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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	2025 On 04-February-21			Bond Future	148.31	147.8993	148.3147	147.8993	6,409.00
09/12/2020	2025 On 06-May-21			Bond Future	149.88	149.4624	149.8807	149.4624	0.00
09/12/2020	2025 On 05-August-21			Bond Future	150.00	149.5792	150.0014	149.5792	0.00
09/12/2020	2025 On 04-November-21			Bond Future	151.63	151.2070	151.6333	151.2070	0.00

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09/12/2020	2029 On 04-February-21			Bond Future	104.80	104.5870	104.7990	104.5870	2,317.00
09/12/2020	2029 On 06-May-21			Bond Future	104.77	104.5519	104.7651	104.5519	0.00
09/12/2020	2029 On 05-August-21			Bond Future	105.92	105.7054	105.9205	105.7054	0.00
09/12/2020	2029 On 04-November-21			Bond Future	105.92	105.7043	105.9215	105.7043	0.00
09/12/2020	2030 On 04-February-21			Bond Future	9.04	94.2138	9.0400	94.2138	107,739.00
09/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2219	2	2219	2	0.00
09/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2673	3	2673	3	0.00
09/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2861	3	2861	3	0.00
09/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	273	0	273	0	1,600.00
09/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1323	1	1323	1	800.00
09/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6637	7	6637	7	0.00
09/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	440	0	440	0	1,000.00
09/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2186	2	2186	2	0.00
09/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2153	2	2153	2	0.00
09/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2319	2	2319	2	1,600.00
09/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2056	2	2056	2	1,000.00
09/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	428	0	428	0	800.00
09/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4489	4	4489	4	0.00
09/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1593	1	1593	1	0.00
09/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1517	1	1517	1	0.00
09/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5322	5	5322	5	0.00
09/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1396	1	1396	1	0.00
09/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1492	1	1492	1	0.00
09/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2376	2	2376	2	0.00
09/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	202	0	202	0	1,800.00
09/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4439	4	4439	4	0.00
09/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1082	1	1082	1	2,000.00
09/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1179	1	1179	1	4,000.00
09/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1468	1	1468	1	0.00
09/12/2020	2030 On 06-May-21			Bond Future	9.24	95.1868	9.2415	95.1868	0.00
09/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1635	2	1635	2	300.00
09/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2749	3	2749	3	0.00
09/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8463	9	8463	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
09/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12731	13	12731	13	0.00
09/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2893	3	2893	3	300.00
09/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	491	1	491	1	700.00
09/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5592	6	5592	6	0.00
09/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2554	3	2554	3	0.00
09/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5121	5	5121	5	0.00
09/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12642	13	12642	13	0.00
09/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9368	10	9368	10	0.00
09/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12687	13	12687	13	0.00
09/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	111	0	111	0	0.00
09/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	378	0	378	0	300.00
09/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2733	3	2733	3	0.00
09/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	113	0	113	0	0.00
09/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1243	1	1243	1	0.00
09/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3071	3	3071	3	0.00
09/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	109	0	109	0	0.00
09/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	515	0	515	0	0.00
09/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2870	3	2870	3	700.00
09/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8006	8	8006	8	0.00
09/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1408	1	1408	1	700.00
09/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4335	4	4335	4	0.00
09/12/2020	2030 On 05-August-21			Bond Future	9.46	92.2090	9.4554	92.2090	0.00
09/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2049	2	2049	2	600.00
09/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6602	7	6602	7	0.00
09/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13221	14	13221	14	0.00
09/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3294	3	3294	3	600.00
09/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6525	7	6525	7	0.00
09/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6563	7	6563	7	0.00
09/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1517	1	1517	1	0.00
09/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1529	1	1529	1	0.00
09/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	216	0	216	0	600.00
09/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1504	1	1504	1	0.00
09/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3324	3	3324	3	0.00

