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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	2025 On 06-August-20			Bond Future	137.77	137.7731	137.7731	137.7731	0.00
12/08/2020	2025 On 05-November-20			Bond Future	139.73	139.5214	139.7278	139.5214	3,967.00
12/08/2020	2025 On 04-February-21			Bond Future	139.74	139.5299	139.7366	139.5299	0.00
12/08/2020	2025 On 06-May-21			Bond Future	141.27	141.0590	141.2672	141.0590	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
12/08/2020	2025 On 05-August-21			Bond Future	141.34	141.1312	141.3413	141.1312	0.00
12/08/2020	2029 On 06-August-20			Bond Future	97.78	97.7805	97.7805	97.7805	0.00
12/08/2020	2029 On 05-November-20			Bond Future	97.98	97.5024	97.9793	97.5024	5,012.00
12/08/2020	2029 On 04-February-21			Bond Future	99.03	98.5533	99.0339	98.5533	0.00
12/08/2020	2029 On 06-May-21			Bond Future	98.99	98.5042	98.9895	98.5042	0.00
12/08/2020	2029 On 05-August-21			Bond Future	100.10	99.6139	100.1043	99.6139	0.00
12/08/2020	2030 On 06-August-20			Bond Future	9.25	92.4827	9.2500	92.4827	0.00
12/08/2020	2030 On 05-November-20			Bond Future	9.47	93.2648	9.4716	93.2648	101,083.00
12/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4673	5	4673	5	0.00
12/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1494	1	1494	1	3,000.00
12/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3389	3	3389	3	0.00
12/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	742	1	742	1	1,000.00
12/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1882	2	1882	2	1,000.00
12/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2721	3	2721	3	0.00
12/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1279	1	1279	1	3,000.00
12/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2748	3	2748	3	0.00
12/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4932	5	4932	5	0.00
12/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	516	0	516	0	3,000.00
12/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2775	3	2775	3	0.00
12/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3513	3	3513	3	0.00
12/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1513	1	1513	1	14,160.00
12/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4210	4	4210	4	0.00
12/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2328	2	2328	2	3,000.00
12/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6551	6	6551	6	0.00
12/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	764	1	764	1	14,160.00
12/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	972	1	972	1	15,414.00
12/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1860	2	1860	2	15,414.00
12/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6142	6	6142	6	0.00
12/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4425	4	4425	4	0.00
12/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	5091	5	5091	5	0.00
12/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1082	1	1082	1	3,000.00
12/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6556	6	6556	6	0.00
12/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2503	2	2503	2	2,500.00

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12/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3185	3	3185	3	0.00
12/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5641	6	5641	6	0.00
12/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3721	4	3721	4	0.00
12/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1201	1	1201	1	15,414.00
12/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3245	3	3245	3	0.00
12/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7403	7	7403	7	0.00
12/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	2029	2	2029	2	14,160.00
12/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1655	2	1655	2	1,000.00
12/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1778	2	1778	2	5,000.00
12/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8798	9	8798	9	0.00
12/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3215	3	3215	3	0.00
12/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4388	4	4388	4	0.00
12/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2604	3	2604	3	3,000.00
12/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7506	7	7506	7	0.00
12/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5132	5	5132	5	0.00
12/08/2020	2030 On 04-February-21			Bond Future	9.68	90.2429	9.6831	90.2429	0.00
12/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	1122	0	1122	0	1,600.00
12/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1328	1	1328	1	1,000.00
12/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2727	3	2727	3	0.00
12/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2616	2	2616	2	1,000.00
12/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1315	1	1315	1	800.00
12/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2705	3	2705	3	0.00
12/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2795	0	2795	0	1,600.00
12/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2683	3	2683	3	0.00
12/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2088	2	2088	2	800.00
12/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5598	5	5598	5	0.00
12/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2803	3	2803	3	1,800.00
12/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6782	7	6782	7	0.00
12/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5794	6	5794	6	0.00
12/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	9017	9	9017	9	0.00
12/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5652	6	5652	6	0.00
12/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5688	6	5688	6	0.00
12/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	5513	0	5513	0	0.00

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12/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9812	0	9812	0	0.00
12/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5617	5	5617	5	0.00
12/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8969	9	8969	9	0.00
12/08/2020	2030 On 06-May-21			Bond Future	9.91	91.2113	9.9066	91.2113	0.00
12/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7104	7	7104	7	0.00
12/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2716	3	2716	3	0.00
12/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10350	10	10350	10	0.00
12/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1040	1	1040	1	700.00
12/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4906	5	4906	5	0.00
12/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4572	4	4572	4	0.00
12/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10386	10	10386	10	0.00
12/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2863	3	2863	3	0.00
12/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10421	10	10421	10	0.00
12/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1441	1	1441	1	0.00
