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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
12/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	2025 On 04-February-21			Bond Future	146.77	146.8297	146.7740	146.8297	3,376.00
12/11/2020	2025 On 06-May-21			Bond Future	148.37	148.4233	148.3663	148.4233	0.00
12/11/2020	2025 On 05-August-21			Bond Future	148.48	148.5390	148.4812	148.5390	0.00
12/11/2020	2025 On 04-November-21			Bond Future	150.11	150.1700	150.1114	150.1700	0.00

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12/11/2020	2029 On 04-February-21			Bond Future	103.51	102.3350	103.5061	102.3350	2,232.00
12/11/2020	2029 On 06-May-21			Bond Future	103.49	102.3080	103.4912	102.3080	0.00
12/11/2020	2029 On 05-August-21			Bond Future	104.64	103.4411	104.6373	103.4411	0.00
12/11/2020	2029 On 04-November-21			Bond Future	104.64	103.4284	104.6377	103.4284	0.00
12/11/2020	2030 On 04-February-21			Bond Future	9.01	94.0414	9.0071	94.0414	110,609.00
12/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2718	3	2718	3	0.00
12/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1791	2	1791	2	800.00
12/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7002	7	7002	7	0.00
12/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	764	1	764	1	1,000.00
12/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	533	1	533	1	1,600.00
12/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3172	3	3172	3	0.00
12/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3357	3	3357	3	0.00
12/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2685	3	2685	3	0.00
12/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2652	3	2652	3	0.00
12/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	749	1	749	1	800.00
12/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2819	3	2819	3	1,600.00
12/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2554	3	2554	3	1,000.00
12/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1704	2	1704	2	0.00
12/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5390	5	5390	5	0.00
12/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1899	2	1899	2	0.00
12/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1824	2	1824	2	0.00
12/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4618	5	4618	5	0.00
12/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1800	2	1800	2	0.00
12/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1387	1	1387	1	2,000.00
12/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1486	2	1486	2	2,000.00
12/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	375	0	375	0	1,800.00
12/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4572	5	4572	5	0.00
12/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1776	2	1776	2	0.00
12/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2653	3	2653	3	0.00
12/11/2020	2030 On 06-May-21			Bond Future	9.20	95.0402	9.2022	95.0402	0.00
12/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8780	9	8780	9	0.00
12/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3061	3	3061	3	0.00
12/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1899	2	1899	2	300.00

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12/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12992	13	12992	13	0.00
12/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12948	13	12948	13	0.00
12/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2861	3	2861	3	0.00
12/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5466	5	5466	5	0.00
12/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	635	1	635	1	700.00
12/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5938	6	5938	6	0.00
12/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3209	3	3209	3	300.00
12/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9672	10	9672	10	0.00
12/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12904	13	12904	13	0.00
12/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	153	0	153	0	0.00
12/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	461	0	461	0	300.00
12/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1366	1	1366	1	0.00
12/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3156	3	3156	3	0.00
12/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2828	3	2828	3	0.00
12/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	151	0	151	0	0.00
12/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	149	0	149	0	0.00
12/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2961	3	2961	3	700.00
12/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7928	8	7928	8	0.00
12/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4377	4	4377	4	0.00
12/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	611	1	611	1	0.00
12/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1531	2	1531	2	700.00
12/11/2020	2030 On 05-August-21			Bond Future	9.41	92.0651	9.4133	92.0651	0.00
12/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6973	7	6973	7	0.00
12/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2379	2	2379	2	600.00
12/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3659	4	3659	4	600.00
12/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13509	13	13509	13	0.00
12/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6935	7	6935	7	0.00
12/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6897	7	6897	7	0.00
12/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1672	2	1672	2	0.00
12/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1660	2	1660	2	0.00
12/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	276	0	276	0	600.00
12/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3460	3	3460	3	0.00
12/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1647	2	1647	2	0.00

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12/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4947	5	4947	5	0.00
12/11/2020	2030 On 04-November-21			Bond Future	9.62	93.0555	9.6215	93.0555	0.00
12/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6949	7	6949	7	0.00
12/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6877	7	6877	7	0.00
12/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6913	7	6913	7	0.00
