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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	2025 On 05-November-20			Bond Future	144.83	144.8276	144.8276	144.8276	0.00
10/11/2020	2025 On 04-February-21			Bond Future	146.41	146.4125	146.4071	146.4125	3,376.00
10/11/2020	2025 On 06-May-21			Bond Future	148.00	147.9967	147.9982	147.9967	0.00
10/11/2020	2025 On 05-August-21			Bond Future	148.11	148.1015	148.1099	148.1015	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
10/11/2020	2025 On 04-November-21			Bond Future	149.74	149.6167	149.7365	149.6167	0.00
10/11/2020	2029 On 05-November-20			Bond Future	100.04	100.0403	100.0403	100.0403	0.00
10/11/2020	2029 On 04-February-21			Bond Future	102.32	102.8585	102.3161	102.8585	2,232.00
10/11/2020	2029 On 06-May-21			Bond Future	102.29	102.8338	102.2903	102.8338	0.00
10/11/2020	2029 On 05-August-21			Bond Future	103.42	103.9684	103.4237	103.9684	0.00
10/11/2020	2029 On 04-November-21			Bond Future	103.41	103.8842	103.4111	103.8842	0.00
10/11/2020	2030 On 05-November-20			Bond Future	9.06	95.6630	9.0600	95.6630	0.00
10/11/2020	2030 On 04-February-21			Bond Future	9.02	94.7281	9.0210	94.7281	108,726.00
10/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	3008	3	3008	3	0.00
10/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	2093	2	2093	2	800.00
10/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7134	8	7134	8	0.00
10/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	1026	1	1026	1	1,000.00
10/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	772	1	772	1	1,600.00
10/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3442	4	3442	4	0.00
10/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3617	4	3617	4	0.00
10/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2975	3	2975	3	0.00
10/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2943	3	2943	3	0.00
10/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	1010	1	1010	1	800.00
10/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2848	3	2848	3	1,000.00
10/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	3105	4	3105	4	1,600.00
10/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5711	5	5711	5	0.00
10/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	2071	2	2071	2	0.00
10/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	2275	2	2275	2	0.00
10/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	2197	2	2197	2	0.00
10/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4960	4	4960	4	0.00
10/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	2171	2	2171	2	0.00
10/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1729	1	1729	1	2,000.00
10/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1837	2	1837	2	2,000.00
10/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	588	0	588	0	1,800.00
10/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4915	4	4915	4	0.00
10/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	2146	2	2146	2	0.00
10/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	3036	3	3036	3	0.00
10/11/2020	2030 On 06-May-21			Bond Future	9.22	95.7310	9.2164	95.7310	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
10/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8944	10	8944	10	0.00
10/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3419	4	3419	4	0.00
10/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	2254	3	2254	3	300.00
10/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13021	14	13021	14	0.00
10/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6210	7	6210	7	0.00
10/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	3221	4	3221	4	0.00
10/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5755	6	5755	6	0.00
10/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	897	1	897	1	700.00
10/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3565	4	3565	4	300.00
10/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9803	10	9803	10	0.00
10/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12978	14	12978	14	0.00
10/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12935	14	12935	14	0.00
10/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	265	0	265	0	0.00
10/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	261	0	261	0	0.00
10/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	672	1	672	1	300.00
10/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	3264	3	3264	3	0.00
10/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1719	2	1719	2	0.00
10/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3596	3	3596	3	0.00
10/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	258	0	258	0	0.00
10/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3399	3	3399	3	700.00
10/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8270	8	8270	8	0.00
10/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4812	4	4812	4	0.00
10/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	855	1	855	1	0.00
10/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1900	2	1900	2	700.00
10/11/2020	2030 On 05-August-21			Bond Future	9.43	92.7593	9.4281	92.7593	0.00
10/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	7027	8	7027	8	0.00
10/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2445	3	2445	3	600.00
10/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6989	8	6989	8	0.00
10/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3730	4	3730	4	600.00
10/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13479	14	13479	14	0.00
10/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6951	7	6951	7	0.00
10/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1807	2	1807	2	0.00
10/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	326	0	326	0	600.00

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10/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1794	2	1794	2	0.00
10/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3611	3	3611	3	0.00
10/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1781	2	1781	2	0.00
10/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5092	5	5092	5	0.00
10/11/2020	2030 On 04-November-21			Bond Future	9.64	93.6856	9.6369	93.6856	0.00
10/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7201	8	7201	8	0.00
10/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	7130	8	7130	8	0.00
