On 06-May-21			Bond Future	107.65	108.7917	107.6476	108.7917	0.00
11/09/2020	2038 On 05-August-21			Bond Future	107.12	108.2782	107.1213	108.2782	0.00
11/09/2020	2040 On 05-November-20			Bond Future	11.55	83.3430	11.5486	83.3430	72,600.00
11/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	66	0	66	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	290	0	290	0	0.00
11/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	246	0	246	0	2,000.00
11/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	33	0	33	0	2,000.00
11/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	139	0	139	0	2,380.00
11/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	297	0	297	0	0.00
11/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1253	1	1253	1	2,380.00
11/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3273	4	3273	4	0.00
11/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	303	0	303	0	0.00
11/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2594	3	2594	3	0.00
11/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2908	3	2908	3	2,000.00
11/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8952	9	8952	9	0.00
11/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	15177	15	15177	15	0.00
11/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	11194	11	11194	11	0.00
11/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8883	9	8883	9	0.00
11/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2308	2	2308	2	2,000.00
11/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4912	5	4912	5	0.00
11/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9511	9	9511	9	0.00
11/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	13295	13	13295	13	0.00
11/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	9021	9	9021	9	0.00
11/09/2020	2040 On 04-February-21			Bond Future	11.78	79.6920	11.7830	79.6920	0.00
11/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	764	1	764	1	800.00
11/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4194	4	4194	4	0.00
11/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1150	1	1150	1	0.00
11/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	343	0	343	0	500.00
11/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	386	0	386	0	800.00
11/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1163	1	1163	1	0.00
11/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1136	1	1136	1	0.00
11/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	942	1	942	1	500.00
11/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3680	4	3680	4	0.00
11/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	5025	5	5025	5	500.00
11/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10570	10	10570	10	0.00
11/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11583	11	11583	11	0.00
11/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16998	17	16998	17	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16370	16	16370	16	0.00
11/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12715	12	12715	12	0.00
11/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10448	10	10448	10	0.00
11/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10509	10	10509	10	0.00
11/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4463	4	4463	4	800.00
11/09/2020	2040 On 06-May-21			Bond Future	12.02	80.5452	12.0226	80.5452	0.00
11/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6360	7	6360	7	0.00
11/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6394	7	6394	7	0.00
11/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6325	7	6325	7	0.00
11/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3989	4	3989	4	0.00
11/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3966	4	3966	4	0.00
11/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3943	4	3943	4	0.00
11/09/2020	2040 On 05-August-21			Bond Future	12.28	76.9157	12.2807	76.9157	0.00
11/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6241	6	6241	6	0.00
11/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6303	7	6303	7	0.00
11/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6272	7	6272	7	0.00
11/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	5100	5	5100	5	0.00
11/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	5126	5	5126	5	0.00
11/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	5152	5	5152	5	0.00
11/09/2020	2044 On 05-November-20			Bond Future	11.62	79.8559	11.6247	79.8559	47,298.00
11/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	269	0	269	0	0.00
11/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	102	0	102	0	0.00
11/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2030	2	2030	2	0.00
11/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	51	0	51	0	1,815.00
11/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	281	0	281	0	0.00
11/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2171	2	2171	2	0.00
11/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	105	0	105	0	300.00
11/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	275	0	275	0	0.00
11/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	127	0	127	0	525.00
11/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	14	0	14	0	525.00
11/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1490	2	1490	2	0.00
11/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	2	0	2	0	1,815.00
11/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	120	0	120	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	12	0	12	0	300.00
11/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1243	1	1243	1	0.00
11/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11539	11	11539	11	0.00
11/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4499	4	4499	4	1,815.00
11/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3435	3	3435	3	1,815.00
11/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21773	21	21773	21	0.00
11/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	9169	9	9169	9	0.00
11/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11695	11	11695	11	0.00
11/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17398	17	17398	17	0.00
11/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	9240	9	9240	9	0.00