12/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6626	7	6626	7	700.00
12/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12197	12	12197	12	0.00
12/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4501	4	4501	4	700.00
12/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1463	1	1463	1	0.00
12/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6875	7	6875	7	0.00
12/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1452	1	1452	1	0.00
12/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4198	4	4198	4	0.00
12/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2798	3	2798	3	0.00
12/08/2020	2030 On 05-August-21			Bond Future	10.15	88.2126	10.1476	88.2126	0.00
12/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5771	6	5771	6	0.00
12/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5799	6	5799	6	0.00
12/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5827	6	5827	6	0.00
12/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4389	4	4389	4	0.00
12/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4434	4	4434	4	0.00
12/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4411	4	4411	4	0.00
12/08/2020	2032 On 06-August-20			Bond Future	10.21	89.8609	10.2050	89.8609	0.00
12/08/2020	2032 On 05-November-20			Bond Future	10.41	86.5983	10.4134	86.5983	112,652.00
12/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1723	2	1723	2	0.00
12/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5316	5	5316	5	0.00

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12/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5660	6	5660	6	0.00
12/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1743	2	1743	2	0.00
12/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	752	1	752	1	3,000.00
12/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1437	1	1437	1	3,000.00
12/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1160	1	1160	1	1,000.00
12/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	591	1	591	1	1,000.00
12/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1703	2	1703	2	0.00
12/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5759	6	5759	6	0.00
12/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8974	9	8974	9	0.00
12/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9962	10	9962	10	0.00
12/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1834	2	1834	2	1,000.00
12/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5673	6	5673	6	0.00
12/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6383	6	6383	6	0.00
12/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7202	7	7202	7	0.00
12/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5716	6	5716	6	0.00
12/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1992	2	1992	2	3,000.00
12/08/2020	2032 On 04-February-21			Bond Future	10.64	87.5113	10.6401	87.5113	0.00
12/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	1005	1	1005	1	800.00
12/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2113	2	2113	2	0.00
12/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1610	1	1610	1	800.00
12/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2147	2	2147	2	0.00
12/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5094	5	5094	5	0.00
12/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2130	2	2130	2	0.00
12/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8275	8	8275	8	0.00
12/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8229	8	8229	8	0.00
12/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9873	10	9873	10	0.00
12/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	4070	4	4070	4	800.00
12/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8321	8	8321	8	0.00
12/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12606	13	12606	13	0.00
12/08/2020	2032 On 06-May-21			Bond Future	10.88	84.3051	10.8761	84.3051	0.00
12/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3702	4	3702	4	736.00
12/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9148	9	9148	9	0.00
12/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10695	11	10695	11	0.00

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12/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9180	9	9180	9	0.00
12/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9115	9	9115	9	0.00
12/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2673	3	2673	3	0.00
12/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2639	3	2639	3	0.00
12/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2656	3	2656	3	0.00
12/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1962	2	1962	2	736.00
12/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6816	7	6816	7	0.00
12/08/2020	2032 On 05-August-21			Bond Future	11.12	85.2359	11.1232	85.2359	0.00
12/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6387	6	6387	6	0.00
12/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6358	6	6358	6	0.00
12/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6416	6	6416	6	0.00
12/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	5149	5	5149	5	0.00
12/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	5125	5	5125	5	0.00
12/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	5101	5	5101	5	0.00
12/08/2020	2033 On 06-August-20			Bond Future	92.82	92.8214	92.8214	92.8214	0.00
12/08/2020	2033 On 05-November-20			Bond Future	93.05	93.0994	93.0491	93.0994	9,616.00
12/08/2020	2033 On 04-February-21			Bond Future	94.05	94.1026	94.0505	94.1026	0.00
12/08/2020	2033 On 06-May-21			Bond Future	93.88	93.9290	93.8758	93.9290	0.00
12/08/2020	2033 On 05-August-21			Bond Future	94.93	94.9871	94.9330	94.9871	0.00
12/08/2020	2037 On 06-August-20			Bond Future	11.14	80.5476	11.1400	80.5476	0.00
12/08/2020	2037 On 05-November-20			Bond Future	11.48	80.6117	11.4829	80.6117	139,162.00
12/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	974	1	974	1	0.00
12/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	950	1	950	1	0.00
12/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	962	1	962	1	0.00
12/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9548	9	9548	9	0.00
12/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	9430	9	9430	9	0.00
12/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	9489	9	9489	9	0.00
12/08/2020	2037 On 04-February-21			Bond Future	11.72	77.2063	11.7193	77.2063	0.00
12/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5868	6	5868	6	300.00
12/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1057	1	1057	1	72.00
12/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1829	2	1829	2	0.00
12/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	11956	12	11956	12	0.00
12/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2861	3	2861	3	0.00

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12/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1951	2	1951	2	0.00
