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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	2025 On 04-February-21			Bond Future	147.62	147.5034	147.6223	147.5034	5,637.00
07/12/2020	2025 On 06-May-21			Bond Future	149.20	149.0798	149.1994	149.0798	0.00
07/12/2020	2025 On 05-August-21			Bond Future	149.33	149.2095	149.3302	149.2095	0.00
07/12/2020	2025 On 04-November-21			Bond Future	150.99	150.8684	150.9903	150.8684	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
07/12/2020	2029 On 04-February-21			Bond Future	103.81	103.4194	103.8129	103.4194	2,232.00
07/12/2020	2029 On 06-May-21			Bond Future	103.78	103.3842	103.7816	103.3842	0.00
07/12/2020	2029 On 05-August-21			Bond Future	104.94	104.5367	104.9384	104.5367	0.00
07/12/2020	2029 On 04-November-21			Bond Future	104.95	104.5474	104.9534	104.5474	0.00
07/12/2020	2030 On 04-February-21			Bond Future	9.06	93.5121	9.0572	93.5121	111,089.00
07/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2152	2	2152	2	0.00
07/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2598	2	2598	2	0.00
07/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2781	3	2781	3	0.00
07/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	262	0	262	0	1,600.00
07/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1270	1	1270	1	800.00
07/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6552	6	6552	6	0.00
07/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	416	0	416	0	1,000.00
07/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2120	2	2120	2	0.00
07/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2088	2	2088	2	0.00
07/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2251	2	2251	2	1,600.00
07/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	1993	2	1993	2	1,000.00
07/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	406	0	406	0	800.00
07/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4566	5	4566	5	0.00
07/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1630	2	1630	2	0.00
07/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1552	2	1552	2	0.00
07/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5410	6	5410	6	0.00
07/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1428	2	1428	2	0.00
07/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1526	2	1526	2	0.00
07/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2423	3	2423	3	0.00
07/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	216	0	216	0	1,800.00
07/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4516	5	4516	5	0.00
07/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1102	1	1102	1	2,000.00
07/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1203	1	1203	1	4,000.00
07/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1501	2	1501	2	0.00
07/12/2020	2030 On 06-May-21			Bond Future	9.26	94.4890	9.2574	94.4890	0.00
07/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1600	2	1600	2	300.00
07/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2701	3	2701	3	0.00
07/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8386	8	8386	8	0.00

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07/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12645	12	12645	12	0.00
07/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2844	3	2844	3	300.00
07/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	476	0	476	0	700.00
07/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5528	5	5528	5	0.00
07/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2508	2	2508	2	0.00
07/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5058	5	5058	5	0.00
07/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12556	12	12556	12	0.00
07/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9288	9	9288	9	0.00
07/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12601	12	12601	12	0.00
07/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	114	0	114	0	0.00
07/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	388	0	388	0	300.00
07/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2773	3	2773	3	0.00
07/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	116	0	116	0	0.00
07/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1267	1	1267	1	0.00
07/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3114	3	3114	3	0.00
07/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	112	0	112	0	0.00
07/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	528	1	528	1	0.00
07/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2911	3	2911	3	700.00
07/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8080	8	8080	8	0.00
07/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1434	2	1434	2	700.00
07/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4389	5	4389	5	0.00
07/12/2020	2030 On 05-August-21			Bond Future	9.47	91.5144	9.4699	91.5144	0.00
07/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	1967	2	1967	2	600.00
07/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6505	6	6505	6	0.00
07/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13134	13	13134	13	0.00
07/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3199	3	3199	3	600.00
07/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6428	6	6428	6	0.00
07/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6466	6	6466	6	0.00
07/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1498	2	1498	2	0.00
07/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1510	2	1510	2	0.00
07/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	208	0	208	0	600.00
07/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1486	2	1486	2	0.00
07/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3307	3	3307	3	0.00

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07/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4842	5	4842	5	0.00
07/12/2020	2030 On 04-November-21			Bond Future	9.68	92.5116	9.6783	92.5116	0.00
07/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1734	2	1734	2	300.00
07/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9690	9	9690	9	0.00
07/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6698	7	6698	7	0.00
07/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6770	7	6770	7	0.00
07/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1064	1	1064	1	300.00
07/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6734	7	6734	7	0.00
07/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2063	2	2063	2	0.00