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09/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4845	5	4845	5	0.00
09/12/2020	2030 On 04-November-21			Bond Future	9.67	93.1916	9.6673	93.1916	0.00
09/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1818	2	1818	2	300.00
09/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9741	10	9741	10	0.00
09/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6796	7	6796	7	0.00
09/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6861	7	6861	7	0.00
09/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1086	1	1086	1	300.00
09/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6829	7	6829	7	0.00
09/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2100	2	2100	2	0.00
09/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6688	6	6688	6	0.00
09/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1023	1	1023	1	300.00
09/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2116	2	2116	2	0.00
09/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8815	9	8815	9	0.00
09/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2083	2	2083	2	0.00
09/12/2020	2032 On 04-February-21			Bond Future	10.02	91.4258	10.0204	91.4258	117,675.00
09/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1028	1	1028	1	0.00
09/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	118	0	118	0	800.00
09/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1007	1	1007	1	0.00
09/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	483	1	483	1	800.00
09/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5277	5	5277	5	0.00
09/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1049	1	1049	1	0.00
09/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3468	3	3468	3	0.00
09/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5083	5	5083	5	0.00
09/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	589	1	589	1	800.00
09/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	3552	3	3552	3	0.00
09/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8055	8	8055	8	0.00
09/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	3510	3	3510	3	0.00
09/12/2020	2032 On 06-May-21			Bond Future	10.24	88.2256	10.2361	88.2256	0.00
09/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3523	4	3523	4	736.00
09/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10598	11	10598	11	0.00
09/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10555	11	10555	11	0.00
09/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12629	13	12629	13	0.00
09/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10642	11	10642	11	0.00

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09/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	435	0	435	0	0.00
09/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	447	0	447	0	0.00
09/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	441	0	441	0	0.00
09/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	230	0	230	0	736.00
09/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2971	3	2971	3	0.00
09/12/2020	2032 On 05-August-21			Bond Future	10.46	89.1781	10.4590	89.1781	0.00
09/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6884	7	6884	7	0.00
09/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6923	7	6923	7	0.00
09/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6961	7	6961	7	0.00
09/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1962	2	1962	2	0.00
09/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1976	2	1976	2	0.00
09/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1990	2	1990	2	0.00
09/12/2020	2032 On 04-November-21			Bond Future	10.69	85.9838	10.6896	85.9838	0.00
09/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1443	1	1443	1	700.00
09/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11704	12	11704	12	0.00
09/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7767	8	7767	8	0.00
09/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2240	2	2240	2	700.00
09/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7693	8	7693	8	0.00
09/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7730	8	7730	8	0.00
09/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2362	2	2362	2	0.00
09/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2390	2	2390	2	0.00
09/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9445	9	9445	9	0.00
09/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	988	1	988	1	700.00
09/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2376	2	2376	2	0.00
09/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7186	7	7186	7	0.00
09/12/2020	2033 On 04-February-21			Bond Future	98.93	98.9088	98.9288	98.9088	7,717.00
09/12/2020	2033 On 06-May-21			Bond Future	98.76	98.7375	98.7567	98.7375	0.00
09/12/2020	2033 On 05-August-21			Bond Future	99.85	99.8268	99.8457	99.8268	0.00
09/12/2020	2033 On 04-November-21			Bond Future	99.71	99.6875	99.7063	99.6875	0.00
09/12/2020	2037 On 04-February-21			Bond Future	10.95	81.7176	10.9517	81.7176	133,404.00
09/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	692	1	692	1	0.00
09/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	6684	6	6684	6	300.00
09/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	129	0	129	0	72.00

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09/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1047	1	1047	1	240.00
09/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	676	1	676	1	0.00
09/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	660	1	660	1	0.00
09/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	15226	15	15226	15	0.00
09/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2004	2	2004	2	0.00
09/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	793	1	793	1	0.00
09/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6343	6	6343	6	0.00