10/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7166	8	7166	8	0.00
10/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2277	2	2277	2	0.00
10/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2291	2	2291	2	0.00
10/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2264	2	2264	2	0.00
10/11/2020	2032 On 05-November-20			Bond Future	10.20	87.9518	10.2000	87.9518	0.00
10/11/2020	2032 On 04-February-21			Bond Future	10.08	91.4496	10.0798	91.4496	120,428.00
10/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1687	2	1687	2	0.00
10/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1664	2	1664	2	0.00
10/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	462	1	462	1	800.00
10/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	1040	1	1040	1	800.00
10/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5651	6	5651	6	0.00
10/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1710	2	1710	2	0.00
10/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4490	4	4490	4	0.00
10/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	6000	6	6000	6	0.00
10/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1324	1	1324	1	800.00
10/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4570	4	4570	4	0.00
10/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8760	8	8760	8	0.00
10/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4530	4	4530	4	0.00
10/11/2020	2032 On 06-May-21			Bond Future	10.29	88.2725	10.2933	88.2725	0.00
10/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10652	11	10652	11	0.00
10/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	4015	4	4015	4	736.00
10/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10692	11	10692	11	0.00
10/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12596	13	12596	13	0.00
10/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10733	11	10733	11	0.00
10/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	862	1	862	1	0.00
10/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	871	1	871	1	0.00

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10/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	880	1	880	1	0.00
10/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	534	0	534	0	736.00
10/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3800	4	3800	4	0.00
10/11/2020	2032 On 05-August-21			Bond Future	10.52	89.2258	10.5178	89.2258	0.00
10/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6948	7	6948	7	0.00
10/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6985	7	6985	7	0.00
10/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7023	7	7023	7	0.00
10/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2359	2	2359	2	0.00
10/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2374	2	2374	2	0.00
10/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2389	2	2389	2	0.00
10/11/2020	2032 On 04-November-21			Bond Future	10.75	85.9738	10.7493	85.9738	0.00
10/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7792	8	7792	8	0.00
10/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7721	8	7721	8	0.00
10/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7757	8	7757	8	0.00
10/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2718	3	2718	3	0.00
10/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2747	3	2747	3	0.00
10/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2733	3	2733	3	0.00
10/11/2020	2033 On 05-November-20			Bond Future	94.20	94.1995	94.1995	94.1995	0.00
10/11/2020	2033 On 04-February-21			Bond Future	97.68	96.7609	97.6805	96.7609	7,616.00
10/11/2020	2033 On 06-May-21			Bond Future	97.53	96.5941	97.5282	96.5941	0.00
10/11/2020	2033 On 05-August-21			Bond Future	98.61	97.6598	98.6088	97.6598	0.00
10/11/2020	2033 On 04-November-21			Bond Future	98.47	97.4370	98.4692	97.4370	0.00
10/11/2020	2037 On 05-November-20			Bond Future	11.25	82.0233	11.2500	82.0233	0.00
10/11/2020	2037 On 04-February-21			Bond Future	10.95	82.3667	10.9498	82.3667	129,637.00
10/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1923	2	1923	2	240.00
10/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	607	1	607	1	72.00
10/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	1525	2	1525	2	0.00
10/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	7317	8	7317	8	300.00
10/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15343	16	15343	16	0.00
10/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2958	3	2958	3	0.00
10/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1644	2	1644	2	0.00
10/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	7005	7	7005	7	0.00
10/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	1486	2	1486	2	0.00

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10/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	1505	2	1505	2	0.00
10/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5980	6	5980	6	0.00
10/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	6030	6	6030	6	0.00
10/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5633	5	5633	5	72.00
10/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3602	3	3602	3	72.00
10/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	114	0	114	0	300.00
10/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9633	9	9633	9	0.00
10/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5929	6	5929	6	0.00
10/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1239	1	1239	1	240.00
10/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	5024	5	5024	5	0.00
10/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	1151	1	1151	1	0.00
10/11/2020	2037 On 06-May-21			Bond Future	11.16	83.2389	11.1642	83.2389	0.00
10/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	9168	10	9168	10	0.00
10/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	9084	9	9084	9	0.00
10/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	9126	9	9126	9	0.00
10/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1781	2	1781	2	0.00
10/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1805	2	1805	2	0.00
10/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1793	2	1793	2	0.00
10/11/2020	2037 On 05-August-21			Bond Future	11.39	79.8821	11.3941	79.8821	0.00
10/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7669	8	7669	8	0.00
10/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7707	8	7707	8	0.00