12/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1944	2	1944	2	0.00
12/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1956	2	1956	2	0.00
12/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1931	2	1931	2	0.00
12/11/2020	2032 On 04-February-21			Bond Future	10.08	91.0275	10.0754	91.0275	120,338.00
12/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1316	1	1316	1	0.00
12/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1295	1	1295	1	0.00
12/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	242	0	242	0	800.00
12/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	721	1	721	1	800.00
12/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5364	5	5364	5	0.00
12/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1338	1	1338	1	0.00
12/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4091	4	4091	4	0.00
12/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5655	6	5655	6	0.00
12/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1011	1	1011	1	800.00
12/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4175	4	4175	4	0.00
12/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8513	8	8513	8	0.00
12/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4133	4	4133	4	0.00
12/11/2020	2032 On 06-May-21			Bond Future	10.29	87.8490	10.2890	87.8490	0.00
12/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10407	11	10407	11	0.00
12/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3590	4	3590	4	736.00
12/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10450	11	10450	11	0.00
12/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12426	13	12426	13	0.00
12/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10492	11	10492	11	0.00
12/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	596	1	596	1	0.00
12/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	603	1	603	1	0.00
12/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	611	1	611	1	0.00
12/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	338	0	338	0	736.00
12/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3350	3	3350	3	0.00
12/11/2020	2032 On 05-August-21			Bond Future	10.51	88.8014	10.5135	88.8014	0.00

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12/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6929	7	6929	7	0.00
12/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6967	7	6967	7	0.00
12/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7004	7	7004	7	0.00
12/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2316	2	2316	2	0.00
12/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2330	2	2330	2	0.00
12/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2345	2	2345	2	0.00
12/11/2020	2032 On 04-November-21			Bond Future	10.74	85.6118	10.7448	85.6118	0.00
12/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7544	8	7544	8	0.00
12/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7471	8	7471	8	0.00
12/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7507	8	7507	8	0.00
12/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2444	2	2444	2	0.00
12/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2472	2	2472	2	0.00
12/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2458	2	2458	2	0.00
12/11/2020	2033 On 04-February-21			Bond Future	97.81	98.2160	97.8116	98.2160	7,616.00
12/11/2020	2033 On 06-May-21			Bond Future	97.66	98.0681	97.6589	98.0681	0.00
12/11/2020	2033 On 05-August-21			Bond Future	98.74	99.1543	98.7403	99.1543	0.00
12/11/2020	2033 On 04-November-21			Bond Future	98.60	99.0204	98.6018	99.0204	0.00
12/11/2020	2037 On 04-February-21			Bond Future	10.99	81.9209	10.9869	81.9209	129,571.00
12/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1357	1	1357	1	240.00
12/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	251	0	251	0	72.00
12/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	966	1	966	1	0.00
12/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6813	7	6813	7	300.00
12/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15031	15	15031	15	0.00
12/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2336	2	2336	2	0.00
12/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1081	1	1081	1	0.00
12/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	948	1	948	1	0.00
12/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6488	7	6488	7	0.00
12/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	930	1	930	1	0.00
12/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5659	5	5659	5	0.00
12/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5308	5	5308	5	72.00
12/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3218	3	3218	3	72.00
12/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	39	0	39	0	300.00
12/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5711	6	5711	6	0.00

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12/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9515	9	9515	9	0.00
12/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5608	5	5608	5	0.00
12/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	959	1	959	1	240.00
12/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4695	5	4695	5	0.00
12/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	884	1	884	1	0.00
12/11/2020	2037 On 06-May-21			Bond Future	11.20	82.7913	11.2031	82.7913	0.00
12/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8584	9	8584	9	0.00
12/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8505	9	8505	9	0.00
12/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8544	9	8544	9	0.00
12/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1439	1	1439	1	0.00
12/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1467	1	1467	1	0.00
12/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1453	1	1453	1	0.00
12/11/2020	2037 On 05-August-21			Bond Future	11.43	79.4332	11.4348	79.4332	0.00
12/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7458	8	7458	8	0.00
12/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7497	8	7497	8	0.00
12/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7535	8	7535	8	0.00
12/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2711	3	2711	3	0.00