09/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	4795	5	4795	5	72.00
09/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	2660	3	2660	3	72.00
09/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	9	0	9	0	300.00
09/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	5216	5	5216	5	0.00
09/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	5162	5	5162	5	0.00
09/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	9167	9	9167	9	0.00
09/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	589	1	589	1	240.00
09/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	4159	4	4159	4	0.00
09/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	5108	5	5108	5	0.00
09/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	530	1	530	1	0.00
09/12/2020	2037 On 06-May-21			Bond Future	11.17	82.5617	11.1705	82.5617	0.00
09/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	8572	8	8572	8	0.00
09/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	8490	8	8490	8	0.00
09/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	8531	8	8531	8	0.00
09/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1224	1	1224	1	0.00
09/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1250	1	1250	1	0.00
09/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1237	1	1237	1	0.00
09/12/2020	2037 On 05-August-21			Bond Future	11.40	79.1974	11.4014	79.1974	0.00
09/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7352	7	7352	7	0.00
09/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7391	7	7391	7	0.00
09/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	7431	7	7431	7	0.00
09/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2404	2	2404	2	0.00
09/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2419	2	2419	2	0.00
09/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2389	2	2389	2	0.00
09/12/2020	2037 On 04-November-21			Bond Future	11.63	80.0415	11.6266	80.0415	0.00
09/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9019	9	9019	9	0.00

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09/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9053	9	9053	9	0.00
09/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9087	9	9087	9	0.00
09/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2513	3	2513	3	0.00
09/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2496	3	2496	3	0.00
09/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2531	3	2531	3	0.00
09/12/2020	2038 On 04-February-21			Bond Future	112.34	111.9428	112.3436	111.9428	7,655.00
09/12/2020	2038 On 06-May-21			Bond Future	113.53	113.1261	113.5298	113.1261	0.00
09/12/2020	2038 On 05-August-21			Bond Future	113.06	112.6506	113.0583	112.6506	0.00
09/12/2020	2038 On 04-November-21			Bond Future	114.29	113.8765	114.2885	113.8765	0.00
09/12/2020	2040 On 04-February-21			Bond Future	11.08	83.5486	11.0792	83.5486	78,984.00
09/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	649	1	649	1	0.00
09/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	633	1	633	1	0.00
09/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	415	0	415	0	500.00
09/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4416	4	4416	4	0.00
09/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	267	0	267	0	800.00
09/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5225	5	5225	5	0.00
09/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	665	1	665	1	0.00
09/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	43	0	43	0	500.00
09/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	57	0	57	0	800.00
09/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	7630	8	7630	8	0.00
09/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	11453	12	11453	12	0.00
09/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	5362	6	5362	6	0.00
09/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	12110	12	12110	12	0.00
09/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	906	1	906	1	800.00
09/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1173	1	1173	1	500.00
09/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	5479	6	5479	6	0.00
09/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	6468	7	6468	7	0.00
09/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	5421	6	5421	6	0.00
09/12/2020	2040 On 06-May-21			Bond Future	11.29	84.4116	11.2937	84.4116	0.00
09/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	12648	12	12648	12	0.00
09/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	8442	8	8442	8	0.00
09/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	8484	8	8484	8	0.00
09/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2479	2	2479	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4933	5	4933	5	300.00
09/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	8526	8	8526	8	0.00
09/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1470	1	1470	1	0.00
09/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3073	3	3073	3	0.00
09/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	5641	6	5641	6	0.00
09/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1485	2	1485	2	0.00
09/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1500	2	1500	2	0.00
09/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	517	1	517	1	300.00
09/12/2020	2040 On 05-August-21			Bond Future	11.52	80.8170	11.5200	80.8170	0.00
09/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	4687	4	4687	4	900.00
09/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	17559	17	17559	17	0.00
09/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	8269	8	8269	8	0.00
09/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8186	8	8186	8	0.00
09/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3155	3	3155	3	900.00