10/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7745	8	7745	8	0.00
10/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2676	3	2676	3	0.00
10/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2692	3	2692	3	0.00
10/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2659	3	2659	3	0.00
10/11/2020	2037 On 04-November-21			Bond Future	11.62	80.6796	11.6176	80.6796	0.00
10/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	9301	10	9301	10	0.00
10/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	9339	10	9339	10	0.00
10/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9376	10	9376	10	0.00
10/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2746	3	2746	3	0.00
10/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2733	3	2733	3	0.00
10/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2760	3	2760	3	0.00
10/11/2020	2038 On 05-November-20			Bond Future	105.20	105.2041	105.2041	105.2041	0.00

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10/11/2020	2038 On 04-February-21			Bond Future	107.28	106.9931	107.2836	106.9931	9,468.00
10/11/2020	2038 On 06-May-21			Bond Future	108.45	108.1509	108.4498	108.1509	0.00
10/11/2020	2038 On 05-August-21			Bond Future	107.93	107.6250	107.9324	107.6250	0.00
10/11/2020	2038 On 04-November-21			Bond Future	109.12	108.7259	109.1179	108.7259	0.00
10/11/2020	2040 On 05-November-20			Bond Future	11.43	83.7134	11.4300	83.7134	0.00
10/11/2020	2040 On 04-February-21			Bond Future	11.06	84.4232	11.0603	84.4232	78,313.00
10/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	1556	2	1556	2	0.00
10/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	1536	2	1536	2	0.00
10/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	962	1	962	1	800.00
10/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	6180	6	6180	6	0.00
10/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	1234	1	1234	1	500.00
10/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	5445	6	5445	6	0.00
10/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	1577	2	1577	2	0.00
10/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	417	0	417	0	800.00
10/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	359	0	359	0	500.00
10/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8197	8	8197	8	0.00
10/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12298	12	12298	12	0.00
10/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6145	6	6145	6	0.00
10/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11685	11	11685	11	0.00
10/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	2073	2	2073	2	500.00
10/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1732	2	1732	2	800.00
10/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7158	7	7158	7	0.00
10/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6253	6	6253	6	0.00
10/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6199	6	6199	6	0.00
10/11/2020	2040 On 06-May-21			Bond Future	11.27	85.3173	11.2700	85.3173	0.00
10/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	13262	14	13262	14	0.00
10/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	9194	10	9194	10	0.00
10/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	9237	10	9237	10	0.00
10/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	5805	6	5805	6	300.00
10/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	9280	10	9280	10	0.00
10/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	3299	3	3299	3	300.00
10/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3788	4	3788	4	0.00
10/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	2067	2	2067	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
10/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6305	6	6305	6	0.00
10/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	2081	2	2081	2	0.00
10/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2095	2	2095	2	0.00
10/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	973	1	973	1	300.00
10/11/2020	2040 On 05-August-21			Bond Future	11.49	81.7326	11.4945	81.7326	0.00
10/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	5145	5	5145	5	900.00
10/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17880	18	17880	18	0.00
10/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8650	9	8650	9	0.00
10/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3554	4	3554	4	900.00
10/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8609	9	8609	9	0.00
10/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8569	9	8569	9	0.00
10/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2636	3	2636	3	0.00
10/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6495	6	6495	6	0.00
10/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2669	3	2669	3	0.00
10/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	441	0	441	0	900.00
10/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2652	3	2652	3	0.00
10/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4789	5	4789	5	0.00
10/11/2020	2040 On 04-November-21			Bond Future	11.71	82.5485	11.7124	82.5485	0.00
10/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9852	10	9852	10	0.00
10/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9813	10	9813	10	0.00
10/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9774	10	9774	10	0.00
10/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2938	3	2938	3	0.00
10/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2924	3	2924	3	0.00
10/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2909	3	2909	3	0.00
10/11/2020	2044 On 05-November-20			Bond Future	11.55	79.9717	11.5450	79.9717	0.00
10/11/2020	2044 On 04-February-21			Bond Future	11.19	80.5336	11.1908	80.5336	39,139.00
10/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	1241	1	1241	1	0.00
10/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	1223	1	1223	1	0.00
10/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	397	0	397	0	265.00
10/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	1123	1	1123	1	0.00
10/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	767	1	767	1	0.00
10/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	2311	2	2311	2	0.00
10/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	1258	1	1258	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
10/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7310	7	7310	7	0.00