12/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2727	3	2727	3	0.00
12/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2694	3	2694	3	0.00
12/11/2020	2037 On 04-November-21			Bond Future	11.66	80.2880	11.6599	80.2880	0.00
12/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8839	9	8839	9	0.00
12/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8873	9	8873	9	0.00
12/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8907	9	8907	9	0.00
12/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2528	2	2528	2	0.00
12/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2510	2	2510	2	0.00
12/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2545	2	2545	2	0.00
12/11/2020	2038 On 04-February-21			Bond Future	108.19	108.1802	108.1884	108.1802	9,468.00
12/11/2020	2038 On 06-May-21			Bond Future	109.36	109.3545	109.3623	109.3545	0.00
12/11/2020	2038 On 05-August-21			Bond Future	108.85	108.8465	108.8543	108.8465	0.00
12/11/2020	2038 On 04-November-21			Bond Future	110.05	110.0418	110.0495	110.0418	0.00
12/11/2020	2040 On 04-February-21			Bond Future	11.14	83.8764	11.1444	83.8764	76,405.00
12/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	901	1	901	1	0.00
12/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	882	1	882	1	0.00

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12/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	617	1	617	1	500.00
12/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4567	5	4567	5	0.00
12/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	404	0	404	0	800.00
12/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5330	6	5330	6	0.00
12/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	919	1	919	1	0.00
12/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	112	0	112	0	800.00
12/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	89	0	89	0	500.00
12/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	8211	8	8211	8	0.00
12/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12599	12	12599	12	0.00
12/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	6059	6	6059	6	0.00
12/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11951	12	11951	12	0.00
12/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1453	1	1453	1	800.00
12/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	7113	7	7113	7	0.00
12/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	6171	6	6171	6	0.00
12/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	6115	6	6115	6	0.00
12/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1767	2	1767	2	500.00
12/11/2020	2040 On 06-May-21			Bond Future	11.36	84.7676	11.3578	84.7676	0.00
12/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12366	13	12366	13	0.00
12/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8323	9	8323	9	0.00
12/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8282	9	8282	9	0.00
12/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2471	3	2471	3	300.00
12/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4863	5	4863	5	300.00
12/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8364	9	8364	9	0.00
12/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1730	2	1730	2	0.00
12/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3426	3	3426	3	0.00
12/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6056	6	6056	6	0.00
12/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1763	2	1763	2	0.00
12/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1747	2	1747	2	0.00
12/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	657	1	657	1	300.00
12/11/2020	2040 On 05-August-21			Bond Future	11.59	81.1806	11.5863	81.1806	0.00
12/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4726	5	4726	5	900.00
12/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17237	18	17237	18	0.00
12/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8201	9	8201	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
12/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3236	3	3236	3	900.00
12/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8160	8	8160	8	0.00
12/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8120	8	8120	8	0.00
12/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2773	3	2773	3	0.00
12/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6763	7	6763	7	0.00
12/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2806	3	2806	3	0.00
12/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	384	0	384	0	900.00
12/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2790	3	2790	3	0.00
12/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4957	5	4957	5	0.00
12/11/2020	2040 On 04-November-21			Bond Future	11.81	82.0542	11.8079	82.0542	0.00
12/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9092	9	9092	9	0.00
12/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9057	9	9057	9	0.00
12/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9022	9	9022	9	0.00
12/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2779	3	2779	3	0.00
12/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2760	3	2760	3	0.00
12/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2741	3	2741	3	0.00
12/11/2020	2044 On 04-February-21			Bond Future	11.28	79.9887	11.2751	79.9887	39,139.00
12/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	598	1	598	1	0.00
12/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	505	1	505	1	0.00
12/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	584	1	584	1	0.00
12/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	105	0	105	0	265.00
12/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	612	1	612	1	0.00
12/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	283	0	283	0	0.00
12/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1562	2	1562	2	0.00
12/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7240	7	7240	7	0.00
12/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9382	9	9382	9	0.00
12/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7178	7	7178	7	0.00
12/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4580	4	4580	4	265.00
12/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12358	12	12358	12	0.00
12/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7625	7	7625	7	265.00