12/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1844	2	1844	2	0.00
12/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5652	5	5652	5	0.00
12/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2162	2	2162	2	240.00
12/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1859	2	1859	2	0.00
12/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10983	11	10983	11	0.00
12/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4605	4	4605	4	240.00
12/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9981	10	9981	10	0.00
12/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1446	1	1446	1	300.00
12/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	8224	8	8224	8	72.00
12/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10660	10	10660	10	72.00
12/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	11092	11	11092	11	0.00
12/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	11037	11	11037	11	0.00
12/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14802	15	14802	15	0.00
12/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4421	4	4421	4	0.00
12/08/2020	2037 On 06-May-21			Bond Future	11.96	78.0350	11.9649	78.0350	0.00
12/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7124	7	7124	7	0.00
12/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7156	7	7156	7	0.00
12/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7188	7	7188	7	0.00
12/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4585	4	4585	4	0.00
12/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4563	4	4563	4	0.00
12/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4607	5	4607	5	0.00
12/08/2020	2037 On 05-August-21			Bond Future	12.23	74.6408	12.2277	74.6408	0.00
12/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6467	6	6467	6	0.00
12/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6495	6	6495	6	0.00
12/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6523	6	6523	6	0.00
12/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	6290	6	6290	6	0.00
12/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	6236	6	6236	6	0.00
12/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	6263	6	6263	6	0.00
12/08/2020	2038 On 06-August-20			Bond Future	103.00	102.9962	102.9962	102.9962	0.00
12/08/2020	2038 On 05-November-20			Bond Future	104.75	104.5211	104.7481	104.5211	11,074.00
12/08/2020	2038 On 04-February-21			Bond Future	104.19	103.9657	104.1937	103.9657	0.00
12/08/2020	2038 On 06-May-21			Bond Future	105.34	105.1051	105.3350	105.1051	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
12/08/2020	2038 On 05-August-21			Bond Future	104.82	104.5829	104.8152	104.5829	0.00
12/08/2020	2040 On 06-August-20			Bond Future	11.43	81.5012	11.4250	81.5012	0.00
12/08/2020	2040 On 05-November-20			Bond Future	11.70	81.9420	11.6982	81.9420	69,269.00
12/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	388	0	388	0	2,000.00
12/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	883	1	883	1	0.00
12/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	267	0	267	0	2,000.00
12/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	584	0	584	0	2,380.00
12/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	805	1	805	1	2,000.00
12/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	895	1	895	1	0.00
12/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2050	2	2050	2	2,380.00
12/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3978	4	3978	4	0.00
12/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	906	1	906	1	0.00
12/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3366	3	3366	3	0.00
12/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4634	5	4634	5	2,000.00
12/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10504	10	10504	10	0.00
12/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16365	16	16365	16	0.00
12/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12593	13	12593	13	0.00
12/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10440	10	10440	10	0.00
12/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3967	4	3967	4	2,000.00
12/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6663	7	6663	7	0.00
12/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	11024	11	11024	11	0.00
12/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14571	15	14571	15	0.00
12/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10568	11	10568	11	0.00
12/08/2020	2040 On 04-February-21			Bond Future	11.94	78.3005	11.9355	78.3005	0.00
12/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1338	1	1338	1	800.00
12/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4787	5	4787	5	0.00
12/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1803	2	1803	2	0.00
12/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	755	1	755	1	500.00
12/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	821	1	821	1	800.00
12/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1818	2	1818	2	0.00
12/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1788	2	1788	2	0.00
12/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1558	1	1558	1	500.00
12/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4300	4	4300	4	0.00

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12/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6585	6	6585	6	500.00
12/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	12162	12	12162	12	0.00
12/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	13139	13	13139	13	0.00
12/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18350	18	18350	18	0.00
12/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17746	18	17746	18	0.00
12/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	14229	14	14229	14	0.00
12/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	12043	12	12043	12	0.00
12/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	12102	12	12102	12	0.00
12/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5995	6	5995	6	800.00
12/08/2020	2040 On 06-May-21			Bond Future	12.18	79.1409	12.1815	79.1409	0.00
12/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6779	7	6779	7	0.00
12/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6810	7	6810	7	0.00
12/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6748	7	6748	7	0.00
12/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5359	5	5359	5	0.00
12/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5333	5	5333	5	0.00
12/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5307	5	5307	5	0.00
12/08/2020	2040 On 05-August-21			Bond Future	12.44	75.5086	12.4449	75.5086	0.00
12/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6716	6	6716	6	0.00
12/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6774	6	6774	6	0.00
12/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6745	6	6745	6	0.00
12/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6517	6	6517	6	0.00