10/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9295	9	9295	9	0.00
10/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7250	7	7250	7	0.00
10/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7673	7	7673	7	265.00
10/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4759	5	4759	5	265.00
10/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12079	12	12079	12	0.00
10/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7191	7	7191	7	0.00
10/11/2020	2044 On 06-May-21			Bond Future	11.40	81.3865	11.3956	81.3865	0.00
10/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	6495	7	6495	7	0.00
10/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	4521	5	4521	5	3,100.00
10/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8684	9	8684	9	0.00
10/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	8601	9	8601	9	0.00
10/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	4690	0	4690	0	0.00
10/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8892	9	8892	9	0.00
10/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8642	9	8642	9	0.00
10/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2233	2	2233	2	0.00
10/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2142	2	2142	2	3,100.00
10/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4661	0	4661	0	3,100.00
10/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2249	2	2249	2	0.00
10/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2218	2	2218	2	0.00
10/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3283	3	3283	3	0.00
10/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4823	5	4823	5	0.00
10/11/2020	2044 On 05-August-21			Bond Future	11.61	77.8847	11.6149	77.8847	0.00
10/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8474	9	8474	9	0.00
10/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8514	9	8514	9	0.00
10/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8553	9	8553	9	0.00
10/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2618	3	2618	3	0.00
10/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2634	3	2634	3	0.00
10/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2650	3	2650	3	0.00
10/11/2020	2044 On 04-November-21			Bond Future	11.83	78.6620	11.8274	78.6620	0.00
10/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	9313	10	9313	10	0.00
10/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	9351	10	9351	10	0.00
10/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	9389	10	9389	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
10/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3156	3	3156	3	0.00
10/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3172	3	3172	3	0.00
10/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3187	3	3187	3	0.00
10/11/2020	2046 On 05-November-20			Bond Future	92.34	92.3387	92.3387	92.3387	0.00
10/11/2020	2046 On 04-February-21			Bond Future	96.12	95.6353	96.1187	95.6353	14,771.00
10/11/2020	2046 On 06-May-21			Bond Future	95.38	94.8826	95.3759	94.8826	0.00
10/11/2020	2046 On 05-August-21			Bond Future	96.43	95.9296	96.4329	95.9296	0.00
10/11/2020	2046 On 04-November-21			Bond Future	95.69	95.1070	95.6874	95.1070	0.00
10/11/2020	2050 On 05-November-20			Bond Future	94.38	94.3800	94.3800	94.3800	0.00
10/11/2020	2050 On 04-February-21			Bond Future	96.59	95.8759	96.5870	95.8759	12,407.00
10/11/2020	2050 On 06-May-21			Bond Future	97.64	96.9133	97.6367	96.9133	0.00
10/11/2020	2050 On 05-August-21			Bond Future	96.79	96.0578	96.7938	96.0578	0.00
10/11/2020	2050 On 04-November-21			Bond Future	97.86	97.0403	97.8570	97.0403	0.00
10/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	AL37 On 04-February-21			Index Future	776.90	782.9490	776.8970	782.9490	0.00
10/11/2020	AL37 On 06-May-21			Index Future	785.14	791.2200	785.1400	791.2200	0.00
10/11/2020	AL37 On 05-August-21			Index Future	793.56	799.6660	793.5570	799.6660	0.00
10/11/2020	AL37 On 04-November-21			Index Future	802.18	807.7570	802.1750	807.7570	0.00
10/11/2020	AL7T On 04-February-21			Index Future	856.04	862.0730	856.0380	862.0730	0.00
10/11/2020	AL7T On 06-May-21			Index Future	865.12	871.1800	865.1210	871.1800	0.00
10/11/2020	AL7T On 05-August-21			Index Future	874.40	880.4790	874.3960	880.4790	0.00
10/11/2020	AL7T On 04-November-21			Index Future	883.89	889.3880	883.8910	889.3880	0.00
10/11/2020	ALBI On 04-February-21			Index Future	751.86	756.3250	751.8610	756.3250	227.00
10/11/2020	ALBI On 06-May-21			Index Future	759.84	764.3150	759.8390	764.3150	0.00
10/11/2020	ALBI On 05-August-21			Index Future	767.98	772.4740	767.9840	772.4740	0.00
10/11/2020	ALBI On 04-November-21			Index Future	776.32	780.2900	776.3240	780.2900	0.00
10/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C030 On 31-January-30			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
10/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2020	ES33 On 05-November-20			Bond Future	11.74	73.3635	11.7400	73.3635	0.00
10/11/2020	ES33 On 04-February-21			Bond Future	11.49	77.2991	11.4895	77.2991	350.00
10/11/2020	ES33 On 06-May-21			Bond Future	11.74	74.3424	11.7406	74.3424	0.00
10/11/2020	ES33 On 05-August-21			Bond Future	12.01	75.1452	12.0054	75.1452	0.00
10/11/2020	ES33 On 04-November-21			Bond Future	12.28	72.1227	12.2787	72.1227	0.00
10/11/2020	ES42 On 05-November-20			Bond Future	12.36	71.5161	12.3600	71.5161	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
10/11/2020	ES42 On 04-February-21			Bond Future	12.04	75.8523	12.0356	75.8523	4,789.00
10/11/2020	ES42 On 06-May-21			Bond Future	12.28	72.3966	12.2821	72.3966	0.00
10/11/2020	ES42 On 05-August-21			Bond Future	12.54	73.1787	12.5351	73.1787	0.00
10/11/2020	ES42 On 04-November-21			Bond Future	12.80	69.6527	12.7982	69.6527	0.00
10/11/2020	GOVI On 04-February-21			GOVI	742.16	746.5920	742.1620	746.5920	1,004.00
10/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	87980	4	87980	4	0.00
10/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	87780	4	87780	4	0.00
10/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	87880	4	87880	4	0.00
10/11/2020	GOVI On 06-May-21			GOVI	750.04	754.4790	750.0360	754.4790	0.00
10/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	713460	76	713460	76	0.00
10/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	713560	76	713560	76	0.00
10/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	713660	76	713660	76	0.00