07/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6661	7	6661	7	0.00
07/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1030	1	1030	1	300.00
07/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2076	2	2076	2	0.00
07/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8850	9	8850	9	0.00
07/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2049	2	2049	2	0.00
07/12/2020	2032 On 04-February-21			Bond Future	10.07	90.6594	10.0693	90.6594	117,675.00
07/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	945	1	945	1	0.00
07/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	105	0	105	0	800.00
07/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	925	1	925	1	0.00
07/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	438	0	438	0	800.00
07/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5048	5	5048	5	0.00
07/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	965	1	965	1	0.00
07/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3680	4	3680	4	0.00
07/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5335	6	5335	6	0.00
07/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	658	1	658	1	800.00
07/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	3768	4	3768	4	0.00
07/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8339	9	8339	9	0.00
07/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	3724	4	3724	4	0.00
07/12/2020	2032 On 06-May-21			Bond Future	10.29	87.4617	10.2852	87.4617	0.00
07/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3347	3	3347	3	736.00
07/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10332	10	10332	10	0.00
07/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10288	10	10288	10	0.00
07/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12352	12	12352	12	0.00
07/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10375	10	10375	10	0.00

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07/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	457	1	457	1	0.00
07/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	469	1	469	1	0.00
07/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	463	1	463	1	0.00
07/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	242	0	242	0	736.00
07/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	3084	3	3084	3	0.00
07/12/2020	2032 On 05-August-21			Bond Future	10.51	88.4161	10.5084	88.4161	0.00
07/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6630	6	6630	6	0.00
07/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6669	6	6669	6	0.00
07/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6707	7	6707	7	0.00
07/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1989	2	1989	2	0.00
07/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	2004	2	2004	2	0.00
07/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2018	2	2018	2	0.00
07/12/2020	2032 On 04-November-21			Bond Future	10.74	85.2343	10.7373	85.2343	0.00
07/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1355	1	1355	1	700.00
07/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11466	11	11466	11	0.00
07/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7560	7	7560	7	0.00
07/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2124	2	2124	2	700.00
07/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7487	7	7487	7	0.00
07/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7523	7	7523	7	0.00
07/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2419	3	2419	3	0.00
07/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2448	3	2448	3	0.00
07/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9621	10	9621	10	0.00
07/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	1014	1	1014	1	700.00
07/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2433	3	2433	3	0.00
07/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7333	8	7333	8	0.00
07/12/2020	2033 On 04-February-21			Bond Future	98.40	97.4728	98.3987	97.4728	7,717.00
07/12/2020	2033 On 06-May-21			Bond Future	98.23	97.2976	98.2332	97.2976	0.00
07/12/2020	2033 On 05-August-21			Bond Future	99.33	98.3822	99.3280	98.3822	0.00
07/12/2020	2033 On 04-November-21			Bond Future	99.21	98.2502	99.2065	98.2502	0.00
07/12/2020	2037 On 04-February-21			Bond Future	11.06	80.7846	11.0626	80.7846	133,401.00
07/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	530	0	530	0	0.00
07/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	6061	6	6061	6	300.00
07/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	99	0	99	0	72.00

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07/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	816	1	816	1	240.00
07/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	517	0	517	0	0.00
07/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	505	0	505	0	0.00
07/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	14524	14	14524	14	0.00
07/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1660	2	1660	2	0.00
07/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	611	1	611	1	0.00
07/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	5729	5	5729	5	0.00
07/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	5319	6	5319	6	72.00
07/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	3023	3	3023	3	72.00
07/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	13	0	13	0	300.00
07/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	5767	6	5767	6	0.00
07/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	5710	6	5710	6	0.00
07/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	9843	10	9843	10	0.00
07/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	682	1	682	1	240.00
07/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	4635	5	4635	5	0.00
07/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	5653	6	5653	6	0.00
07/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	614	1	614	1	0.00
07/12/2020	2037 On 06-May-21			Bond Future	11.28	81.6286	11.2842	81.6286	0.00
07/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	8009	8	8009	8	0.00
07/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	7930	8	7930	8	0.00
07/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	7970	8	7970	8	0.00
07/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1365	1	1365	1	0.00
07/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1394	2	1394	2	0.00
07/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1379	2	1379	2	0.00
07/12/2020	2037 On 05-August-21			Bond Future	11.52	78.2635	11.5185	78.2635	0.00