11/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17847	17	17847	17	0.00
11/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	12165	12	12165	12	0.00
11/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	14114	14	14114	14	0.00
11/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	5009	5	5009	5	525.00
11/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	12086	12	12086	12	0.00
11/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3624	3	3624	3	300.00
11/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	9311	9	9311	9	0.00
11/09/2020	2044 On 04-February-21			Bond Future	11.85	76.2943	11.8527	76.2943	0.00
11/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	992	1	992	1	0.00
11/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1016	1	1016	1	0.00
11/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	923	1	923	1	0.00
11/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	395	0	395	0	265.00
11/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1004	1	1004	1	0.00
11/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	672	1	672	1	0.00
11/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1725	2	1725	2	0.00
11/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11310	11	11310	11	0.00
11/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11769	11	11769	11	265.00
11/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16373	16	16373	16	0.00
11/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8470	8	8470	8	265.00
11/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11375	11	11375	11	0.00
11/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13497	13	13497	13	0.00
11/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	11245	11	11245	11	0.00
11/09/2020	2044 On 06-May-21			Bond Future	12.09	77.1112	12.0855	77.1112	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
11/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6225	6	6225	6	0.00
11/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6191	6	6191	6	0.00
11/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6157	6	6157	6	0.00
11/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	4119	4	4119	4	0.00
11/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4143	4	4143	4	0.00
11/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	4096	4	4096	4	0.00
11/09/2020	2044 On 05-August-21			Bond Future	12.34	73.5694	12.3361	73.5694	0.00
11/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6488	7	6488	7	0.00
11/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6519	7	6519	7	0.00
11/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6456	7	6456	7	0.00
11/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	5014	5	5014	5	0.00
11/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4990	5	4990	5	0.00
11/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4966	5	4966	5	0.00
11/09/2020	2046 On 05-November-20			Bond Future	94.80	96.0628	94.8005	96.0628	16,197.00
11/09/2020	2046 On 04-February-21			Bond Future	95.79	97.0703	95.7941	97.0703	0.00
11/09/2020	2046 On 06-May-21			Bond Future	95.05	96.3409	95.0501	96.3409	0.00
11/09/2020	2046 On 05-August-21			Bond Future	96.11	97.4114	96.1063	97.4114	0.00
11/09/2020	2050 On 05-November-20			Bond Future	97.24	98.1917	97.2407	98.1917	13,962.00
11/09/2020	2050 On 04-February-21			Bond Future	96.37	97.3306	96.3689	97.3306	0.00
11/09/2020	2050 On 06-May-21			Bond Future	97.42	98.3948	97.4222	98.3948	0.00
11/09/2020	2050 On 05-August-21			Bond Future	96.58	97.5596	96.5760	97.5596	0.00
11/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	AL37 On 05-November-20			Index Future	756.23	757.3030	756.2300	757.3030	0.00
11/09/2020	AL37 On 04-February-21			Index Future	763.97	765.0580	763.9690	765.0580	0.00
11/09/2020	AL37 On 06-May-21			Index Future	772.13	773.2360	772.1320	773.2360	0.00
11/09/2020	AL37 On 05-August-21			Index Future	780.44	781.5540	780.4370	781.5540	0.00
11/09/2020	AL7T On 05-November-20			Index Future	815.54	819.1940	815.5370	819.1940	0.00
11/09/2020	AL7T On 04-February-21			Index Future	823.88	827.5830	823.8830	827.5830	0.00
11/09/2020	AL7T On 06-May-21			Index Future	832.69	836.4290	832.6860	836.4290	0.00
11/09/2020	AL7T On 05-August-21			Index Future	841.64	845.4280	841.6430	845.4280	0.00
11/09/2020	ALBI On 05-November-20			Index Future	716.65	719.4150	716.6520	719.4150	209.00

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11/09/2020	ALBI On 04-February-21			Index Future	723.99	726.7820	723.9860	726.7820	0.00
11/09/2020	ALBI On 06-May-21			Index Future	731.72	734.5500	731.7220	734.5500	0.00
11/09/2020	ALBI On 05-August-21			Index Future	739.59	742.4530	739.5930	742.4530	0.00
11/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	CS23 On 25-January-23			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
11/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2020	ES33 On 05-November-20			Bond Future	12.01	72.3349	12.0109	72.3349	350.00
11/09/2020	ES33 On 04-February-21			Bond Future	12.29	73.0757	12.2942	73.0757	0.00
11/09/2020	ES33 On 06-May-21			Bond Future	12.58	70.0824	12.5794	70.0824	0.00
11/09/2020	ES33 On 05-August-21			Bond Future	12.88	70.8449	12.8813	70.8449	0.00
11/09/2020	ES42 On 05-November-20			Bond Future	12.44	71.4326	12.4410	71.4326	4,789.00
11/09/2020	ES42 On 04-February-21			Bond Future	12.71	72.1647	12.7063	72.1647	0.00
11/09/2020	ES42 On 06-May-21			Bond Future	12.98	68.6788	12.9838	68.6788	0.00
11/09/2020	ES42 On 05-August-21			Bond Future	13.27	69.4263	13.2698	69.4263	0.00
11/09/2020	GOVI On 05-November-20			GOVI	707.96	710.6780	707.9640	710.6780	1,008.00
11/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	298660	27	298660	27	0.00
11/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	298860	27	298860	27	0.00
11/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	298760	27	298760	27	0.00
11/09/2020	GOVI On 04-February-21			GOVI	715.21	717.9560	715.2090	717.9560	0.00
11/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	357310	33	357310	33	0.00
11/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	357410	33	357410	33	0.00
11/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	357510	33	357510	33	0.00