10/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 05-August-21			GOVI	758.08	762.5330	758.0770	762.5330	0.00
10/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	389270	43	389270	43	0.00
10/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	389370	43	389370	43	0.00
10/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	389470	43	389470	43	0.00
10/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-November-21			GOVI	766.31	770.2480	766.3090	770.2480	0.00
10/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	378890	42	378890	42	0.00
10/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	378990	42	378990	42	0.00
10/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	379090	42	379090	42	0.00
10/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
10/11/2020	IGOV On 04-February-21			Index Future	264.51	263.9350	264.5090	263.9350	989.00
10/11/2020	IGOV On 06-May-21			Index Future	267.38	266.7880	267.3800	266.7880	21.00
10/11/2020	IGOV On 05-August-21			Index Future	270.31	269.7000	270.3110	269.7000	0.00
10/11/2020	IGOV On 04-November-21			Index Future	273.31	272.4920	273.3090	272.4920	0.00
10/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
10/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1200	92.1300	92.1200	0.00
10/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.20	90.1700	90.2000	90.1700	0.00
10/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.06	89.0000	89.0600	89.0000	0.00
10/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.21	90.1300	90.2100	90.1300	51.00
10/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.52	89.4100	89.5200	89.4100	0.00
10/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.51	89.3600	89.5100	89.3600	0.00
10/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.52	92.3400	92.5200	92.3400	0.00
10/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.91	92.6900	92.9100	92.6900	0.00
10/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.20	84.9400	85.2000	84.9400	0.00
10/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.69	90.4000	90.6900	90.4000	0.00
10/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.00	77.2600	78.0000	77.2600	0.00
10/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.52	73.7300	74.5200	73.7300	0.00
10/11/2020	IS10 On 15-June-26			Interest Rate Swap	72.94	72.1000	72.9400	72.1000	0.00
10/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.00	74.1300	75.0000	74.1300	0.00
10/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.06	78.1700	79.0600	78.1700	0.00
10/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.57	76.6500	77.5700	76.6500	0.00
10/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.69	78.7500	79.6900	78.7500	0.00
10/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.58	84.6300	85.5800	84.6300	0.00
10/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.06	85.0700	86.0600	85.0700	0.00
10/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.14	78.0700	79.1400	78.0700	0.00
10/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.17	86.0700	87.1700	86.0700	0.00
10/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6750	3.3350	96.6750	0.00
10/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.21	96.8550	3.2050	96.8550	30,010.00
10/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.20	96.8700	3.2000	96.8700	0.00
10/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.15	96.9400	3.1500	96.9400	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
10/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.17	96.9450	3.1650	96.9450	0.00
10/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.19	96.9400	3.1900	96.9400	0.00
10/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.23	96.9300	3.2300	96.9300	0.00
10/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.31	96.8350	3.3050	96.8350	30,000.00
10/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.49	96.6950	3.4850	96.6950	0.00
10/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.58	96.6100	3.5800	96.6100	0.00
10/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.87	96.2800	3.8650	96.2800	0.00
10/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.95	96.2150	3.9450	96.2150	0.00
10/11/2020	R023 On 05-November-20			Bond Future	4.19	109.2518	4.1900	109.2518	0.00
10/11/2020	R023 On 04-February-21			Bond Future	4.02	111.0993	4.0186	111.0993	31,134.00
10/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4590	5	4590	5	0.00
10/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4571	5	4571	5	0.00
10/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4609	5	4609	5	0.00
10/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 06-May-21			Bond Future	3.98	108.3677	3.9762	108.3677	0.00
10/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	6218	7	6218	7	0.00
10/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	6202	7	6202	7	0.00
10/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	6235	7	6235	7	0.00
10/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
10/11/2020	R023 On 05-August-21			Bond Future	3.91	109.5375	3.9100	109.5375	0.00
10/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	2205	3	2205	3	0.00
10/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	2191	3	2191	3	0.00
10/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	2177	3	2177	3	0.00
10/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	64	0	64	0	0.00
10/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	63	0	63	0	0.00
10/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	61	0	61	0	0.00
10/11/2020	R023 On 04-November-21			Bond Future	3.82	106.7267	3.8190	106.7267	0.00
10/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1558	2	1558	2	0.00
10/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1547	2	1547	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
10/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1536	2	1536	2	0.00
10/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	134	0	134	0	0.00
10/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	133	0	133	0	0.00
10/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	131	0	131	0	0.00
10/11/2020	R035 On 05-November-20			Bond Future	11.03	86.3811	11.0300	86.3811	0.00
10/11/2020	R035 On 04-February-21			Bond Future	10.76	91.1277	10.7644	91.1277	100,117.00