07/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	6826	7	6826	7	0.00
07/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	6865	7	6865	7	0.00
07/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	6903	7	6903	7	0.00
07/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2579	3	2579	3	0.00
07/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2595	3	2595	3	0.00
07/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2562	3	2562	3	0.00
07/12/2020	2037 On 04-November-21			Bond Future	11.75	79.1165	11.7452	79.1165	0.00
07/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8513	8	8513	8	0.00

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07/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8546	8	8546	8	0.00
07/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8579	8	8579	8	0.00
07/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2696	3	2696	3	0.00
07/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2678	3	2678	3	0.00
07/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2714	3	2714	3	0.00
07/12/2020	2038 On 04-February-21			Bond Future	109.71	108.9636	109.7066	108.9636	7,655.00
07/12/2020	2038 On 06-May-21			Bond Future	110.88	110.1282	110.8788	110.1282	0.00
07/12/2020	2038 On 05-August-21			Bond Future	110.39	109.6322	110.3910	109.6322	0.00
07/12/2020	2038 On 04-November-21			Bond Future	111.62	110.8513	111.6185	110.8513	0.00
07/12/2020	2040 On 04-February-21			Bond Future	11.22	82.5940	11.2209	82.5940	78,984.00
07/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	475	0	475	0	0.00
07/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	463	0	463	0	0.00
07/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	295	0	295	0	500.00
07/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	3769	4	3769	4	0.00
07/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	185	0	185	0	800.00
07/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4524	4	4524	4	0.00
07/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	488	0	488	0	0.00
07/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	27	0	27	0	500.00
07/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	36	0	36	0	800.00
07/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	8506	9	8506	9	0.00
07/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	12390	13	12390	13	0.00
07/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	6142	6	6142	6	0.00
07/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	13052	13	13052	13	0.00
07/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	1162	1	1162	1	800.00
07/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1483	2	1483	2	500.00
07/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	6266	7	6266	7	0.00
07/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	7305	8	7305	8	0.00
07/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	6204	7	6204	7	0.00
07/12/2020	2040 On 06-May-21			Bond Future	11.44	83.4569	11.4397	83.4569	0.00
07/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	11779	12	11779	12	0.00
07/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	7667	7	7667	7	0.00
07/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	7711	8	7711	8	0.00
07/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2025	2	2025	2	300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4283	4	4283	4	300.00
07/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	7755	8	7755	8	0.00
07/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1656	2	1656	2	0.00
07/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3380	4	3380	4	0.00
07/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	6144	6	6144	6	0.00
07/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1670	2	1670	2	0.00
07/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1683	2	1683	2	0.00
07/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	605	1	605	1	300.00
07/12/2020	2040 On 05-August-21			Bond Future	11.67	79.8615	11.6709	79.8615	0.00
07/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	4075	4	4075	4	900.00
07/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	16642	16	16642	16	0.00
07/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7454	7	7454	7	0.00
07/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7374	7	7374	7	0.00
07/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2647	3	2647	3	900.00
07/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7414	7	7414	7	0.00
07/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2561	3	2561	3	0.00
07/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6709	7	6709	7	0.00
07/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2595	3	2595	3	0.00
07/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	324	0	324	0	900.00
07/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2578	3	2578	3	0.00
07/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4841	5	4841	5	0.00
07/12/2020	2040 On 04-November-21			Bond Future	11.89	80.7319	11.8943	80.7319	0.00
07/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	8675	8	8675	8	0.00
07/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	8636	8	8636	8	0.00
07/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	8597	8	8597	8	0.00
07/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2884	3	2884	3	0.00
07/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2869	3	2869	3	0.00
07/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2854	3	2854	3	0.00
07/12/2020	2044 On 04-February-21			Bond Future	11.31	79.0145	11.3117	79.0145	48,286.00
07/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	339	0	339	0	0.00
07/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	330	0	330	0	0.00
07/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	276	0	276	0	0.00
07/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	37	0	37	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	349	0	349	0	0.00
07/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	133	0	133	0	0.00
07/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1110	1	1110	1	0.00
07/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	7232	8	7232	8	0.00
07/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	9477	10	9477	10	0.00
07/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	7165	8	7165	8	0.00
07/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	7642	8	7642	8	265.00
07/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	12535	13	12535	13	0.00