11/09/2020	GOVI On 06-May-21			GOVI	722.85	725.6300	722.8510	725.6300	0.00
11/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	441810	47	441810	47	0.00
11/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	441610	47	441610	47	0.00
11/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	441710	47	441710	47	0.00
11/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-August-21			GOVI	730.63	733.4370	730.6260	733.4370	0.00
11/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	114760	14	114760	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	114860	14	114860	14	0.00
11/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	114960	14	114960	14	0.00
11/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2020	IGOV On 05-November-20			Index Future	259.29	260.5910	259.2910	260.5910	1,203.00
11/09/2020	IGOV On 04-February-21			Index Future	262.01	263.3240	262.0080	263.3240	0.00
11/09/2020	IGOV On 06-May-21			Index Future	264.87	266.2020	264.8710	266.2020	0.00
11/09/2020	IGOV On 05-August-21			Index Future	267.78	269.1280	267.7830	269.1280	0.00
11/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
11/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9800	93.9700	93.9800	0.00
11/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1600	92.1500	92.1600	0.00
11/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.27	90.2700	90.2700	90.2700	0.00
11/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.19	89.1800	89.1900	89.1800	0.00
11/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.42	90.4000	90.4200	90.4000	51.00
11/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.81	89.7800	89.8100	89.7800	0.00
11/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.87	89.8300	89.8700	89.8300	0.00
11/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.98	92.9200	92.9800	92.9200	0.00
11/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.45	93.3800	93.4500	93.3800	0.00
11/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.82	85.7200	85.8200	85.7200	0.00
11/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.35	91.2300	91.3500	91.2300	0.00
11/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.60	79.3800	79.6000	79.3800	0.00
11/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.23	75.9900	76.2300	75.9900	0.00
11/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.74	74.5000	74.7400	74.5000	0.00
11/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.88	76.6300	76.8800	76.6300	0.00
11/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.00	80.7800	81.0000	80.7800	0.00
11/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.60	79.4000	79.6000	79.4000	0.00
11/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.79	81.6100	81.7900	81.6100	0.00
11/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.74	87.5600	87.7400	87.5600	0.00
11/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.30	88.0800	88.3000	88.0800	0.00
11/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.50	81.2100	81.5000	81.2100	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
11/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.51	89.1800	89.5100	89.1800	0.00
11/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	10,000.00
11/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.27	96.7350	3.2650	96.7350	0.00
11/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.26	96.7400	3.2600	96.7400	0.00
11/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7800	3.2200	96.7800	30,010.00
11/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.24	96.7600	3.2400	96.7600	0.00
11/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.26	96.7400	3.2600	96.7400	0.00
11/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.30	96.7150	3.2950	96.7150	0.00
11/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.44	96.5750	3.4350	96.5750	0.00
11/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.54	96.4600	3.5400	96.4600	30,000.00
11/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.73	96.2700	3.7300	96.2700	0.00
11/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.90	96.1050	3.8950	96.1050	0.00
11/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.13	95.8800	4.1300	95.8800	0.00
11/09/2020	R023 On 05-November-20			Bond Future	4.49	108.6820	4.4927	108.6820	34,474.00
11/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6457	7	6457	7	0.00
11/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6478	7	6478	7	0.00
11/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6436	7	6436	7	0.00
11/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R023 On 04-February-21			Bond Future	4.55	109.7950	4.5464	109.7950	0.00
11/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3510	4	3510	4	0.00
11/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3548	4	3548	4	0.00
11/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3529	4	3529	4	0.00
11/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	10	0	10	0	0.00
11/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	10	0	10	0	0.00
11/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	9	0	9	0	0.00
11/09/2020	R023 On 06-May-21			Bond Future	4.58	107.0618	4.5779	107.0618	0.00
11/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5127	5	5127	5	0.00
11/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5160	5	5160	5	0.00
11/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5143	5	5143	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
11/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
11/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
11/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
11/09/2020	R023 On 05-August-21			Bond Future	4.61	108.2263	4.6131	108.2263	0.00
11/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1355	1	1355	1	0.00
11/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1343	1	1343	1	0.00
11/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1332	1	1332	1	0.00
11/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	299	0	299	0	0.00
11/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	302	0	302	0	0.00
11/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	295	0	295	0	0.00