10/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	1366	2	1366	2	0.00
10/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1534	2	1534	2	0.00
10/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	1346	2	1346	2	0.00
10/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4617	5	4617	5	0.00
10/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	1326	2	1326	2	0.00
10/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	6182	6	6182	6	0.00
10/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5697	5	5697	5	650.00
10/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	2247	2	2247	2	650.00
10/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	6133	6	6133	6	0.00
10/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	6083	6	6083	6	0.00
10/11/2020	R035 On 06-May-21			Bond Future	10.98	87.6179	10.9805	87.6179	0.00
10/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	5551	6	5551	6	0.00
10/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	8271	9	8271	9	0.00
10/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4965	5	4965	5	600.00
10/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11915	13	11915	13	0.00
10/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9635	10	9635	10	0.00
10/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2734	3	2734	3	600.00
10/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9675	10	9675	10	0.00
10/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3878	4	3878	4	1,650.00
10/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9714	10	9714	10	0.00
10/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	2348	3	2348	3	793.00
10/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	6392	7	6392	7	0.00
10/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11336	12	11336	12	0.00
10/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1144	1	1144	1	1,650.00
10/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1004	1	1004	1	600.00
10/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2936	3	2936	3	1,650.00
10/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1666	2	1666	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
10/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6481	6	6481	6	0.00
10/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1651	2	1651	2	0.00
10/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	7169	7	7169	7	0.00
10/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1637	1	1637	1	0.00
10/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4954	5	4954	5	0.00
10/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	2117	2	2117	2	793.00
10/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3914	4	3914	4	0.00
10/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3466	3	3466	3	793.00
10/11/2020	R035 On 05-August-21			Bond Future	11.21	88.5639	11.2105	88.5639	0.00
10/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
10/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
10/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
10/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50231	50	50231	50	0.00
10/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50348	50	50348	50	0.00
10/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50465	50	50465	50	0.00
10/11/2020	R035 On 04-November-21			Bond Future	11.45	84.9762	11.4463	84.9762	0.00
10/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8895	9	8895	9	0.00
10/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8933	9	8933	9	0.00
10/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8971	9	8971	9	0.00
10/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2943	3	2943	3	0.00
10/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2958	3	2958	3	0.00
10/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2973	3	2973	3	0.00
10/11/2020	R186 On 05-November-20			Bond Future	6.85	122.0667	6.8450	122.0667	0.00
10/11/2020	R186 On 04-February-21			Bond Future	7.12	118.3800	7.1157	118.3800	77,849.00
10/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5624	6	5624	6	0.00
10/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4920	6	4920	6	0.00
10/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5582	6	5582	6	0.00
10/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5540	6	5540	6	0.00
10/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	443	0	443	0	15,177.00
10/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	312	0	312	0	0.00
10/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	326	0	326	0	0.00
10/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	319	0	319	0	0.00
10/11/2020	R186 On 06-May-21			Bond Future	7.28	119.6325	7.2812	119.6325	0.00

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10/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15787	17	15787	17	0.00
10/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15705	17	15705	17	0.00
10/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15746	17	15746	17	0.00
10/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	7	0	7	0	0.00
10/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	7	0	7	0	0.00
10/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	7	0	7	0	0.00
10/11/2020	R186 On 05-August-21			Bond Future	7.46	115.6428	7.4610	115.6428	0.00
10/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6176	7	6176	7	0.00
10/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6141	7	6141	7	0.00
10/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6107	7	6107	7	0.00
10/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	857	1	857	1	0.00
10/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	847	1	847	1	0.00
10/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	837	1	837	1	0.00
10/11/2020	R186 On 04-November-21			Bond Future	7.65	116.7981	7.6502	116.7981	0.00
10/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	4065	5	4065	5	0.00
10/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	4007	5	4007	5	0.00
10/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	4036	5	4036	5	0.00
10/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	2047	2	2047	2	0.00
10/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	2062	2	2062	2	0.00
10/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	2032	2	2032	2	0.00
10/11/2020	R197 On 05-November-20			Bond Future	317.26	317.2581	317.2581	317.2581	0.00
10/11/2020	R197 On 04-February-21			Bond Future	315.52	315.0886	315.5204	315.0886	2,460.00