07/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	4374	5	4374	5	265.00
07/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	7098	7	7098	7	0.00
07/12/2020	2044 On 06-May-21			Bond Future	11.52	79.8401	11.5241	79.8401	0.00
07/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7444	7	7444	7	0.00
07/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1577	2	1577	2	3,100.00
07/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3289	3	3289	3	3,100.00
07/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5192	5	5192	5	0.00
07/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2557	2	2557	2	0.00
07/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3445	3	3445	3	0.00
07/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	4777	5	4777	5	0.00
07/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	7658	7	7658	7	0.00
07/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7359	7	7359	7	0.00
07/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7401	7	7401	7	0.00
07/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1832	2	1832	2	0.00
07/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1847	2	1847	2	0.00
07/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1748	2	1748	2	3,100.00
07/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	3086	3	3086	3	3,100.00
07/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	4256	4	4256	4	3,100.00
07/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2820	3	2820	3	0.00
07/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4431	5	4431	5	0.00
07/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1818	2	1818	2	0.00
07/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5390	6	5390	6	3,100.00
07/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	7246	8	7246	8	0.00
07/12/2020	2044 On 05-August-21			Bond Future	11.75	76.3303	11.7483	76.3303	0.00
07/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7566	7	7566	7	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
07/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	7605	7	7605	7	0.00
07/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	7645	7	7645	7	0.00
07/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2554	3	2554	3	0.00
07/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2570	3	2570	3	0.00
07/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2586	3	2586	3	0.00
07/12/2020	2044 On 04-November-21			Bond Future	11.96	77.1623	11.9647	77.1623	0.00
07/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8340	8	8340	8	0.00
07/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8377	8	8377	8	0.00
07/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8415	8	8415	8	0.00
07/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	3026	3	3026	3	0.00
07/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	3042	3	3042	3	0.00
07/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	3058	3	3058	3	0.00
07/12/2020	2046 On 04-February-21			Bond Future	99.29	98.4490	99.2876	98.4490	14,890.00
07/12/2020	2046 On 06-May-21			Bond Future	98.56	97.7092	98.5563	97.7092	0.00
07/12/2020	2046 On 05-August-21			Bond Future	99.66	98.7985	99.6551	98.7985	0.00
07/12/2020	2046 On 04-November-21			Bond Future	98.95	98.0879	98.9538	98.0879	0.00
07/12/2020	2050 On 04-February-21			Bond Future	99.71	97.6939	99.7105	97.6939	11,021.00
07/12/2020	2050 On 06-May-21			Bond Future	100.78	98.7378	100.7756	98.7378	0.00
07/12/2020	2050 On 05-August-21			Bond Future	99.97	97.9086	99.9691	97.9086	0.00
07/12/2020	2050 On 04-November-21			Bond Future	101.08	98.9974	101.0806	98.9974	0.00
07/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	AL37 On 04-February-21			Index Future	779.31	776.7290	779.3120	776.7290	0.00
07/12/2020	AL37 On 06-May-21			Index Future	787.44	784.8380	787.4400	784.8380	0.00
07/12/2020	AL37 On 05-August-21			Index Future	795.93	793.3050	795.9320	793.3050	0.00
07/12/2020	AL37 On 04-November-21			Index Future	804.68	802.0280	804.6820	802.0280	0.00
07/12/2020	AL7T On 04-February-21			Index Future	855.52	852.6770	855.5240	852.6770	0.00
07/12/2020	AL7T On 06-May-21			Index Future	864.45	861.5790	864.4480	861.5790	0.00
07/12/2020	AL7T On 05-August-21			Index Future	873.77	870.8740	873.7700	870.8740	0.00
07/12/2020	AL7T On 04-November-21			Index Future	883.38	880.4500	883.3750	880.4500	0.00
07/12/2020	ALBI On 04-February-21			Index Future	748.47	745.7290	748.4680	745.7290	231.00
07/12/2020	ALBI On 06-May-21			Index Future	756.28	753.5140	756.2750	753.5140	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
07/12/2020	ALBI On 05-August-21			Index Future	764.43	761.6430	764.4300	761.6430	0.00
07/12/2020	ALBI On 04-November-21			Index Future	772.83	770.0180	772.8340	770.0180	0.00
07/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	CS26 On 02-April-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
07/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2020	ES33 On 04-February-21			Bond Future	11.59	75.9934	11.5851	75.9934	350.00
07/12/2020	ES33 On 06-May-21			Bond Future	11.84	73.0126	11.8431	73.0126	0.00
07/12/2020	ES33 On 05-August-21			Bond Future	12.11	73.8093	12.1114	73.8093	0.00
07/12/2020	ES33 On 04-November-21			Bond Future	12.39	70.8385	12.3874	70.8385	0.00
07/12/2020	ES42 On 04-February-21			Bond Future	12.22	74.2162	12.2183	74.2162	4,779.00
07/12/2020	ES42 On 06-May-21			Bond Future	12.48	70.7333	12.4757	70.7333	0.00
07/12/2020	ES42 On 05-August-21			Bond Future	12.74	71.5054	12.7369	71.5054	0.00
07/12/2020	ES42 On 04-November-21			Bond Future	13.01	68.0267	13.0078	68.0267	0.00
07/12/2020	GOVI On 04-February-21			GOVI	739.29	736.5900	739.2890	736.5900	965.00
07/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	116710	14	116710	14	0.00
07/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	116510	14	116510	14	0.00
07/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	116610	14	116610	14	0.00
07/12/2020	GOVI On 06-May-21			GOVI	747.00	744.2800	747.0000	744.2800	0.00
07/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	683100	66	683100	66	0.00
07/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	683200	66	683200	66	0.00
07/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	683300	66	683300	66	0.00
07/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 05-August-21			GOVI	755.06	752.3100	755.0550	752.3100	0.00
07/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	359050	33	359050	33	0.00
07/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	359150	33	359150	33	0.00