12/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6545	6	6545	6	0.00
12/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6573	6	6573	6	0.00
12/08/2020	2044 On 06-August-20			Bond Future	11.54	77.8387	11.5400	77.8387	0.00
12/08/2020	2044 On 05-November-20			Bond Future	11.79	78.3779	11.7932	78.3779	49,373.00
12/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	832	1	832	1	0.00
12/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	331	0	331	0	1,815.00
12/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	484	0	484	0	0.00
12/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2792	3	2792	3	0.00
12/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	854	1	854	1	0.00
12/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2926	3	2926	3	0.00
12/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	491	0	491	0	300.00
12/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	843	1	843	1	0.00

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12/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	546	0	546	0	525.00
12/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	170	0	170	0	525.00
12/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2261	2	2261	2	0.00
12/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	67	0	67	0	1,815.00
12/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	530	0	530	0	1,815.00
12/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	155	0	155	0	300.00
12/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2007	2	2007	2	0.00
12/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	13024	13	13024	13	0.00
12/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6335	6	6335	6	1,815.00
12/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5256	5	5256	5	1,815.00
12/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22903	23	22903	23	0.00
12/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10807	11	10807	11	0.00
12/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	13170	13	13170	13	0.00
12/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18620	19	18620	19	0.00
12/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10873	11	10873	11	0.00
12/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	19056	19	19056	19	0.00
12/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13613	14	13613	14	0.00
12/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15460	15	15460	15	0.00
12/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6839	7	6839	7	525.00
12/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5452	5	5452	5	300.00
12/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13539	13	13539	13	0.00
12/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10939	11	10939	11	0.00
12/08/2020	2044 On 04-February-21			Bond Future	12.03	74.8239	12.0251	74.8239	0.00
12/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1595	1	1595	1	0.00
12/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1623	1	1623	1	0.00
12/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1513	1	1513	1	0.00
12/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	821	1	821	1	265.00
12/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1609	1	1609	1	0.00
12/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1202	1	1202	1	0.00
12/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2382	2	2382	2	0.00
12/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12969	13	12969	13	0.00
12/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13414	13	13414	13	265.00
12/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17854	18	17854	18	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
12/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	10182	10	10182	10	265.00
12/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	13032	13	13032	13	0.00
12/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	15081	15	15081	15	0.00
12/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12907	13	12907	13	0.00
12/08/2020	2044 On 06-May-21			Bond Future	12.27	75.6271	12.2653	75.6271	0.00
12/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6582	6	6582	6	0.00
12/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6552	6	6552	6	0.00
12/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6521	6	6521	6	0.00
12/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5544	5	5544	5	0.00
12/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5570	5	5570	5	0.00
12/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5517	5	5517	5	0.00
12/08/2020	2044 On 05-August-21			Bond Future	12.52	72.0812	12.5225	72.0812	0.00
12/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6870	7	6870	7	0.00
12/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6898	7	6898	7	0.00
12/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6841	7	6841	7	0.00
12/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6462	6	6462	6	0.00
12/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	6435	6	6435	6	0.00
12/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	6408	6	6408	6	0.00
12/08/2020	2046 On 06-August-20			Bond Future	92.54	92.5436	92.5436	92.5436	0.00
12/08/2020	2046 On 05-November-20			Bond Future	91.61	91.6582	91.6099	91.6582	15,660.00
12/08/2020	2046 On 04-February-21			Bond Future	92.60	92.6462	92.5961	92.6462	0.00
12/08/2020	2046 On 06-May-21			Bond Future	91.84	91.8875	91.8363	91.8875	0.00
12/08/2020	2046 On 05-August-21			Bond Future	92.87	92.9229	92.8708	92.9229	0.00
12/08/2020	2050 On 06-August-20			Bond Future	93.07	93.0701	93.0701	93.0701	0.00
12/08/2020	2050 On 05-November-20			Bond Future	94.58	94.1118	94.5784	94.1118	14,181.00
12/08/2020	2050 On 04-February-21			Bond Future	93.72	93.2527	93.7230	93.2527	0.00
12/08/2020	2050 On 06-May-21			Bond Future	94.75	94.2747	94.7497	94.2747	0.00
12/08/2020	2050 On 05-August-21			Bond Future	93.91	93.4263	93.9064	93.4263	0.00
12/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	AL37 On 05-November-20			Index Future	748.32	747.1570	748.3230	747.1570	0.00
12/08/2020	AL37 On 04-February-21			Index Future	756.19	755.0180	756.1920	755.0180	0.00

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12/08/2020	AL37 On 06-May-21			Index Future	764.29	763.1060	764.2920	763.1060	0.00
12/08/2020	AL37 On 05-August-21			Index Future	772.63	771.4310	772.6300	771.4310	0.00
12/08/2020	AL7T On 05-November-20			Index Future	814.61	814.4870	814.6060	814.4870	0.00
12/08/2020	AL7T On 04-February-21			Index Future	823.17	823.0560	823.1720	823.0560	0.00
12/08/2020	AL7T On 06-May-21			Index Future	831.99	831.8730	831.9890	831.8730	0.00
12/08/2020	AL7T On 05-August-21			Index Future	841.07	840.9490	841.0650	840.9490	0.00
12/08/2020	ALBI On 05-November-20			Index Future	711.67	711.4310	711.6720	711.4310	212.00
12/08/2020	ALBI On 04-February-21			Index Future	719.16	718.9160	719.1570	718.9160	0.00