10/11/2020	R197 On 06-May-21			Bond Future	318.95	318.4976	318.9491	318.4976	0.00
10/11/2020	R197 On 05-August-21			Bond Future	314.49	314.0202	314.4915	314.0202	0.00
10/11/2020	R197 On 04-November-21			Bond Future	317.95	317.2321	317.9459	317.2321	0.00
10/11/2020	R202 On 05-November-20			Bond Future	212.54	212.5368	212.5368	212.5368	0.00
10/11/2020	R202 On 04-February-21			Bond Future	214.65	214.6493	214.6523	214.6493	7,827.00
10/11/2020	R202 On 06-May-21			Bond Future	216.98	216.9714	216.9847	216.9714	0.00
10/11/2020	R202 On 05-August-21			Bond Future	215.14	215.1206	215.1441	215.1206	0.00
10/11/2020	R202 On 04-November-21			Bond Future	217.51	217.3213	217.5071	217.3213	0.00
10/11/2020	R208 On 05-November-20			Bond Future	3.50	101.9960	3.5000	101.9960	0.00
10/11/2020	R209 On 05-November-20			Bond Future	10.74	67.2420	10.7400	67.2420	0.00
10/11/2020	R209 On 04-February-21			Bond Future	10.42	71.3510	10.4221	71.3510	27,681.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	2131	2	2131	2	0.00
10/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	2107	2	2107	2	0.00
10/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	2156	2	2156	2	0.00
10/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3927	4	3927	4	0.00
10/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3998	4	3998	4	0.00
10/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3963	4	3963	4	0.00
10/11/2020	R209 On 06-May-21			Bond Future	10.61	68.9660	10.6061	68.9660	3,280.00
10/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5923	6	5923	6	0.00
10/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2988	3	2988	3	6,325.00
10/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9499	10	9499	10	0.00
10/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9534	10	9534	10	0.00
10/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	5108	5	5108	5	0.00
10/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	2415	0	2415	0	1,500.00
10/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	9463	10	9463	10	0.00
10/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	9427	10	9427	10	0.00
10/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	1181	1	1181	1	0.00
10/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1170	1	1170	1	0.00
10/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2949	3	2949	3	3,500.00
10/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5942	0	5942	0	0.00
10/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1149	1	1149	1	9,150.00
10/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1160	1	1160	1	0.00
10/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2444	2	2444	2	9,150.00
10/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	5030	5	5030	5	0.00
10/11/2020	R209 On 05-August-21			Bond Future	10.80	69.7107	10.7976	69.7107	0.00
10/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7370	8	7370	8	0.00
10/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7405	8	7405	8	0.00
10/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7441	8	7441	8	0.00
10/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2220	2	2220	2	0.00
10/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2233	2	2233	2	0.00
10/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2247	2	2247	2	0.00
10/11/2020	R209 On 04-November-21			Bond Future	10.99	67.2682	10.9927	67.2682	0.00
10/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	8396	9	8396	9	0.00
10/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	8363	9	8363	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8430	9	8430	9	0.00
10/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2472	2	2472	2	0.00
10/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2484	2	2484	2	0.00
10/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2497	2	2497	2	0.00
10/11/2020	R210 On 05-November-20			Bond Future	188.16	188.1584	188.1584	188.1584	0.00
10/11/2020	R210 On 04-February-21			Bond Future	191.56	191.5600	191.5591	191.5600	1,254.00
10/11/2020	R210 On 06-May-21			Bond Future	190.93	190.9229	190.9311	190.9229	0.00
10/11/2020	R210 On 05-August-21			Bond Future	193.05	193.0295	193.0468	193.0295	0.00
10/11/2020	R210 On 04-November-21			Bond Future	192.43	192.2698	192.4314	192.2698	0.00
10/11/2020	R212 On 05-November-20			Bond Future	170.06	170.0601	170.0601	170.0601	0.00
10/11/2020	R212 On 04-February-21			Bond Future	169.81	169.7206	169.8100	169.7206	7,050.00
10/11/2020	R212 On 06-May-21			Bond Future	171.66	171.5572	171.6556	171.5572	0.00
10/11/2020	R212 On 05-August-21			Bond Future	171.23	171.1217	171.2292	171.1217	0.00
10/11/2020	R212 On 04-November-21			Bond Future	173.11	172.8722	173.1099	172.8722	0.00
10/11/2020	R213 On 05-November-20			Bond Future	9.58	84.6909	9.5800	84.6909	0.00
10/11/2020	R213 On 04-February-21			Bond Future	9.57	87.4170	9.5683	87.4170	8,955.00
10/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	2223	3	2223	3	0.00
10/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	2197	3	2197	3	0.00
10/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	2171	2	2171	2	0.00
10/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	3189	3	3189	3	0.00
10/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	3158	3	3158	3	0.00
10/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	3126	3	3126	3	0.00
10/11/2020	R213 On 06-May-21			Bond Future	9.76	84.8129	9.7626	84.8129	0.00
10/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11243	12	11243	12	0.00
10/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11203	12	11203	12	0.00
10/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11283	12	11283	12	0.00
10/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	497	0	497	0	0.00
10/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	508	0	508	0	0.00
10/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	503	0	503	0	0.00
10/11/2020	R213 On 05-August-21			Bond Future	9.97	85.7286	9.9703	85.7286	0.00
10/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6616	7	6616	7	0.00
10/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4277	5	4277	5	0.00
10/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6332	7	6332	7	0.00

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10/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6580	7	6580	7	0.00