07/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	359250	33	359250	33	0.00
07/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-November-21			GOVI	763.36	760.5820	763.3560	760.5820	0.00
07/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	349360	32	349360	32	0.00
07/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	349460	32	349460	32	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
07/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	349560	32	349560	32	0.00
07/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2020	IGOV On 04-February-21			Index Future	268.51	266.9590	268.5130	266.9590	1,090.00
07/12/2020	IGOV On 06-May-21			Index Future	271.38	269.8120	271.3800	269.8120	21.00
07/12/2020	IGOV On 05-August-21			Index Future	274.37	272.7880	274.3720	272.7880	0.00
07/12/2020	IGOV On 04-November-21			Index Future	277.45	275.8510	277.4530	275.8510	0.00
07/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
07/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
07/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4100	90.4000	90.4100	0.00
07/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3700	89.3500	89.3700	0.00
07/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6300	90.6100	90.6300	51.00
07/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.01	90.0300	90.0100	90.0300	0.00
07/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.09	90.1300	90.0900	90.1300	0.00
07/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.20	93.2400	93.2000	93.2400	0.00
07/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.67	93.7100	93.6700	93.7100	0.00
07/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.02	86.0700	86.0200	86.0700	0.00
07/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.49	91.5700	91.4900	91.5700	0.00
07/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.71	78.9100	78.7100	78.9100	0.00
07/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.19	75.4200	75.1900	75.4200	0.00
07/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.55	73.8300	73.5500	73.8300	0.00
07/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.54	75.8600	75.5400	75.8600	0.00
07/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.54	79.8900	79.5400	79.8900	0.00
07/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.02	78.3800	78.0200	78.3800	0.00
07/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.09	80.4700	80.0900	80.4700	0.00
07/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.92	86.3000	85.9200	86.3000	0.00
07/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.33	86.7300	86.3300	86.7300	0.00
07/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.33	79.7700	79.3300	79.7700	0.00
07/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.23	87.7000	87.2300	87.7000	0.00
07/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
07/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.4250	3.5650	96.4250	30,000.00
07/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3450	3.6350	96.3450	0.00
07/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.59	96.3800	3.5900	96.3800	0.00
07/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.60	96.3750	3.5950	96.3750	0.00
07/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.3800	3.5900	96.3800	0.00
07/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.60	96.3800	3.6000	96.3800	0.00
07/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.62	96.3600	3.6200	96.3600	0.00
07/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	30,000.00
07/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1300	3.8600	96.1300	0.00
07/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.01	95.9800	4.0100	95.9800	0.00
07/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.27	95.7250	4.2650	95.7250	0.00
07/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.5950	4.3950	95.5950	0.00
07/12/2020	R023 On 04-February-21			Bond Future	4.64	109.4822	4.6412	109.4822	31,397.00
07/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3328	3	3328	3	0.00
07/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3309	3	3309	3	0.00
07/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3347	3	3347	3	0.00
07/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 06-May-21			Bond Future	4.70	106.7187	4.7018	106.7187	0.00
07/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4923	5	4923	5	0.00
07/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4906	5	4906	5	0.00
07/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4939	5	4939	5	0.00
07/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
07/12/2020	R023 On 05-August-21			Bond Future	4.76	107.8827	4.7564	107.8827	0.00
07/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1088	1	1088	1	0.00
07/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1077	1	1077	1	0.00
07/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1066	1	1066	1	0.00
07/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	255	0	255	0	0.00
07/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	252	0	252	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
07/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	248	0	248	0	0.00
07/12/2020	R023 On 04-November-21			Bond Future	4.82	105.1501	4.8231	105.1501	0.00
07/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	607	1	607	1	0.00
07/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	600	1	600	1	0.00
07/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	592	1	592	1	0.00
07/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	493	0	493	0	0.00
07/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	488	0	488	0	0.00
07/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	483	0	483	0	0.00
07/12/2020	R035 On 04-February-21			Bond Future	10.83	89.6115	10.8333	89.6115	98,121.00
07/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	495	0	495	0	0.00
07/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	603	1	603	1	0.00
07/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	483	0	483	0	0.00
07/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3388	3	3388	3	0.00
07/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	471	0	471	0	0.00
07/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	5770	6	5770	6	0.00
07/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	5208	6	5208	6	650.00
07/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1460	2	1460	2	650.00