11/09/2020	R035 On 05-November-20			Bond Future	11.13	86.1804	11.1285	86.1804	106,275.00
11/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	712	1	712	1	0.00
11/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	727	1	727	1	0.00
11/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	697	1	697	1	0.00
11/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5965	6	5965	6	0.00
11/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5912	6	5912	6	0.00
11/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5859	6	5859	6	0.00
11/09/2020	R035 On 04-February-21			Bond Future	11.37	87.0629	11.3722	87.0629	0.00
11/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1214	1	1214	1	0.00
11/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1109	1	1109	1	0.00
11/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1096	1	1096	1	0.00
11/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3384	4	3384	4	0.00
11/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1083	1	1083	1	0.00
11/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9671	9	9671	9	0.00
11/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9729	9	9729	9	0.00
11/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	9166	9	9166	9	650.00
11/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4802	5	4802	5	650.00
11/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9614	9	9614	9	0.00
11/09/2020	R035 On 06-May-21			Bond Future	11.61	83.5197	11.6128	83.5197	0.00
11/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7264	8	7264	8	0.00
11/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7337	8	7337	8	0.00
11/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4594	5	4594	5	0.00
11/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	8736	9	8736	9	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
11/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1608	2	1608	2	793.00
11/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7300	8	7300	8	0.00
11/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2661	3	2661	3	1,650.00
11/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	3939	4	3939	4	0.00
11/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6090	6	6090	6	0.00
11/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3760	4	3760	4	793.00
11/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5678	5	5678	5	793.00
11/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7561	7	7561	7	0.00
11/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	3101	3	3101	3	0.00
11/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4962	5	4962	5	1,650.00
11/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2368	2	2368	2	1,650.00
11/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	10253	10	10253	10	0.00
11/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	3118	3	3118	3	0.00
11/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	3083	3	3083	3	0.00
11/09/2020	R035 On 05-August-21			Bond Future	11.87	84.4283	11.8700	84.4283	0.00
11/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
11/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	3	0	0.00
11/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
11/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	54212	54	54212	54	0.00
11/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	54096	54	54096	54	0.00
11/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	54329	54	54329	54	0.00
11/09/2020	R186 On 05-November-20			Bond Future	7.32	119.6553	7.3240	119.6553	89,509.00
11/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6897	7	6897	7	0.00
11/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	743	1	743	1	1,200.00
11/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6850	7	6850	7	0.00
11/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1985	2	1985	2	80.00
11/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6803	7	6803	7	0.00
11/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3896	4	3896	4	1,200.00
11/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	178	0	178	0	80.00
11/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3230	3	3230	3	3,500.00
11/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5408	6	5408	6	3,500.00
11/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9747	10	9747	10	0.00
11/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	161	0	161	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
11/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	527	0	527	0	0.00
11/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	7	0	7	0	3,500.00
11/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4667	5	4667	5	0.00
11/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1054	1	1054	1	0.00
11/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	62	0	62	0	0.00
11/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	370	0	370	0	0.00
11/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	64	0	64	0	0.00
11/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	60	0	60	0	0.00
11/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2483	2	2483	2	0.00
11/09/2020	R186 On 04-February-21			Bond Future	7.50	115.6017	7.5036	115.6017	0.00
11/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4346	4	4346	4	0.00
11/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4382	5	4382	5	0.00
11/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3823	4	3823	4	0.00
11/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4418	5	4418	5	0.00
11/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1110	1	1110	1	0.00
11/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1097	1	1097	1	0.00
11/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1338	1	1338	1	15,177.00
11/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1123	1	1123	1	0.00
11/09/2020	R186 On 06-May-21			Bond Future	7.69	116.8385	7.6909	116.8385	0.00
11/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13836	14	13836	14	0.00
11/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13796	14	13796	14	0.00
11/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13756	14	13756	14	0.00
11/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	62	0	62	0	0.00
11/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	63	0	63	0	0.00