10/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2248	3	2248	3	200.00
10/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6545	7	6545	7	0.00
10/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2072	2	2072	2	0.00
10/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3379	3	3379	3	200.00
10/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5701	5	5701	5	0.00
10/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2058	2	2058	2	0.00
10/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2158	2	2158	2	200.00
10/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2044	2	2044	2	0.00
10/11/2020	R213 On 04-November-21			Bond Future	10.19	83.0576	10.1855	83.0576	0.00
10/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7119	8	7119	8	0.00
10/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7085	7	7085	7	0.00
10/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7153	8	7153	8	0.00
10/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2577	2	2577	2	0.00
10/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2564	2	2564	2	0.00
10/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2549	2	2549	2	0.00
10/11/2020	R214 On 05-November-20			Bond Future	11.23	63.7162	11.2300	63.7162	0.00
10/11/2020	R214 On 04-February-21			Bond Future	10.86	67.8831	10.8563	67.8831	15,428.00
10/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1749	2	1749	2	0.00
10/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1729	2	1729	2	0.00
10/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1770	2	1770	2	0.00
10/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4924	5	4924	5	0.00
10/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	5007	5	5007	5	0.00
10/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4965	5	4965	5	0.00
10/11/2020	R214 On 06-May-21			Bond Future	11.04	65.3246	11.0384	65.3246	0.00
10/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	8101	8	8101	8	0.00
10/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	8065	8	8065	8	0.00
10/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	8028	8	8028	8	0.00
10/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1762	2	1762	2	0.00
10/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1750	2	1750	2	0.00
10/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1739	2	1739	2	0.00
10/11/2020	R214 On 05-August-21			Bond Future	11.23	66.0299	11.2307	66.0299	0.00
10/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6804	7	6804	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
10/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6837	7	6837	7	0.00
10/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6771	7	6771	7	0.00
10/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2700	3	2700	3	0.00
10/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2732	3	2732	3	0.00
10/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2716	3	2716	3	0.00
10/11/2020	R214 On 04-November-21			Bond Future	11.43	63.4140	11.4262	63.4140	0.00
10/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	8061	8	8061	8	0.00
10/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	8029	8	8029	8	0.00
10/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7997	8	7997	8	0.00
10/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2867	3	2867	3	0.00
10/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2839	3	2839	3	0.00
10/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2853	3	2853	3	0.00
10/11/2020	R248 On 05-November-20			Bond Future	11.56	78.5418	11.5550	78.5418	0.00
10/11/2020	R248 On 04-February-21			Bond Future	11.13	83.9624	11.1273	83.9624	111,223.00
10/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	1555	2	1555	2	0.00
10/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	531	0	531	0	2,140.00
10/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	2416	0	2416	0	2,140.00
10/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4956	5	4956	5	0.00
10/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	1534	2	1534	2	0.00
10/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	1514	2	1514	2	0.00
10/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	2266	2	2266	2	0.00
10/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6426	6	6426	6	0.00
10/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6370	6	6370	6	0.00
10/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4980	5	4980	5	0.00
10/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2427	2	2427	2	0.00
10/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4762	0	4762	0	0.00
10/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6313	6	6313	6	0.00
10/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10847	0	10847	0	0.00
10/11/2020	R248 On 06-May-21			Bond Future	11.32	80.4397	11.3211	80.4397	0.00
10/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8735	9	8735	9	0.00
10/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8778	9	8778	9	0.00
10/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8821	9	8821	9	0.00
10/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2308	2	2308	2	0.00

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10/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2323	2	2323	2	0.00
10/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2339	2	2339	2	0.00
10/11/2020	R248 On 05-August-21			Bond Future	11.53	81.3083	11.5264	81.3083	0.00
10/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8648	9	8648	9	0.00
10/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8689	9	8689	9	0.00
10/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8730	9	8730	9	0.00
10/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2705	3	2705	3	0.00
10/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2689	3	2689	3	0.00
10/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2673	3	2673	3	0.00
10/11/2020	R248 On 04-November-21			Bond Future	11.74	77.7111	11.7355	77.7111	0.00
10/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9513	10	9513	10	0.00
10/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9552	10	9552	10	0.00
10/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9591	10	9591	10	0.00
10/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3060	3	3060	3	0.00
10/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3075	3	3075	3	0.00
10/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3090	3	3090	3	0.00