07/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	5712	6	5712	6	0.00
07/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	5655	6	5655	6	0.00
07/12/2020	R035 On 06-May-21			Bond Future	11.05	86.0734	11.0549	86.0734	0.00
07/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3534	3	3534	3	0.00
07/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	3858	4	3858	4	600.00
07/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	11034	11	11034	11	0.00
07/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1767	2	1767	2	600.00
07/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	2809	3	2809	3	1,650.00
07/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4440	4	4440	4	0.00
07/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	8671	8	8671	8	0.00
07/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	8629	8	8629	8	0.00
07/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	7214	7	7214	7	0.00
07/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2117	2	2117	2	0.00
07/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1134	1	1134	1	500.00
07/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5288	5	5288	5	0.00
07/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	10423	10	10423	10	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
07/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1436	1	1436	1	793.00
07/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	8713	8	8713	8	0.00
07/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1123	1	1123	1	0.00
07/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	1111	1	1111	1	0.00
07/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	695	1	695	1	1,650.00
07/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	6721	7	6721	7	0.00
07/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2296	2	2296	2	1,650.00
07/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	587	1	587	1	600.00
07/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5976	6	5976	6	0.00
07/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	5336	6	5336	6	500.00
07/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	7719	8	7719	8	0.00
07/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1524	2	1524	2	793.00
07/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2818	3	2818	3	793.00
07/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	1099	1	1099	1	0.00
07/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4349	5	4349	5	0.00
07/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3564	4	3564	4	500.00
07/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	3271	3	3271	3	0.00
07/12/2020	R035 On 05-August-21			Bond Future	11.29	87.0124	11.2872	87.0124	0.00
07/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	50694	51	50694	51	0.00
07/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	50811	51	50811	51	0.00
07/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	50927	51	50927	51	0.00
07/12/2020	R035 On 04-November-21			Bond Future	11.52	83.4856	11.5243	83.4856	0.00
07/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	12974	13	12974	13	0.00
07/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1779	2	1779	2	782.00
07/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5547	5	5547	5	0.00
07/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	8246	8	8246	8	0.00
07/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8280	8	8280	8	0.00
07/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2479	2	2479	2	400.00
07/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3591	3	3591	3	0.00
07/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8314	8	8314	8	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
07/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1616	2	1616	2	400.00
07/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	4246	4	4246	4	782.00
07/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2743	3	2743	3	0.00
07/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	6243	6	6243	6	782.00
07/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	9861	10	9861	10	0.00
07/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	10437	11	10437	11	0.00
07/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	8009	8	8009	8	0.00
07/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2762	3	2762	3	0.00
07/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2781	3	2781	3	0.00
07/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	1044	1	1044	1	400.00
07/12/2020	R186 On 04-February-21			Bond Future	7.04	117.4013	7.0445	117.4013	80,000.00
07/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5760	5	5760	5	0.00
07/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4972	5	4972	5	0.00
07/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5713	5	5713	5	0.00
07/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5666	5	5666	5	0.00
07/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	125	0	125	0	15,177.00
07/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	77	0	77	0	0.00
07/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	82	0	82	0	0.00
07/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	79	0	79	0	0.00
07/12/2020	R186 On 06-May-21			Bond Future	7.21	118.6271	7.2102	118.6271	0.00
07/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16133	16	16133	16	0.00
07/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16092	16	16092	16	0.00
07/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16051	16	16051	16	0.00
07/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	1	0	0.00
07/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	1	0	0.00
07/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	1	0	0.00
07/12/2020	R186 On 05-August-21			Bond Future	7.38	114.6395	7.3840	114.6395	0.00
07/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6299	6	6299	6	0.00
07/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6263	6	6263	6	0.00
07/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6227	6	6227	6	0.00
07/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	614	1	614	1	0.00
07/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	606	1	606	1	0.00
07/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	597	1	597	1	0.00

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07/12/2020	R186 On 04-November-21			Bond Future	7.56	115.8882	7.5649	115.8882	0.00
07/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4138	4	4138	4	0.00