09/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8228	8	8228	8	0.00
09/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2419	2	2419	2	0.00
09/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6259	6	6259	6	0.00
09/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2450	2	2450	2	0.00
09/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	284	0	284	0	900.00
09/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2434	2	2434	2	0.00
09/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4496	5	4496	5	0.00
09/12/2020	2040 On 04-November-21			Bond Future	11.74	81.6784	11.7403	81.6784	0.00
09/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9423	9	9423	9	0.00
09/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9387	9	9387	9	0.00
09/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9352	9	9352	9	0.00
09/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2691	3	2691	3	0.00
09/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2672	3	2672	3	0.00
09/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2654	3	2654	3	0.00
09/12/2020	2044 On 04-February-21			Bond Future	11.17	80.0020	11.1702	80.0020	51,645.00
09/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	470	0	470	0	0.00
09/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	457	0	457	0	0.00
09/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	387	0	387	0	0.00
09/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	57	0	57	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	482	0	482	0	0.00
09/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	193	0	193	0	0.00
09/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1420	1	1420	1	0.00
09/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	6403	7	6403	7	0.00
09/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	8582	9	8582	9	0.00
09/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	6339	7	6339	7	0.00
09/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	6797	7	6797	7	265.00
09/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	11599	12	11599	12	0.00
09/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	3728	4	3728	4	265.00
09/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	6275	7	6275	7	0.00
09/12/2020	2044 On 06-May-21			Bond Future	11.38	80.8284	11.3781	80.8284	0.00
09/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8182	8	8182	8	0.00
09/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1902	2	1902	2	3,100.00
09/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3795	4	3795	4	3,100.00
09/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5830	6	5830	6	0.00
09/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2996	3	2996	3	0.00
09/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3964	4	3964	4	0.00
09/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	5391	5	5391	5	0.00
09/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	8403	8	8403	8	0.00
09/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8093	8	8093	8	0.00
09/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8138	8	8138	8	0.00
09/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1613	2	1613	2	0.00
09/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1626	2	1626	2	0.00
09/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1538	2	1538	2	3,100.00
09/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2744	3	2744	3	3,100.00
09/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3820	4	3820	4	3,100.00
09/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2502	3	2502	3	0.00
09/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3981	4	3981	4	0.00
09/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1600	2	1600	2	0.00
09/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4873	5	4873	5	3,100.00
09/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	6615	7	6615	7	0.00
09/12/2020	2044 On 05-August-21			Bond Future	11.60	77.3203	11.5973	77.3203	0.00
09/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	8282	8	8282	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	8323	8	8323	8	0.00
09/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	8364	8	8364	8	0.00
09/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2316	2	2316	2	0.00
09/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2331	2	2331	2	0.00
09/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2345	2	2345	2	0.00
09/12/2020	2044 On 04-November-21			Bond Future	11.81	78.1444	11.8104	78.1444	0.00
09/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9086	9	9086	9	0.00
09/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9121	9	9121	9	0.00
09/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9155	9	9155	9	0.00
09/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2818	3	2818	3	0.00
09/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2837	3	2837	3	0.00
09/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2856	3	2856	3	0.00
09/12/2020	2046 On 04-February-21			Bond Future	101.68	99.7863	101.6808	99.7863	14,890.00
09/12/2020	2046 On 06-May-21			Bond Future	100.96	99.0491	100.9626	99.0491	0.00
09/12/2020	2046 On 05-August-21			Bond Future	102.08	100.1421	102.0762	100.1421	0.00
09/12/2020	2046 On 04-November-21			Bond Future	101.38	99.4227	101.3776	99.4227	0.00
09/12/2020	2050 On 04-February-21			Bond Future	102.75	101.9621	102.7502	101.9621	11,021.00
09/12/2020	2050 On 06-May-21			Bond Future	103.84	103.0397	103.8350	103.0397	0.00
09/12/2020	2050 On 05-August-21			Bond Future	103.05	102.2468	103.0503	102.2468	0.00
09/12/2020	2050 On 04-November-21			Bond Future	104.17	103.3595	104.1716	103.3595	0.00
09/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	AL37 On 04-February-21			Index Future	780.04	781.8560	780.0380	781.8560	0.00