12/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	7115	7	7115	7	0.00
12/11/2020	2044 On 06-May-21			Bond Future	11.48	80.8386	11.4837	80.8386	0.00
12/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5578	6	5578	6	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
12/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1827	2	1827	2	3,100.00
12/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7844	8	7844	8	0.00
12/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3635	4	3635	4	3,100.00
12/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5157	5	5157	5	0.00
12/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	2873	3	2873	3	0.00
12/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8059	8	8059	8	0.00
12/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7759	8	7759	8	0.00
12/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7802	8	7802	8	0.00
12/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3796	4	3796	4	0.00
12/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4344	4	4344	4	3,100.00
12/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1970	2	1970	2	0.00
12/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1985	2	1985	2	0.00
12/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1887	2	1887	2	3,100.00
12/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3203	3	3203	3	3,100.00
12/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5443	5	5443	5	3,100.00
12/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	7233	7	7233	7	0.00
12/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1956	2	1956	2	0.00
12/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2944	3	2944	3	0.00
12/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4514	4	4514	4	0.00
12/11/2020	2044 On 05-August-21			Bond Future	11.71	77.3343	11.7070	77.3343	0.00
12/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8106	8	8106	8	0.00
12/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8141	8	8141	8	0.00
12/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8176	8	8176	8	0.00
12/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2825	3	2825	3	0.00
12/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2845	3	2845	3	0.00
12/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2866	3	2866	3	0.00
12/11/2020	2044 On 04-November-21			Bond Future	11.92	78.1665	11.9234	78.1665	0.00
12/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8583	9	8583	9	0.00
12/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8617	9	8617	9	0.00
12/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8650	9	8650	9	0.00
12/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3009	3	3009	3	0.00
12/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3029	3	3029	3	0.00
12/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3049	3	3049	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2020	2046 On 04-February-21			Bond Future	96.96	96.7884	96.9585	96.7884	14,771.00
12/11/2020	2046 On 06-May-21			Bond Future	96.22	96.0513	96.2228	96.0513	0.00
12/11/2020	2046 On 05-August-21			Bond Future	97.29	97.1153	97.2887	97.1153	0.00
12/11/2020	2046 On 04-November-21			Bond Future	96.55	96.3773	96.5524	96.3773	0.00
12/11/2020	2050 On 04-February-21			Bond Future	97.51	96.9671	97.5139	96.9671	12,407.00
12/11/2020	2050 On 06-May-21			Bond Future	98.57	98.0196	98.5718	98.0196	0.00
12/11/2020	2050 On 05-August-21			Bond Future	97.74	97.1804	97.7385	97.1804	0.00
12/11/2020	2050 On 04-November-21			Bond Future	98.81	98.2475	98.8118	98.2475	0.00
12/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	AL37 On 04-February-21			Index Future	777.37	777.6530	777.3740	777.6530	0.00
12/11/2020	AL37 On 06-May-21			Index Future	785.61	785.9000	785.6140	785.9000	0.00
12/11/2020	AL37 On 05-August-21			Index Future	794.03	794.3250	794.0340	794.3250	0.00
12/11/2020	AL37 On 04-November-21			Index Future	802.66	802.9500	802.6550	802.9500	0.00
12/11/2020	AL7T On 04-February-21			Index Future	856.50	856.6730	856.4950	856.6730	0.00
12/11/2020	AL7T On 06-May-21			Index Future	865.57	865.7580	865.5740	865.7580	0.00
12/11/2020	AL7T On 05-August-21			Index Future	874.85	875.0380	874.8510	875.0380	0.00
12/11/2020	AL7T On 04-November-21			Index Future	884.35	884.5400	884.3500	884.5400	0.00
12/11/2020	ALBI On 04-February-21			Index Future	750.21	751.7310	750.2120	751.7310	230.00
12/11/2020	ALBI On 06-May-21			Index Future	758.17	759.7030	758.1650	759.7030	0.00
12/11/2020	ALBI On 05-August-21			Index Future	766.29	767.8460	766.2900	767.8460	0.00
12/11/2020	ALBI On 04-November-21			Index Future	774.61	776.1840	774.6100	776.1840	0.00
12/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C044 On 31-January-44			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
12/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2020	ES33 On 04-February-21			Bond Future	11.52	76.8554	11.5248	76.8554	350.00
12/11/2020	ES33 On 06-May-21			Bond Future	11.78	73.8965	11.7778	73.8965	0.00
12/11/2020	ES33 On 05-August-21			Bond Future	12.04	74.6977	12.0442	74.6977	0.00
12/11/2020	ES33 On 04-November-21			Bond Future	12.32	71.7266	12.3193	71.7266	0.00
12/11/2020	ES42 On 04-February-21			Bond Future	12.09	75.5121	12.0925	75.5121	4,789.00
12/11/2020	ES42 On 06-May-21			Bond Future	12.34	72.0553	12.3418	72.0553	0.00
12/11/2020	ES42 On 05-August-21			Bond Future	12.60	72.8369	12.5977	72.8369	0.00
12/11/2020	ES42 On 04-November-21			Bond Future	12.86	69.3627	12.8638	69.3627	0.00
12/11/2020	GOVI On 04-February-21			GOVI	740.60	742.0300	740.5950	742.0300	999.00
12/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00

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12/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	103650	9	103650	9	0.00
12/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	103450	9	103450	9	0.00
12/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	103550	9	103550	9	0.00
12/11/2020	GOVI On 06-May-21			GOVI	748.45	749.9000	748.4460	749.9000	0.00
12/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	697560	71	697560	71	0.00
12/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	697660	71	697660	71	0.00