07/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4079	4	4079	4	0.00
07/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4108	4	4108	4	0.00
07/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1737	2	1737	2	0.00
07/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1751	2	1751	2	0.00
07/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1722	2	1722	2	0.00
07/12/2020	R197 On 04-February-21			Bond Future	318.21	317.6833	318.2117	317.6833	2,454.00
07/12/2020	R197 On 06-May-21			Bond Future	321.61	321.0779	321.6109	321.0779	0.00
07/12/2020	R197 On 05-August-21			Bond Future	317.18	316.6443	317.1827	316.6443	0.00
07/12/2020	R197 On 04-November-21			Bond Future	320.71	320.1652	320.7094	320.1652	0.00
07/12/2020	R202 On 04-February-21			Bond Future	215.77	215.7575	215.7721	215.7575	7,838.00
07/12/2020	R202 On 06-May-21			Bond Future	218.08	218.0630	218.0772	218.0630	0.00
07/12/2020	R202 On 05-August-21			Bond Future	216.25	216.2377	216.2518	216.2377	0.00
07/12/2020	R202 On 04-November-21			Bond Future	218.66	218.6420	218.6560	218.6420	0.00
07/12/2020	R209 On 04-February-21			Bond Future	10.54	69.8247	10.5382	69.8247	26,089.00
07/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1056	1	1056	1	0.00
07/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1037	1	1037	1	0.00
07/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1075	1	1075	1	0.00
07/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3510	4	3510	4	0.00
07/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3591	4	3591	4	0.00
07/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3551	4	3551	4	0.00
07/12/2020	R209 On 06-May-21			Bond Future	10.73	67.4142	10.7288	67.4142	4,675.00
07/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	2847	3	2847	3	0.00
07/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6087	6	6087	6	0.00
07/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2001	2	2001	2	5,325.00
07/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	4828	5	4828	5	0.00
07/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8431	8	8431	8	0.00
07/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1087	1	1087	1	3,750.00
07/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4000	4	4000	4	0.00
07/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1498	1	1498	1	0.00
07/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8468	8	8468	8	0.00
07/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8356	8	8356	8	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
07/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8393	8	8393	8	0.00
07/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	784	1	784	1	0.00
07/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	793	1	793	1	0.00
07/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	766	1	766	1	9,150.00
07/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2524	3	2524	3	3,500.00
07/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5709	6	5709	6	0.00
07/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6829	7	6829	7	0.00
07/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	775	1	775	1	0.00
07/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	2033	2	2033	2	9,150.00
07/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1509	2	1509	2	3,750.00
07/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4726	5	4726	5	0.00
07/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3565	4	3565	4	3,750.00
07/12/2020	R209 On 05-August-21			Bond Future	10.92	68.1498	10.9241	68.1498	0.00
07/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6494	6	6494	6	0.00
07/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6459	6	6459	6	0.00
07/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6530	6	6530	6	0.00
07/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1996	2	1996	2	0.00
07/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2022	2	2022	2	0.00
07/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2009	2	2009	2	0.00
07/12/2020	R209 On 04-November-21			Bond Future	11.12	65.7520	11.1223	65.7520	0.00
07/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7591	7	7591	7	0.00
07/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7625	7	7625	7	0.00
07/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7557	7	7557	7	0.00
07/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2351	2	2351	2	0.00
07/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2364	2	2364	2	0.00
07/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2377	2	2377	2	0.00
07/12/2020	R210 On 04-February-21			Bond Future	193.76	192.6149	193.7563	192.6149	1,254.00
07/12/2020	R210 On 06-May-21			Bond Future	193.11	191.9569	193.1100	191.9569	0.00
07/12/2020	R210 On 05-August-21			Bond Future	195.26	194.0968	195.2625	194.0968	0.00
07/12/2020	R210 On 04-November-21			Bond Future	194.69	193.5121	194.6906	193.5121	0.00
07/12/2020	R212 On 04-February-21			Bond Future	170.05	169.9145	170.0451	169.9145	6,342.00
07/12/2020	R212 On 06-May-21			Bond Future	171.86	171.7305	171.8620	171.7305	0.00
07/12/2020	R212 On 05-August-21			Bond Future	171.44	171.3104	171.4431	171.3104	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
07/12/2020	R212 On 04-November-21			Bond Future	173.35	173.2152	173.3492	173.2152	0.00
07/12/2020	R213 On 04-February-21			Bond Future	9.55	86.5964	9.5510	86.5964	8,945.00
07/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1515	1	1515	1	0.00
07/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1489	1	1489	1	0.00
07/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1464	1	1464	1	0.00
07/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2384	3	2384	3	0.00
07/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2352	3	2352	3	0.00
07/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2319	3	2319	3	0.00
07/12/2020	R213 On 06-May-21			Bond Future	9.75	83.9720	9.7476	83.9720	0.00
07/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11058	11	11058	11	0.00
07/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11015	11	11015	11	0.00
07/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11100	11	11100	11	0.00
07/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	231	0	231	0	0.00
07/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	238	0	238	0	0.00
07/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	235	0	235	0	0.00
07/12/2020	R213 On 05-August-21			Bond Future	9.95	84.8880	9.9535	84.8880	0.00
07/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6047	6	6047	6	0.00