09/12/2020	AL37 On 06-May-21			Index Future	788.08	789.9200	788.0810	789.9200	0.00
09/12/2020	AL37 On 05-August-21			Index Future	796.49	798.3490	796.4900	798.3490	0.00
09/12/2020	AL37 On 04-November-21			Index Future	805.06	806.9380	805.0570	806.9380	0.00
09/12/2020	AL7T On 04-February-21			Index Future	857.10	859.5770	857.1030	859.5770	0.00
09/12/2020	AL7T On 06-May-21			Index Future	865.94	868.4430	865.9410	868.4430	0.00
09/12/2020	AL7T On 05-August-21			Index Future	875.18	877.7100	875.1800	877.7100	0.00
09/12/2020	AL7T On 04-November-21			Index Future	884.59	887.1520	884.5940	887.1520	0.00
09/12/2020	ALBI On 04-February-21			Index Future	752.27	752.2040	752.2720	752.2040	231.00
09/12/2020	ALBI On 06-May-21			Index Future	760.03	759.9630	760.0290	759.9630	0.00

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09/12/2020	ALBI On 05-August-21			Index Future	768.14	768.0720	768.1380	768.0720	0.00
09/12/2020	ALBI On 04-November-21			Index Future	776.40	776.3350	776.4010	776.3350	0.00
09/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2020	ES33 On 04-February-21			Bond Future	11.47	76.7456	11.4725	76.7456	350.00
09/12/2020	ES33 On 06-May-21			Bond Future	11.73	73.7638	11.7275	73.7638	0.00
09/12/2020	ES33 On 05-August-21			Bond Future	11.99	74.5602	11.9924	74.5602	0.00
09/12/2020	ES33 On 04-November-21			Bond Future	12.27	71.5803	12.2668	71.5803	0.00
09/12/2020	ES42 On 04-February-21			Bond Future	12.09	74.9789	12.0903	74.9789	4,779.00
09/12/2020	ES42 On 06-May-21			Bond Future	12.34	71.4952	12.3435	71.4952	0.00
09/12/2020	ES42 On 05-August-21			Bond Future	12.60	72.2675	12.6001	72.2675	0.00
09/12/2020	ES42 On 04-November-21			Bond Future	12.87	68.7799	12.8677	68.7799	0.00
09/12/2020	GOVI On 04-February-21			GOVI	742.94	742.9810	742.9360	742.9810	965.00
09/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	80240	8	80240	8	0.00
09/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	80040	8	80040	8	0.00
09/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	80140	8	80140	8	0.00
09/12/2020	GOVI On 06-May-21			GOVI	750.60	750.6450	750.5960	750.6450	0.00
09/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	719060	72	719060	72	0.00
09/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	719160	72	719160	72	0.00
09/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	719260	72	719260	72	0.00
09/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 05-August-21			GOVI	758.61	758.6550	758.6050	758.6550	0.00
09/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	394550	40	394550	40	0.00
09/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	394650	40	394650	40	0.00
09/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	394750	40	394750	40	0.00
09/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-November-21			GOVI	766.77	766.8160	766.7650	766.8160	0.00
09/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	383450	38	383450	38	0.00
09/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	383550	38	383550	38	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
09/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	383650	38	383650	38	0.00
09/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2020	IGOV On 04-February-21			Index Future	272.31	271.3240	272.3100	271.3240	1,090.00
09/12/2020	IGOV On 06-May-21			Index Future	275.19	274.1890	275.1850	274.1890	21.00
09/12/2020	IGOV On 05-August-21			Index Future	278.19	277.1810	278.1870	277.1810	0.00
09/12/2020	IGOV On 04-November-21			Index Future	281.25	280.2280	281.2450	280.2280	0.00
09/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
09/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
09/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4100	90.4100	90.4100	0.00
09/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3700	89.3700	89.3700	0.00
09/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.64	90.6300	90.6400	90.6300	51.00
09/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.05	90.0400	90.0500	90.0400	0.00
09/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.15	90.1300	90.1500	90.1300	0.00
09/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.27	93.2500	93.2700	93.2500	0.00
09/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.75	93.7100	93.7500	93.7100	0.00
09/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.10	86.0500	86.1000	86.0500	0.00
09/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.58	91.5200	91.5800	91.5200	0.00
09/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.70	78.6000	78.7000	78.6000	0.00
09/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.18	75.0500	75.1800	75.0500	0.00
09/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.55	73.3800	73.5500	73.3800	0.00
09/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.54	75.3400	75.5400	75.3400	0.00
09/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.55	79.3100	79.5500	79.3100	0.00
09/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.03	77.7700	78.0300	77.7700	0.00
09/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.11	79.8200	80.1100	79.8200	0.00
09/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.95	85.6400	85.9500	85.6400	0.00
09/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.36	86.0400	86.3600	86.0400	0.00
09/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.38	79.0500	79.3800	79.0500	0.00
09/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.29	86.9800	87.2900	86.9800	0.00
09/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.4350	3.5650	96.4350	30,000.00
09/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.63	96.3650	3.6250	96.3650	0.00
09/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.59	96.4200	3.5900	96.4200	0.00