12/08/2020	ALBI On 06-May-21			Index Future	726.86	726.6170	726.8590	726.6170	0.00
12/08/2020	ALBI On 05-August-21			Index Future	734.79	734.5450	734.7890	734.5450	0.00
12/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.3863	11.8650	74.3863	0.00
12/08/2020	ES33 On 05-November-20			Bond Future	12.15	71.2971	12.1468	71.2971	350.00
12/08/2020	ES33 On 04-February-21			Bond Future	12.43	72.0485	12.4319	72.0485	0.00
12/08/2020	ES33 On 06-May-21			Bond Future	12.72	69.0464	12.7229	69.0464	0.00
12/08/2020	ES33 On 05-August-21			Bond Future	13.03	69.8087	13.0290	69.8087	0.00
12/08/2020	ES42 On 06-August-20			Bond Future	12.25	74.2077	12.2500	74.2077	0.00
12/08/2020	ES42 On 05-November-20			Bond Future	12.54	70.5414	12.5368	70.5414	4,919.00
12/08/2020	ES42 On 04-February-21			Bond Future	12.80	71.2858	12.8028	71.2858	0.00
12/08/2020	ES42 On 06-May-21			Bond Future	13.08	67.7925	13.0846	67.7925	0.00
12/08/2020	ES42 On 05-August-21			Bond Future	13.37	68.5415	13.3734	68.5415	0.00
12/08/2020	GOVI On 05-November-20			GOVI	703.09	702.8390	703.0930	702.8390	1,018.00
12/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	347370	35	347370	35	0.00
12/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	347570	35	347570	35	0.00
12/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	347470	35	347470	35	0.00
12/08/2020	GOVI On 04-February-21			GOVI	710.49	710.2330	710.4860	710.2330	0.00
12/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	404540	41	404540	41	0.00
12/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	404640	41	404640	41	0.00
12/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	404740	41	404740	41	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
12/08/2020	GOVI On 06-May-21			GOVI	718.10	717.8420	718.0960	717.8420	0.00
12/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	394260	39	394260	39	0.00
12/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	394060	39	394060	39	0.00
12/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	394160	39	394160	39	0.00
12/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-August-21			GOVI	725.93	725.6740	725.9300	725.6740	0.00
12/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	67800	7	67800	7	0.00
12/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	67900	7	67900	7	0.00
12/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	68000	7	68000	7	0.00
12/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2020	IGOV On 05-November-20			Index Future	252.16	251.6790	252.1550	251.6790	1,258.00
12/08/2020	IGOV On 04-February-21			Index Future	254.87	254.3890	254.8680	254.3890	0.00
12/08/2020	IGOV On 06-May-21			Index Future	257.66	257.1750	257.6590	257.1750	0.00
12/08/2020	IGOV On 05-August-21			Index Future	260.53	260.0410	260.5300	260.0410	0.00
12/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
12/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9800	93.9700	93.9800	0.00
12/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1600	92.1600	92.1600	0.00
12/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.28	90.2700	90.2800	90.2700	0.00
12/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2000	89.2100	89.2000	0.00
12/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.45	90.4400	90.4500	90.4400	51.00
12/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.85	89.8300	89.8500	89.8300	0.00
12/08/2020	IS05 On 21-June-22			Interest Rate Swap	89.95	89.9200	89.9500	89.9200	0.00
12/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.08	93.0500	93.0800	93.0500	0.00
12/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.57	93.5300	93.5700	93.5300	0.00
12/08/2020	IS05 On 22-March-23			Interest Rate Swap	85.95	85.9100	85.9500	85.9100	0.00
12/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.49	91.4500	91.4900	91.4500	0.00
12/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.81	79.8100	79.8100	79.8100	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
12/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.44	76.4200	76.4400	76.4200	0.00
12/08/2020	IS10 On 15-June-26			Interest Rate Swap	74.96	74.9300	74.9600	74.9300	0.00
12/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.11	77.0800	77.1100	77.0800	0.00
12/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.27	81.2600	81.2700	81.2600	0.00
12/08/2020	IS10 On 15-March-27			Interest Rate Swap	79.91	79.9300	79.9100	79.9300	0.00
12/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.14	82.1900	82.1400	82.1900	0.00
12/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.08	88.1300	88.0800	88.1300	0.00
12/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.60	88.6500	88.6000	88.6500	0.00
12/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.74	81.7800	81.7400	81.7800	0.00
12/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.68	89.7200	89.6800	89.7200	0.00
12/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.44	96.5250	3.4350	96.5250	0.00
12/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.38	96.6150	3.3750	96.6150	0.00
12/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.32	96.6950	3.3150	96.6950	0.00
12/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.31	96.7050	3.3050	96.7050	0.00
12/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.30	96.7350	3.2950	96.7350	10.00
12/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.31	96.7150	3.3050	96.7150	0.00
12/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.35	96.7000	3.3500	96.7000	0.00
12/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.51	96.5200	3.5100	96.5200	0.00
12/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.61	96.4250	3.6050	96.4250	0.00
12/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1700	3.8600	96.1700	0.00
12/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.00	96.0350	3.9950	96.0350	0.00
12/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.31	95.7150	4.3050	95.7150	0.00
12/08/2020	R023 On 06-August-20			Bond Future	4.62	110.9376	4.6150	110.9376	0.00
12/08/2020	R023 On 05-November-20			Bond Future	4.46	108.4517	4.4623	108.4517	32,765.00
12/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6526	6	6526	6	0.00
12/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6547	6	6547	6	0.00
12/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6505	6	6505	6	0.00
12/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R023 On 04-February-21			Bond Future	4.50	109.5941	4.4965	109.5941	0.00

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12/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3618	3	3618	3	0.00
12/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3656	3	3656	3	0.00
12/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3637	3	3637	3	0.00
12/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	18	0	18	0	0.00
12/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	18	0	18	0	0.00