11/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	61	0	61	0	0.00
11/09/2020	R186 On 05-August-21			Bond Future	7.90	112.8281	7.8956	112.8281	0.00
11/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5078	5	5078	5	0.00
11/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5109	5	5109	5	0.00
11/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5140	5	5140	5	0.00
11/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1824	2	1824	2	0.00
11/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1851	2	1851	2	0.00
11/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1837	2	1837	2	0.00
11/09/2020	R197 On 05-November-20			Bond Future	314.92	314.7933	314.9157	314.7933	2,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2020	R197 On 04-February-21			Bond Future	310.36	310.2388	310.3603	310.2388	0.00
11/09/2020	R197 On 06-May-21			Bond Future	313.75	313.6311	313.7525	313.6311	0.00
11/09/2020	R197 On 05-August-21			Bond Future	309.23	309.1092	309.2313	309.1092	0.00
11/09/2020	R202 On 05-November-20			Bond Future	215.61	217.0812	215.6113	217.0812	7,870.00
11/09/2020	R202 On 04-February-21			Bond Future	213.70	215.1851	213.6984	215.1851	0.00
11/09/2020	R202 On 06-May-21			Bond Future	216.03	217.5378	216.0339	217.5378	0.00
11/09/2020	R202 On 05-August-21			Bond Future	214.18	215.7021	214.1811	215.7021	0.00
11/09/2020	R208 On 05-November-20			Bond Future	3.70	101.9374	3.7018	101.9374	7,525.00
11/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	421	0	421	0	0.00
11/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	417	0	417	0	0.00
11/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	413	0	413	0	0.00
11/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
11/09/2020	R209 On 05-November-20			Bond Future	10.97	66.3730	10.9700	66.3730	28,041.00
11/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	430	1	430	1	0.00
11/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	449	1	449	1	0.00
11/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	440	1	440	1	0.00
11/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5943	6	5943	6	0.00
11/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5891	6	5891	6	0.00
11/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5994	6	5994	6	0.00
11/09/2020	R209 On 04-February-21			Bond Future	11.18	67.0528	11.1785	67.0528	0.00
11/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1324	1	1324	1	0.00
11/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1338	1	1338	1	0.00
11/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1309	1	1309	1	0.00
11/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7362	7	7362	7	0.00
11/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7317	7	7317	7	0.00
11/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7272	7	7272	7	0.00
11/09/2020	R209 On 06-May-21			Bond Future	11.39	64.6301	11.3903	64.6301	1,850.00
11/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1774	2	1774	2	3,750.00
11/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	3869	4	3869	4	0.00
11/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6680	7	6680	7	0.00
11/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	6744	7	6744	7	0.00

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11/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	6776	7	6776	7	0.00
11/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6712	7	6712	7	0.00
11/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2635	3	2635	3	0.00
11/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2607	2	2607	2	0.00
11/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2593	2	2593	2	4,000.00
11/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2621	3	2621	3	0.00
11/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4592	4	4592	4	4,000.00
11/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	8017	8	8017	8	0.00
11/09/2020	R209 On 05-August-21			Bond Future	11.61	65.3333	11.6116	65.3333	0.00
11/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5352	6	5352	6	0.00
11/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5325	6	5325	6	0.00
11/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5379	6	5379	6	0.00
11/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4447	4	4447	4	0.00
11/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4425	4	4425	4	0.00
11/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4404	4	4404	4	0.00
11/09/2020	R210 On 05-November-20			Bond Future	189.62	190.0024	189.6175	190.0024	2,264.00
11/09/2020	R210 On 04-February-21			Bond Future	191.60	191.9952	191.6049	191.9952	0.00
11/09/2020	R210 On 06-May-21			Bond Future	190.98	191.3793	190.9839	191.3793	0.00
11/09/2020	R210 On 05-August-21			Bond Future	193.11	193.5059	193.1058	193.5059	0.00
11/09/2020	R212 On 05-November-20			Bond Future	169.49	169.5074	169.4917	169.5074	6,967.00
11/09/2020	R212 On 04-February-21			Bond Future	168.97	168.9858	168.9687	168.9858	0.00
11/09/2020	R212 On 06-May-21			Bond Future	170.82	170.8335	170.8155	170.8335	0.00
11/09/2020	R212 On 05-August-21			Bond Future	170.38	170.3990	170.3805	170.3990	0.00
11/09/2020	R213 On 05-November-20			Bond Future	9.92	83.1472	9.9249	83.1472	16,458.00
11/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1227	1	1227	1	0.00
11/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1269	1	1269	1	0.00
11/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1248	1	1248	1	0.00
11/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	3116	3	3116	3	0.00
11/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	3044	3	3044	3	0.00
11/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	3080	3	3080	3	0.00
11/09/2020	R213 On 04-February-21			Bond Future	10.14	83.9987	10.1443	83.9987	0.00
11/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1598	2	1598	2	0.00
11/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1580	2	1580	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
11/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1562	2	1562	2	0.00
11/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5722	5	5722	5	0.00
11/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5762	5	5762	5	0.00