09/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.3950	3.6050	96.3950	0.00
09/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.61	96.4100	3.6100	96.4100	0.00
09/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.62	96.4000	3.6200	96.4000	0.00
09/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3900	3.6300	96.3900	0.00
09/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.3050	3.7350	96.3050	30,000.00
09/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.1500	3.9000	96.1500	0.00
09/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	96.0100	4.0400	96.0100	0.00
09/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.7450	4.2950	95.7450	0.00
09/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.44	95.6150	4.4350	95.6150	0.00
09/12/2020	R023 On 04-February-21			Bond Future	4.67	109.4516	4.6704	109.4516	31,397.00
09/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3269	3	3269	3	0.00
09/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3250	3	3250	3	0.00
09/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3289	3	3289	3	0.00
09/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 06-May-21			Bond Future	4.74	106.6752	4.7429	106.6752	0.00
09/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4850	5	4850	5	0.00
09/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4834	5	4834	5	0.00
09/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4867	5	4867	5	0.00
09/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
09/12/2020	R023 On 05-August-21			Bond Future	4.81	107.8265	4.8128	107.8265	0.00
09/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1047	1	1047	1	0.00
09/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1036	1	1036	1	0.00
09/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1024	1	1024	1	0.00
09/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	300	0	300	0	0.00
09/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	296	0	296	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
09/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	293	0	293	0	0.00
09/12/2020	R023 On 04-November-21			Bond Future	4.91	105.0683	4.9105	105.0683	0.00
09/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	568	1	568	1	0.00
09/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	561	1	561	1	0.00
09/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	554	1	554	1	0.00
09/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	568	1	568	1	0.00
09/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	562	1	562	1	0.00
09/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	556	1	556	1	0.00
09/12/2020	R035 On 04-February-21			Bond Future	10.70	90.5886	10.7016	90.5886	97,983.00
09/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	684	1	684	1	0.00
09/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	824	1	824	1	0.00
09/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	668	1	668	1	0.00
09/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3985	4	3985	4	0.00
09/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	652	1	652	1	0.00
09/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	5102	5	5102	5	0.00
09/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	4581	5	4581	5	650.00
09/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1208	1	1208	1	650.00
09/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	5048	5	5048	5	0.00
09/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	4995	5	4995	5	0.00
09/12/2020	R035 On 06-May-21			Bond Future	10.92	87.0504	10.9195	87.0504	0.00
09/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4052	4	4052	4	0.00
09/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4399	4	4399	4	600.00
09/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	11792	12	11792	12	0.00
09/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2134	2	2134	2	600.00
09/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3275	3	3275	3	1,650.00
09/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5023	5	5023	5	0.00
09/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9367	9	9367	9	0.00
09/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9324	9	9324	9	0.00
09/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	7933	8	7933	8	0.00
09/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2522	2	2522	2	0.00
09/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1368	1	1368	1	500.00
09/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5931	6	5931	6	0.00
09/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11167	11	11167	11	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
09/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1759	2	1759	2	793.00
09/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9411	9	9411	9	0.00
09/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	972	1	972	1	0.00
09/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	961	1	961	1	0.00
09/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	593	1	593	1	1,650.00
09/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	6197	6	6197	6	0.00
09/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2093	2	2093	2	1,650.00
09/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	498	1	498	1	600.00
09/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5497	6	5497	6	0.00
09/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4895	5	4895	5	500.00
09/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	7107	7	7107	7	0.00
09/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1396	1	1396	1	793.00
09/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2555	3	2555	3	793.00
09/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	950	1	950	1	0.00
09/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3968	4	3968	4	0.00