12/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	697760	71	697760	71	0.00
12/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 05-August-21			GOVI	756.47	757.9380	756.4670	757.9380	0.00
12/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	373170	39	373170	39	0.00
12/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	373270	39	373270	39	0.00
12/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	373370	39	373370	39	0.00
12/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 04-November-21			GOVI	764.68	766.1680	764.6810	766.1680	0.00
12/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	362610	38	362610	38	0.00
12/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	362810	38	362810	38	0.00
12/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	362710	38	362710	38	0.00
12/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2020	IGOV On 04-February-21			Index Future	265.93	265.3280	265.9270	265.3280	989.00
12/11/2020	IGOV On 06-May-21			Index Future	268.81	268.2070	268.8110	268.2070	21.00
12/11/2020	IGOV On 05-August-21			Index Future	271.76	271.1460	271.7560	271.1460	0.00
12/11/2020	IGOV On 04-November-21			Index Future	274.77	274.1540	274.7700	274.1540	0.00
12/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
12/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1500	92.1600	92.1500	0.00
12/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.25	90.2200	90.2500	90.2200	0.00

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12/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.14	89.0900	89.1400	89.0900	0.00
12/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.32	90.2600	90.3200	90.2600	51.00
12/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.67	89.5900	89.6700	89.5900	0.00
12/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.70	89.6000	89.7000	89.6000	0.00
12/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.76	92.6400	92.7600	92.6400	0.00
12/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.19	93.0500	93.1900	93.0500	0.00
12/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.54	85.3800	85.5400	85.3800	0.00
12/11/2020	IS05 On 20-June-23			Interest Rate Swap	91.08	90.8900	91.0800	90.8900	0.00
12/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.59	78.1700	78.5900	78.1700	0.00
12/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.10	74.6800	75.1000	74.6800	0.00
12/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.50	73.0800	73.5000	73.0800	0.00
12/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.53	75.1200	75.5300	75.1200	0.00
12/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.58	79.1700	79.5800	79.1700	0.00
12/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.09	77.6600	78.0900	77.6600	0.00
12/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.21	79.7600	80.2100	79.7600	0.00
12/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.08	85.6200	86.0800	85.6200	0.00
12/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.54	86.0800	86.5400	86.0800	0.00
12/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.62	79.1600	79.6200	79.1600	0.00
12/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.60	87.1700	87.6000	87.1700	0.00
12/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
12/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.31	96.7450	3.3050	96.7450	30,010.00
12/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.28	96.7600	3.2800	96.7600	0.00
12/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.8000	3.2400	96.8000	0.00
12/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.28	96.7750	3.2750	96.7750	0.00
12/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.30	96.7600	3.3000	96.7600	0.00
12/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.37	96.7000	3.3700	96.7000	0.00
12/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.6350	3.4750	96.6350	30,000.00
12/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.69	96.4400	3.6900	96.4400	0.00
12/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.81	96.3400	3.8100	96.3400	0.00
12/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.12	96.0400	4.1150	96.0400	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
12/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.21	95.9650	4.2050	95.9650	0.00
12/11/2020	R023 On 04-February-21			Bond Future	4.06	110.6900	4.0626	110.6900	31,134.00
12/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4500	5	4500	5	0.00
12/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4481	5	4481	5	0.00
12/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4520	5	4520	5	0.00
12/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 06-May-21			Bond Future	4.03	107.9577	4.0278	107.9577	0.00
12/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	6125	6	6125	6	0.00
12/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	6109	6	6109	6	0.00
12/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	6142	6	6142	6	0.00
12/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
12/11/2020	R023 On 05-August-21			Bond Future	3.97	109.1276	3.9709	109.1276	0.00
12/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	2103	2	2103	2	0.00
12/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	2089	2	2089	2	0.00
12/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	2075	2	2075	2	0.00
12/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	57	0	57	0	0.00
12/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	55	0	55	0	0.00
12/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	54	0	54	0	0.00
12/11/2020	R023 On 04-November-21			Bond Future	3.89	106.3940	3.8924	106.3940	0.00
12/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1446	1	1446	1	0.00
12/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1425	1	1425	1	0.00
12/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1436	1	1436	1	0.00
12/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	117	0	117	0	0.00
12/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	119	0	119	0	0.00
12/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	115	0	115	0	0.00
12/11/2020	R035 On 04-February-21			Bond Future	10.80	90.5123	10.7960	90.5123	100,098.00