12/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	17	0	17	0	0.00
12/08/2020	R023 On 06-May-21			Bond Future	4.52	106.8618	4.5191	106.8618	0.00
12/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5232	5	5232	5	0.00
12/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5265	5	5265	5	0.00
12/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5249	5	5249	5	0.00
12/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
12/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
12/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
12/08/2020	R023 On 05-August-21			Bond Future	4.53	108.0410	4.5333	108.0410	0.00
12/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1471	1	1471	1	0.00
12/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1459	1	1459	1	0.00
12/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1447	1	1447	1	0.00
12/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	292	0	292	0	0.00
12/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	295	0	295	0	0.00
12/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	289	0	289	0	0.00
12/08/2020	R035 On 06-August-20			Bond Future	10.91	89.3261	10.9050	89.3261	0.00
12/08/2020	R035 On 05-November-20			Bond Future	11.21	85.2814	11.2087	85.2814	103,850.00
12/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1528	1	1528	1	0.00
12/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1547	1	1547	1	0.00
12/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1509	1	1509	1	0.00
12/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	7274	7	7274	7	0.00
12/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	7224	7	7224	7	0.00
12/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	7175	7	7175	7	0.00
12/08/2020	R035 On 04-February-21			Bond Future	11.45	86.1798	11.4518	86.1798	0.00
12/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1957	2	1957	2	0.00
12/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1832	2	1832	2	0.00
12/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1816	2	1816	2	0.00
12/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4169	4	4169	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1801	2	1801	2	0.00
12/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10870	11	10870	11	0.00
12/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10924	11	10924	11	0.00
12/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10387	10	10387	10	650.00
12/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	6065	6	6065	6	650.00
12/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10815	11	10815	11	0.00
12/08/2020	R035 On 06-May-21			Bond Future	11.70	82.6296	11.6954	82.6296	0.00
12/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7785	8	7785	8	0.00
12/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5277	5	5277	5	0.00
12/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9266	9	9266	9	0.00
12/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7854	8	7854	8	0.00
12/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2312	2	2312	2	793.00
12/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7819	8	7819	8	0.00
12/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3369	3	3369	3	1,650.00
12/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4640	4	4640	4	0.00
12/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6688	7	6688	7	0.00
12/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4839	5	4839	5	793.00
12/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6860	7	6860	7	793.00
12/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8749	9	8749	9	0.00
12/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	4100	4	4100	4	0.00
12/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	6126	6	6126	6	1,650.00
12/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3379	3	3379	3	1,650.00
12/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	4120	4	4120	4	0.00
12/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11438	11	11438	11	0.00
12/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	4081	4	4081	4	0.00
12/08/2020	R035 On 05-August-21			Bond Future	11.95	83.5417	11.9539	83.5417	0.00
12/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	17	0	17	0	0.00
12/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	17	0	17	0	0.00
12/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	17	0	17	0	0.00
12/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54700	55	54700	55	0.00
12/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54583	55	54583	55	0.00
12/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54816	55	54816	55	0.00
12/08/2020	R186 On 06-August-20			Bond Future	7.47	116.6159	7.4650	116.6159	0.00

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12/08/2020	R186 On 05-November-20			Bond Future	7.56	118.0444	7.5587	118.0444	87,981.00
12/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6109	6	6109	6	0.00
12/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	1037	1	1037	1	1,200.00
12/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	6068	6	6068	6	0.00
12/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	2074	2	2074	2	80.00
12/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3579	3	3579	3	1,200.00
12/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	6027	6	6027	6	0.00
12/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	438	0	438	0	80.00
12/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	3048	3	3048	3	3,500.00
12/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4833	5	4833	5	3,500.00
12/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8672	8	8672	8	0.00
12/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	826	1	826	1	0.00
12/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6167	6	6167	6	0.00
12/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2382	2	2382	2	0.00
12/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1584	2	1584	2	0.00
12/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	171	0	171	0	3,500.00
12/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	520	0	520	0	0.00
12/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1293	1	1293	1	0.00
12/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	529	1	529	1	0.00
12/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	512	0	512	0	0.00
12/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4016	4	4016	4	0.00
12/08/2020	R186 On 04-February-21			Bond Future	7.75	114.0084	7.7454	114.0084	0.00
12/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	4102	4	4102	4	0.00
12/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	4132	4	4132	4	0.00
12/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3655	3	3655	3	0.00
12/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	4163	4	4163	4	0.00
12/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2080	2	2080	2	0.00
12/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2061	2	2061	2	0.00