09/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3236	3	3236	3	500.00
09/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2965	3	2965	3	0.00
09/12/2020	R035 On 05-August-21			Bond Future	11.15	87.9902	11.1477	87.9902	0.00
09/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49849	50	49849	50	0.00
09/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	49965	50	49965	50	0.00
09/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	50082	50	50082	50	0.00
09/12/2020	R035 On 04-November-21			Bond Future	11.38	84.4536	11.3824	84.4536	0.00
09/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	13698	13	13698	13	0.00
09/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2031	2	2031	2	782.00
09/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6048	6	6048	6	0.00
09/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	8843	9	8843	9	0.00
09/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8878	9	8878	9	0.00
09/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2795	3	2795	3	400.00
09/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3987	4	3987	4	0.00
09/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8913	9	8913	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
09/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1852	2	1852	2	400.00
09/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3913	4	3913	4	782.00
09/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2508	3	2508	3	0.00
09/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5805	6	5805	6	782.00
09/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	9280	9	9280	9	0.00
09/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9839	10	9839	10	0.00
09/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7491	8	7491	8	0.00
09/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2526	3	2526	3	0.00
09/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2544	3	2544	3	0.00
09/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	935	1	935	1	400.00
09/12/2020	R186 On 04-February-21			Bond Future	7.02	118.1956	7.0183	118.1956	79,887.00
09/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5886	6	5886	6	0.00
09/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5102	5	5102	5	0.00
09/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5839	6	5839	6	0.00
09/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5793	6	5793	6	0.00
09/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	118	0	118	0	15,177.00
09/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	66	0	66	0	0.00
09/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	71	0	71	0	0.00
09/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	69	0	69	0	0.00
09/12/2020	R186 On 06-May-21			Bond Future	7.19	119.4155	7.1854	119.4155	0.00
09/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16256	17	16256	17	0.00
09/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16215	16	16215	16	0.00
09/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16174	16	16174	16	0.00
09/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	1	0	0.00
09/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	1	0	0.00
09/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	1	0	0.00
09/12/2020	R186 On 05-August-21			Bond Future	7.36	115.4231	7.3606	115.4231	0.00
09/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6410	7	6410	7	0.00
09/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6374	7	6374	7	0.00
09/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6338	7	6338	7	0.00
09/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	614	1	614	1	0.00
09/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	606	1	606	1	0.00
09/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	598	1	598	1	0.00

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09/12/2020	R186 On 04-November-21			Bond Future	7.55	116.6527	7.5462	116.6527	0.00
09/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4235	4	4235	4	0.00
09/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4177	4	4177	4	0.00
09/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4206	4	4206	4	0.00
09/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1750	2	1750	2	0.00
09/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1764	2	1764	2	0.00
09/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1736	2	1736	2	0.00
09/12/2020	R197 On 04-February-21			Bond Future	319.05	319.0593	319.0460	319.0593	2,454.00
09/12/2020	R197 On 06-May-21			Bond Future	322.41	322.4307	322.4142	322.4307	0.00
09/12/2020	R197 On 05-August-21			Bond Future	317.96	317.9759	317.9576	317.9759	0.00
09/12/2020	R197 On 04-November-21			Bond Future	321.42	321.4364	321.4172	321.4364	0.00
09/12/2020	R202 On 04-February-21			Bond Future	220.25	220.2054	220.2481	220.2054	7,878.00
09/12/2020	R202 On 06-May-21			Bond Future	222.57	222.5323	222.5734	222.5323	0.00
09/12/2020	R202 On 05-August-21			Bond Future	220.77	220.7318	220.7721	220.7318	0.00
09/12/2020	R202 On 04-November-21			Bond Future	223.17	223.1337	223.1742	223.1337	0.00
09/12/2020	R209 On 04-February-21			Bond Future	10.43	70.6272	10.4288	70.6272	26,089.00
09/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1265	1	1265	1	0.00
09/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1243	1	1243	1	0.00
09/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1287	1	1287	1	0.00
09/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3096	3	3096	3	0.00
09/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3172	3	3172	3	0.00
09/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3134	3	3134	3	0.00
09/12/2020	R209 On 06-May-21			Bond Future	10.62	68.2168	10.6169	68.2168	5,250.00
09/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3181	3	3181	3	0.00