12/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	871	1	871	1	0.00
12/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1018	1	1018	1	0.00
12/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	854	1	854	1	0.00

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12/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	837	1	837	1	0.00
12/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4003	4	4003	4	0.00
12/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1835	2	1835	2	650.00
12/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5896	6	5896	6	0.00
12/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5383	5	5383	5	650.00
12/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5844	6	5844	6	0.00
12/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5791	6	5791	6	0.00
12/11/2020	R035 On 06-May-21			Bond Future	11.01	86.9989	11.0136	86.9989	0.00
12/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4878	5	4878	5	0.00
12/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7682	8	7682	8	0.00
12/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4279	4	4279	4	600.00
12/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11388	12	11388	12	0.00
12/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9013	9	9013	9	0.00
12/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2107	2	2107	2	600.00
12/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9054	9	9054	9	0.00
12/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3203	3	3203	3	1,650.00
12/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1744	2	1744	2	793.00
12/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5751	6	5751	6	0.00
12/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9095	9	9095	9	0.00
12/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10785	11	10785	11	0.00
12/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	799	1	799	1	1,650.00
12/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	684	1	684	1	600.00
12/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1250	1	1250	1	0.00
12/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6060	6	6060	6	0.00
12/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1237	1	1237	1	0.00
12/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2502	2	2502	2	1,650.00
12/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6771	7	6771	7	0.00
12/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1224	1	1224	1	0.00
12/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4485	4	4485	4	0.00
12/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1735	2	1735	2	793.00
12/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3436	3	3436	3	0.00
12/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3000	3	3000	3	793.00
12/11/2020	R035 On 05-August-21			Bond Future	11.25	87.9420	11.2451	87.9420	0.00

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12/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50440	50	50440	50	0.00
12/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50557	50	50557	50	0.00
12/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50674	50	50674	50	0.00
12/11/2020	R035 On 04-November-21			Bond Future	11.48	84.4136	11.4824	84.4136	0.00
12/11/2020	R035 On 04-November-21	10.23	Call	Bond Future	1815	0	1815	0	782.00
12/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8410	9	8410	9	0.00
12/11/2020	R035 On 04-November-21	11.75	Call	Bond Future	5671	0	5671	0	0.00
12/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8444	9	8444	9	0.00
12/11/2020	R035 On 04-November-21	11.08	Call	Bond Future	3677	0	3677	0	0.00
12/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8478	9	8478	9	0.00
12/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2662	3	2662	3	0.00
12/11/2020	R035 On 04-November-21	11.75	Put	Bond Future	4126	0	4126	0	782.00
12/11/2020	R035 On 04-November-21	11.08	Put	Bond Future	6084	0	6084	0	782.00
12/11/2020	R035 On 04-November-21	10.23	Put	Bond Future	9652	0	9652	0	0.00
12/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2681	3	2681	3	0.00
12/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2699	3	2699	3	0.00
12/11/2020	R186 On 04-February-21			Bond Future	7.10	117.5580	7.0975	117.5580	77,642.00
12/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5630	6	5630	6	0.00
12/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4904	5	4904	5	0.00
12/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5587	6	5587	6	0.00
12/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5543	6	5543	6	0.00
12/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	332	0	332	0	15,177.00
12/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	223	0	223	0	0.00
12/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	234	0	234	0	0.00
12/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	229	0	229	0	0.00
12/11/2020	R186 On 06-May-21			Bond Future	7.26	118.8057	7.2624	118.8057	0.00
12/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15876	16	15876	16	0.00
12/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15794	16	15794	16	0.00
12/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15835	16	15835	16	0.00
12/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	3	0	3	0	0.00
12/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	3	0	0.00
12/11/2020	R186 On 05-August-21			Bond Future	7.44	114.8120	7.4411	114.8120	0.00
12/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6262	6	6262	6	0.00
12/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6228	6	6228	6	0.00
12/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6193	6	6193	6	0.00
12/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	850	1	850	1	0.00
12/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	840	1	840	1	0.00
12/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	830	1	830	1	0.00
12/11/2020	R186 On 04-November-21			Bond Future	7.63	116.0469	7.6292	116.0469	0.00
12/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3960	4	3960	4	0.00
12/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3903	4	3903	4	0.00
12/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3931	4	3931	4	0.00