11/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5683	5	5683	5	0.00
11/09/2020	R213 On 06-May-21			Bond Future	10.36	81.3678	10.3614	81.3678	0.00
11/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	8827	9	8827	9	0.00
11/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	8862	9	8862	9	0.00
11/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	8793	9	8793	9	0.00
11/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1309	1	1309	1	0.00
11/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1297	1	1297	1	0.00
11/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1286	1	1286	1	0.00
11/09/2020	R213 On 05-August-21			Bond Future	10.59	82.2529	10.5943	82.2529	0.00
11/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5205	5	5205	5	0.00
11/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5176	5	5176	5	0.00
11/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5148	5	5148	5	0.00
11/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3897	4	3897	4	0.00
11/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3918	4	3918	4	0.00
11/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3876	4	3876	4	0.00
11/09/2020	R214 On 05-November-20			Bond Future	11.25	63.9548	11.2538	63.9548	19,028.00
11/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	430	1	430	1	0.00
11/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	439	1	439	1	0.00
11/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	421	0	421	0	0.00
11/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6375	6	6375	6	0.00
11/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6321	6	6321	6	0.00
11/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	6267	6	6267	6	0.00
11/09/2020	R214 On 04-February-21			Bond Future	11.46	64.6097	11.4628	64.6097	0.00
11/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1261	1	1261	1	0.00
11/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1288	1	1288	1	0.00
11/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1275	1	1275	1	0.00
11/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7844	8	7844	8	0.00
11/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7796	8	7796	8	0.00
11/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7893	8	7893	8	0.00
11/09/2020	R214 On 06-May-21			Bond Future	11.67	62.0237	11.6677	62.0237	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
11/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6100	6	6100	6	0.00
11/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6069	6	6069	6	0.00
11/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6038	6	6038	6	0.00
11/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3141	3	3141	3	0.00
11/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3157	3	3157	3	0.00
11/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3124	3	3124	3	0.00
11/09/2020	R214 On 05-August-21			Bond Future	11.89	62.6985	11.8851	62.6985	0.00
11/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5326	6	5326	6	0.00
11/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5353	6	5353	6	0.00
11/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5379	6	5379	6	0.00
11/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4685	5	4685	5	0.00
11/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4662	5	4662	5	0.00
11/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4707	5	4707	5	0.00
11/09/2020	R248 On 05-November-20			Bond Future	11.59	78.7634	11.5883	78.7634	112,233.00
11/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	135	0	135	0	0.00
11/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	121	0	121	0	950.00
11/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1195	1	1195	1	950.00
11/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	131	0	131	0	0.00
11/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	127	0	127	0	0.00
11/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11617	11	11617	11	0.00
11/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11697	11	11697	11	0.00
11/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11857	11	11857	11	0.00
11/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11538	11	11538	11	0.00
11/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	5204	5	5204	5	0.00
11/09/2020	R248 On 04-February-21			Bond Future	11.81	79.5700	11.8147	79.5700	0.00
11/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3437	4	3437	4	2,590.00
11/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1610	2	1610	2	2,590.00
11/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1165	1	1165	1	0.00
11/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1179	1	1179	1	0.00
11/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1193	1	1193	1	0.00
11/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10505	10	10505	10	0.00
11/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10633	10	10633	10	0.00
11/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10569	10	10569	10	0.00

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11/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8879	9	8879	9	0.00
11/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5464	5	5464	5	0.00
11/09/2020	R248 On 06-May-21			Bond Future	12.04	76.0097	12.0376	76.0097	0.00
11/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6039	6	6039	6	0.00
11/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6107	6	6107	6	0.00
11/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6073	6	6073	6	0.00
11/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4217	4	4217	4	0.00
11/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4193	4	4193	4	0.00
11/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4241	4	4241	4	0.00
11/09/2020	R248 On 05-August-21			Bond Future	12.28	76.8366	12.2752	76.8366	0.00
11/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6401	7	6401	7	0.00
11/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6433	7	6433	7	0.00
11/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6369	7	6369	7	0.00
11/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	5022	5	5022	5	0.00
11/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	5072	5	5072	5	0.00
11/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	5047	5	5047	5	0.00