07/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	3908	4	3908	4	0.00
07/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6340	6	6340	6	0.00
07/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	1896	2	1896	2	200.00
07/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6303	6	6303	6	0.00
07/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6266	6	6266	6	0.00
07/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1705	2	1705	2	0.00
07/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1692	2	1692	2	0.00
07/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2920	3	2920	3	200.00
07/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5260	5	5260	5	0.00
07/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1679	2	1679	2	0.00
07/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1783	2	1783	2	200.00
07/12/2020	R213 On 04-November-21			Bond Future	10.17	82.2832	10.1659	82.2832	0.00
07/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	6855	7	6855	7	0.00
07/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6820	7	6820	7	0.00
07/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	6889	7	6889	7	0.00
07/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2211	2	2211	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
07/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2198	2	2198	2	0.00
07/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2184	2	2184	2	0.00
07/12/2020	R214 On 04-February-21			Bond Future	11.05	66.1980	11.0535	66.1980	15,478.00
07/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	628	1	628	1	0.00
07/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	614	1	614	1	0.00
07/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	641	1	641	1	0.00
07/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	4917	5	4917	5	0.00
07/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	5015	5	5015	5	0.00
07/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	4966	5	4966	5	0.00
07/12/2020	R214 On 06-May-21			Bond Future	11.25	63.6127	11.2454	63.6127	0.00
07/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	6661	6	6661	6	0.00
07/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6627	6	6627	6	0.00
07/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6594	6	6594	6	0.00
07/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1474	2	1474	2	0.00
07/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1460	2	1460	2	0.00
07/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1445	2	1445	2	0.00
07/12/2020	R214 On 05-August-21			Bond Future	11.45	64.3067	11.4451	64.3067	0.00
07/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5542	5	5542	5	0.00
07/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5574	5	5574	5	0.00
07/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5509	5	5509	5	0.00
07/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2592	3	2592	3	0.00
07/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2625	3	2625	3	0.00
07/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2608	3	2608	3	0.00
07/12/2020	R214 On 04-November-21			Bond Future	11.65	61.7299	11.6474	61.7299	0.00
07/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	6908	7	6908	7	0.00
07/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	6877	7	6877	7	0.00
07/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	6846	7	6846	7	0.00
07/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2874	3	2874	3	0.00
07/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2844	3	2844	3	0.00
07/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2859	3	2859	3	0.00
07/12/2020	R248 On 04-February-21			Bond Future	11.21	82.7485	11.2085	82.7485	115,445.00
07/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	562	1	562	1	0.00
07/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1209	1	1209	1	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	70	0	70	0	2,140.00
07/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3588	3	3588	3	0.00
07/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	547	1	547	1	0.00
07/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	533	1	533	1	0.00
07/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1089	1	1089	1	0.00
07/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	6009	6	6009	6	0.00
07/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	5946	6	5946	6	0.00
07/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	4366	5	4366	5	0.00
07/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1623	2	1623	2	0.00
07/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	10949	11	10949	11	0.00
07/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	5883	6	5883	6	0.00
07/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	4118	4	4118	4	0.00
07/12/2020	R248 On 06-May-21			Bond Future	11.41	79.2019	11.4080	79.2019	0.00
07/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	7620	7	7620	7	0.00
07/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	7576	7	7576	7	0.00
07/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	7664	7	7664	7	0.00
07/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1736	2	1736	2	0.00
07/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1764	2	1764	2	0.00
07/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1750	2	1750	2	0.00
07/12/2020	R248 On 05-August-21			Bond Future	11.62	80.0659	11.6163	80.0659	0.00
07/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	7877	8	7877	8	0.00
07/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	7836	8	7836	8	0.00
07/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	7918	8	7918	8	0.00
07/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2479	3	2479	3	0.00
07/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2463	3	2463	3	0.00
07/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2448	3	2448	3	0.00
07/12/2020	R248 On 04-November-21			Bond Future	11.83	76.5265	11.8277	76.5265	0.00
07/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	8770	9	8770	9	0.00
07/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	8804	9	8804	9	0.00
07/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	8839	9	8839	9	0.00
07/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2890	3	2890	3	0.00
07/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2909	3	2909	3	0.00
07/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2929	3	2929	3	0.00

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