12/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1848	2	1848	2	0.00
12/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1863	2	1863	2	0.00
12/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1833	2	1833	2	0.00
12/11/2020	R197 On 04-February-21			Bond Future	315.97	315.5202	315.9697	315.5202	2,460.00
12/11/2020	R197 On 06-May-21			Bond Future	319.40	318.9444	319.3972	318.9444	0.00
12/11/2020	R197 On 05-August-21			Bond Future	314.94	314.4852	314.9425	314.4852	0.00
12/11/2020	R197 On 04-November-21			Bond Future	318.40	317.9388	318.4009	317.9388	0.00
12/11/2020	R202 On 04-February-21			Bond Future	215.60	215.3606	215.5970	215.3606	7,827.00
12/11/2020	R202 On 06-May-21			Bond Future	217.94	217.6978	217.9358	217.6978	0.00
12/11/2020	R202 On 05-August-21			Bond Future	216.10	215.8639	216.1044	215.8639	0.00
12/11/2020	R202 On 04-November-21			Bond Future	218.48	218.2343	218.4772	218.2343	0.00
12/11/2020	R209 On 04-February-21			Bond Future	10.46	70.8551	10.4603	70.8551	27,681.00
12/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1606	2	1606	2	0.00
12/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1583	2	1583	2	0.00
12/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1628	2	1628	2	0.00
12/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3619	3	3619	3	0.00
12/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3693	4	3693	4	0.00
12/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3656	4	3656	4	0.00
12/11/2020	R209 On 06-May-21			Bond Future	10.65	68.4672	10.6460	68.4672	2,850.00
12/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5432	6	5432	6	0.00

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12/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2446	3	2446	3	5,325.00
12/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8973	9	8973	9	0.00
12/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9010	9	9010	9	0.00
12/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4573	5	4573	5	0.00
12/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1890	2	1890	2	1,500.00
12/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8936	9	8936	9	0.00
12/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8899	9	8899	9	0.00
12/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	876	1	876	1	0.00
12/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	866	1	866	1	0.00
12/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2637	3	2637	3	3,500.00
12/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5640	5	5640	5	0.00
12/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	848	1	848	1	9,150.00
12/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	857	1	857	1	0.00
12/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2176	2	2176	2	9,150.00
12/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4710	5	4710	5	0.00
12/11/2020	R209 On 05-August-21			Bond Future	10.84	69.2095	10.8390	69.2095	0.00
12/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7141	7	7141	7	0.00
12/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7173	7	7173	7	0.00
12/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7204	7	7204	7	0.00
12/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2210	2	2210	2	0.00
12/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2227	2	2227	2	0.00
12/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2244	2	2244	2	0.00
12/11/2020	R209 On 04-November-21			Bond Future	11.04	66.8139	11.0358	66.8139	0.00
12/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7893	8	7893	8	0.00
12/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7924	8	7924	8	0.00
12/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7862	8	7862	8	0.00
12/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2194	2	2194	2	0.00
12/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2209	2	2209	2	0.00
12/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2225	2	2225	2	0.00
12/11/2020	R210 On 04-February-21			Bond Future	193.12	191.5910	193.1184	191.5910	1,254.00
12/11/2020	R210 On 06-May-21			Bond Future	192.50	190.9606	192.5035	190.9606	0.00
12/11/2020	R210 On 05-August-21			Bond Future	194.64	193.0759	194.6355	193.0759	0.00
12/11/2020	R210 On 04-November-21			Bond Future	194.04	192.4602	194.0369	192.4602	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
12/11/2020	R212 On 04-February-21			Bond Future	169.90	169.8629	169.9007	169.8629	7,050.00
12/11/2020	R212 On 06-May-21			Bond Future	171.74	171.7067	171.7441	171.7067	0.00
12/11/2020	R212 On 05-August-21			Bond Future	171.32	171.2801	171.3176	171.2801	0.00
12/11/2020	R212 On 04-November-21			Bond Future	173.20	173.1609	173.1987	173.1609	0.00
12/11/2020	R213 On 04-February-21			Bond Future	9.54	86.9294	9.5437	86.9294	8,955.00
12/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1945	2	1945	2	0.00
12/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1919	2	1919	2	0.00
12/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1893	2	1893	2	0.00
12/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2772	3	2772	3	0.00
12/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2740	3	2740	3	0.00
12/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2709	3	2709	3	0.00
12/11/2020	R213 On 06-May-21			Bond Future	9.74	84.3230	9.7373	84.3230	0.00
12/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11202	11	11202	11	0.00
12/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11160	11	11160	11	0.00
12/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11243	11	11243	11	0.00
12/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	318	0	318	0	0.00
12/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	326	0	326	0	0.00
12/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	322	0	322	0	0.00
12/11/2020	R213 On 05-August-21			Bond Future	9.94	85.2370	9.9439	85.2370	0.00
12/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6675	7	6675	7	0.00
12/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6388	6	6388	6	0.00
12/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4286	4	4286	4	0.00
12/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6639	7	6639	7	0.00
12/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6603	7	6603	7	0.00