12/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2389	2	2389	2	15,177.00
12/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2098	2	2098	2	0.00
12/08/2020	R186 On 06-May-21			Bond Future	7.95	115.2314	7.9467	115.2314	0.00
12/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12807	13	12807	13	0.00
12/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12769	13	12769	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12731	13	12731	13	0.00
12/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	264	0	264	0	0.00
12/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	267	0	267	0	0.00
12/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	261	0	261	0	0.00
12/08/2020	R186 On 05-August-21			Bond Future	8.16	111.2215	8.1636	111.2215	0.00
12/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4864	5	4864	5	0.00
12/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4891	5	4891	5	0.00
12/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4918	5	4918	5	0.00
12/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2827	3	2827	3	0.00
12/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2861	3	2861	3	0.00
12/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2844	3	2844	3	0.00
12/08/2020	R197 On 06-August-20			Bond Future	304.15	304.1465	304.1465	304.1465	0.00
12/08/2020	R197 On 05-November-20			Bond Future	307.03	306.9595	307.0294	306.9595	2,598.00
12/08/2020	R197 On 04-February-21			Bond Future	302.55	302.4846	302.5509	302.4846	0.00
12/08/2020	R197 On 06-May-21			Bond Future	305.87	305.8001	305.8654	305.8001	0.00
12/08/2020	R197 On 05-August-21			Bond Future	301.38	301.3129	301.3780	301.3129	0.00
12/08/2020	R202 On 06-August-20			Bond Future	206.16	206.1587	206.1587	206.1587	0.00
12/08/2020	R202 On 05-November-20			Bond Future	208.19	207.9802	208.1911	207.9802	8,104.00
12/08/2020	R202 On 04-February-21			Bond Future	206.30	206.0876	206.2978	206.0876	0.00
12/08/2020	R202 On 06-May-21			Bond Future	208.56	208.3462	208.5576	208.3462	0.00
12/08/2020	R202 On 05-August-21			Bond Future	206.69	206.4799	206.6932	206.4799	0.00
12/08/2020	R208 On 06-August-20			Bond Future	3.48	104.4983	3.4800	104.4983	0.00
12/08/2020	R208 On 05-November-20			Bond Future	3.37	102.0884	3.3667	102.0884	7,525.00
12/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	551	1	551	1	0.00
12/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	547	1	547	1	0.00
12/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	543	1	543	1	0.00
12/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
12/08/2020	R209 On 06-August-20			Bond Future	10.80	68.3061	10.7950	68.3061	0.00
12/08/2020	R209 On 05-November-20			Bond Future	11.06	65.5049	11.0619	65.5049	26,289.00
12/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1153	1	1153	1	0.00
12/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1180	1	1180	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1167	1	1167	1	0.00
12/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	7164	7	7164	7	0.00
12/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	7117	7	7117	7	0.00
12/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	7211	7	7211	7	0.00
12/08/2020	R209 On 04-February-21			Bond Future	11.27	66.1955	11.2703	66.1955	0.00
12/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1994	2	1994	2	0.00
12/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2009	2	2009	2	0.00
12/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1978	2	1978	2	0.00
12/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8512	8	8512	8	0.00
12/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8467	8	8467	8	0.00
12/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8423	8	8423	8	0.00
12/08/2020	R209 On 06-May-21			Bond Future	11.49	63.7655	11.4854	63.7655	460.00
12/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2432	2	2432	2	1,000.00
12/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4470	4	4470	4	0.00
12/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7095	7	7095	7	0.00
12/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7155	7	7155	7	0.00
12/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7185	7	7185	7	0.00
12/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7125	7	7125	7	0.00
12/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3534	3	3534	3	0.00
12/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3501	3	3501	3	0.00
12/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3485	3	3485	3	1,000.00
12/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3517	3	3517	3	0.00
12/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	9159	9	9159	9	0.00
12/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5677	6	5677	6	1,000.00
12/08/2020	R209 On 05-August-21			Bond Future	11.71	64.4695	11.7084	64.4695	0.00
12/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5879	6	5879	6	0.00
12/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5853	6	5853	6	0.00
12/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5904	6	5904	6	0.00
12/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5454	5	5454	5	0.00
12/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	5431	5	5431	5	0.00
12/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	5407	5	5407	5	0.00
12/08/2020	R210 On 06-August-20			Bond Future	182.74	182.7450	182.7450	182.7450	0.00
12/08/2020	R210 On 05-November-20			Bond Future	181.20	180.5630	181.1977	180.5630	2,243.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2020	R210 On 04-February-21			Bond Future	183.15	182.5091	183.1481	182.5091	0.00
12/08/2020	R210 On 06-May-21			Bond Future	182.46	181.8198	182.4649	181.8198	0.00
12/08/2020	R210 On 05-August-21			Bond Future	184.52	183.8682	184.5200	183.8682	0.00
12/08/2020	R212 On 06-August-20			Bond Future	165.25	165.2472	165.2472	165.2472	0.00
12/08/2020	R212 On 05-November-20			Bond Future	166.84	166.9118	166.8361	166.9118	6,967.00
12/08/2020	R212 On 04-February-21			Bond Future	166.35	166.4327	166.3537	166.4327	0.00
12/08/2020	R212 On 06-May-21			Bond Future	168.18	168.2567	168.1760	168.2567	0.00
12/08/2020	R212 On 05-August-21			Bond Future	167.76	167.8412	167.7590	167.8412	0.00
12/08/2020	R213 On 06-August-20			Bond Future	9.73	85.3718	9.7300	85.3718	0.00
12/08/2020	R213 On 05-November-20			Bond Future	9.95	82.5928	9.9451	82.5928	16,316.00
12/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2153	2	2153	2	0.00
12/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2198	2	2198	2	0.00
12/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2176	2	2176	2	0.00
12/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4154	4	4154	4	0.00
12/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	4085	4	4085	4	0.00
12/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4120	4	4120	4	0.00
12/08/2020	R213 On 04-February-21			Bond Future	10.16	83.4629	10.1610	83.4629	0.00