12/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2256	2	2256	2	200.00
12/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1990	2	1990	2	0.00
12/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3247	3	3247	3	200.00
12/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5568	6	5568	6	0.00
12/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1977	2	1977	2	0.00
12/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2073	2	2073	2	200.00
12/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1963	2	1963	2	0.00
12/11/2020	R213 On 04-November-21			Bond Future	10.16	82.6246	10.1581	82.6246	0.00
12/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6888	7	6888	7	0.00

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12/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6853	7	6853	7	0.00
12/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6922	7	6922	7	0.00
12/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2204	2	2204	2	0.00
12/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2190	2	2190	2	0.00
12/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2177	2	2177	2	0.00
12/11/2020	R214 On 04-February-21			Bond Future	10.92	67.5381	10.9151	67.5381	15,428.00
12/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1219	1	1219	1	0.00
12/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1200	1	1200	1	0.00
12/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1238	1	1238	1	0.00
12/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4730	5	4730	5	0.00
12/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4817	5	4817	5	0.00
12/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4773	5	4773	5	0.00
12/11/2020	R214 On 06-May-21			Bond Future	11.10	64.9781	11.0997	64.9781	0.00
12/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7476	8	7476	8	0.00
12/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7442	8	7442	8	0.00
12/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7408	8	7408	8	0.00
12/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1484	1	1484	1	0.00
12/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1470	1	1470	1	0.00
12/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1457	1	1457	1	0.00
12/11/2020	R214 On 05-August-21			Bond Future	11.29	65.6825	11.2945	65.6825	0.00
12/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6472	7	6472	7	0.00
12/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6505	7	6505	7	0.00
12/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6438	7	6438	7	0.00
12/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2715	3	2715	3	0.00
12/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2746	3	2746	3	0.00
12/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2731	3	2731	3	0.00
12/11/2020	R214 On 04-November-21			Bond Future	11.49	63.1120	11.4925	63.1120	0.00
12/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7500	8	7500	8	0.00
12/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7467	8	7467	8	0.00
12/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7434	8	7434	8	0.00
12/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2654	3	2654	3	0.00
12/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2628	3	2628	3	0.00
12/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2641	3	2641	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2020	R248 On 04-February-21			Bond Future	11.21	83.5471	11.2067	83.5471	111,169.00
12/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	843	1	843	1	0.00
12/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	156	0	156	0	2,140.00
12/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1585	2	1585	2	2,140.00
12/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3998	4	3998	4	0.00
12/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	825	1	825	1	0.00
12/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	806	1	806	1	0.00
12/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1454	2	1454	2	0.00
12/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6270	6	6270	6	0.00
12/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6211	6	6211	6	0.00
12/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4719	4	4719	4	0.00
12/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2020	2	2020	2	0.00
12/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4481	4	4481	4	0.00
12/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6152	6	6152	6	0.00
12/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	11023	11	11023	11	0.00
12/11/2020	R248 On 06-May-21			Bond Future	11.40	80.0229	11.4040	80.0229	0.00
12/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7861	8	7861	8	0.00
12/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7901	8	7901	8	0.00
12/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7940	8	7940	8	0.00
12/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1986	2	1986	2	0.00
12/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2004	2	2004	2	0.00
12/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2023	2	2023	2	0.00
12/11/2020	R248 On 05-August-21			Bond Future	11.61	80.8903	11.6131	80.8903	0.00
12/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8247	9	8247	9	0.00
12/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8284	9	8284	9	0.00
12/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8320	9	8320	9	0.00
12/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2869	3	2869	3	0.00
12/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2848	3	2848	3	0.00
12/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2828	3	2828	3	0.00
12/11/2020	R248 On 04-November-21			Bond Future	11.83	77.3492	11.8260	77.3492	0.00
12/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8825	9	8825	9	0.00
12/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8859	9	8859	9	0.00
12/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8893	9	8893	9	0.00

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12/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2933	3	2933	3	0.00
12/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2953	3	2953	3	0.00
12/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2973	3	2973	3	0.00