12/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2360	2	2360	2	0.00
12/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2340	2	2340	2	0.00
12/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2321	2	2321	2	0.00
12/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6572	6	6572	6	0.00
12/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6610	6	6610	6	0.00
12/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6534	6	6534	6	0.00
12/08/2020	R213 On 06-May-21			Bond Future	10.38	80.8286	10.3785	80.8286	0.00
12/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9374	9	9374	9	0.00
12/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9406	9	9406	9	0.00
12/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9342	9	9342	9	0.00
12/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1946	2	1946	2	0.00
12/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1933	2	1933	2	0.00
12/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1920	2	1920	2	0.00
12/08/2020	R213 On 05-August-21			Bond Future	10.61	81.7207	10.6096	81.7207	0.00
12/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5938	6	5938	6	0.00
12/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5910	6	5910	6	0.00

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12/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5883	6	5883	6	0.00
12/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4708	4	4708	4	0.00
12/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4730	5	4730	5	0.00
12/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4686	4	4686	4	0.00
12/08/2020	R214 On 06-August-20			Bond Future	11.07	66.1346	11.0700	66.1346	0.00
12/08/2020	R214 On 05-November-20			Bond Future	11.33	63.2010	11.3282	63.2010	15,820.00
12/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1188	1	1188	1	0.00
12/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1202	1	1202	1	0.00
12/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1175	1	1175	1	0.00
12/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7533	7	7533	7	0.00
12/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7483	7	7483	7	0.00
12/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7434	7	7434	7	0.00
12/08/2020	R214 On 04-February-21			Bond Future	11.54	63.8668	11.5368	63.8668	0.00
12/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1979	2	1979	2	0.00
12/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2010	2	2010	2	0.00
12/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1995	2	1995	2	0.00
12/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8954	9	8954	9	0.00
12/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8908	9	8908	9	0.00
12/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	9001	9	9001	9	0.00
12/08/2020	R214 On 06-May-21			Bond Future	11.74	61.2746	11.7443	61.2746	0.00
12/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6619	6	6619	6	0.00
12/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6590	6	6590	6	0.00
12/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6561	6	6561	6	0.00
12/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	4053	4	4053	4	0.00
12/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	4072	4	4072	4	0.00
12/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	4035	4	4035	4	0.00
12/08/2020	R214 On 05-August-21			Bond Future	11.96	61.9510	11.9630	61.9510	0.00
12/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5911	6	5911	6	0.00
12/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5961	6	5961	6	0.00
12/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5936	6	5936	6	0.00
12/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5655	5	5655	5	0.00
12/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5631	5	5631	5	0.00
12/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5679	5	5679	5	0.00

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12/08/2020	R248 On 06-August-20			Bond Future	11.52	81.0007	11.5150	81.0007	0.00
12/08/2020	R248 On 05-November-20			Bond Future	11.76	77.2257	11.7568	77.2257	111,305.00
12/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	557	0	557	0	0.00
12/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	525	0	525	0	950.00
12/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1945	2	1945	2	950.00
12/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	549	0	549	0	0.00
12/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	541	0	541	0	0.00
12/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	13118	13	13118	13	0.00
12/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13194	13	13194	13	0.00
12/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13345	13	13345	13	0.00
12/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	13044	13	13044	13	0.00
12/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	7036	7	7036	7	0.00
12/08/2020	R248 On 04-February-21			Bond Future	11.99	78.0393	11.9876	78.0393	0.00
12/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	4000	0	4000	0	2,590.00
12/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	2266	0	2266	0	2,590.00
12/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1780	2	1780	2	0.00
12/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1795	2	1795	2	0.00
12/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1811	2	1811	2	0.00
12/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	12196	12	12196	12	0.00
12/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12319	12	12319	12	0.00
12/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	12257	12	12257	12	0.00
12/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	10607	0	10607	0	0.00
12/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	7099	0	7099	0	0.00
12/08/2020	R248 On 06-May-21			Bond Future	12.22	74.4648	12.2179	74.4648	0.00
12/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6418	6	6418	6	0.00
12/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6479	6	6479	6	0.00
12/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6449	6	6449	6	0.00
12/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5674	6	5674	6	0.00
12/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5647	6	5647	6	0.00
12/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5702	6	5702	6	0.00
12/08/2020	R248 On 05-August-21			Bond Future	12.46	75.2868	12.4621	75.2868	0.00
12/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6793	7	6793	7	0.00
12/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6822	7	6822	7	0.00

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12/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6764	6	6764	6	0.00
12/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6493	6	6493	6	0.00
12/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6549	6	6549	6	0.00
12/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6521	6	6521	6	0.00