09/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6563	6	6563	6	0.00
09/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2273	2	2273	2	5,325.00
09/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5263	5	5263	5	0.00
09/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8970	9	8970	9	0.00
09/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1267	1	1267	1	6,250.00
09/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4401	4	4401	4	0.00
09/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1723	2	1723	2	0.00
09/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9008	9	9008	9	0.00
09/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8894	9	8894	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
09/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8932	9	8932	9	0.00
09/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	700	1	700	1	0.00
09/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	708	1	708	1	0.00
09/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	683	1	683	1	9,150.00
09/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2302	2	2302	2	3,500.00
09/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5311	5	5311	5	0.00
09/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6386	6	6386	6	0.00
09/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	691	1	691	1	0.00
09/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1845	2	1845	2	9,150.00
09/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1362	1	1362	1	3,750.00
09/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4374	4	4374	4	0.00
09/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3275	3	3275	3	6,250.00
09/12/2020	R209 On 05-August-21			Bond Future	10.81	68.9534	10.8095	68.9534	0.00
09/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7072	7	7072	7	0.00
09/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7040	7	7040	7	0.00
09/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7105	7	7105	7	0.00
09/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1949	2	1949	2	0.00
09/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1981	2	1981	2	0.00
09/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1965	2	1965	2	0.00
09/12/2020	R209 On 04-November-21			Bond Future	11.01	66.5482	11.0064	66.5482	0.00
09/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8076	8	8076	8	0.00
09/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8107	8	8107	8	0.00
09/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8045	8	8045	8	0.00
09/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2221	2	2221	2	0.00
09/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2237	2	2237	2	0.00
09/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2252	2	2252	2	0.00
09/12/2020	R210 On 04-February-21			Bond Future	195.42	195.3913	195.4177	195.3913	1,299.00
09/12/2020	R210 On 06-May-21			Bond Future	194.76	194.7399	194.7647	194.7399	0.00
09/12/2020	R210 On 05-August-21			Bond Future	196.91	196.8886	196.9126	196.8886	0.00
09/12/2020	R210 On 04-November-21			Bond Future	196.31	196.2887	196.3125	196.2887	0.00
09/12/2020	R212 On 04-February-21			Bond Future	170.22	170.1173	170.2194	170.1173	6,342.00
09/12/2020	R212 On 06-May-21			Bond Future	172.02	171.9153	172.0167	171.9153	0.00
09/12/2020	R212 On 05-August-21			Bond Future	171.58	171.4776	171.5792	171.4776	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
09/12/2020	R212 On 04-November-21			Bond Future	173.45	173.3437	173.4461	173.3437	0.00
09/12/2020	R213 On 04-February-21			Bond Future	9.50	87.3125	9.5027	87.3125	8,945.00
09/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1625	2	1625	2	0.00
09/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1599	2	1599	2	0.00
09/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1572	2	1572	2	0.00
09/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2218	2	2218	2	0.00
09/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2186	2	2186	2	0.00
09/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2155	2	2155	2	0.00
09/12/2020	R213 On 06-May-21			Bond Future	9.70	84.6857	9.6992	84.6857	0.00
09/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11309	11	11309	11	0.00
09/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11267	11	11267	11	0.00
09/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11352	12	11352	12	0.00
09/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	216	0	216	0	0.00
09/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	223	0	223	0	0.00
09/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	219	0	219	0	0.00
09/12/2020	R213 On 05-August-21			Bond Future	9.90	85.5997	9.9050	85.5997	0.00
09/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6355	6	6355	6	0.00
09/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4184	4	4184	4	0.00
09/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6624	7	6624	7	0.00
09/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2111	2	2111	2	200.00
09/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6590	7	6590	7	0.00
09/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6556	7	6556	7	0.00
09/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1735	2	1735	2	0.00
09/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1719	2	1719	2	0.00
09/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2936	3	2936	3	200.00
09/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5215	5	5215	5	0.00
09/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1703	2	1703	2	0.00
09/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1831	2	1831	2	200.00
09/12/2020	R213 On 04-November-21			Bond Future	10.12	82.9828	10.1191	82.9828	0.00
09/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7091	7	7091	7	0.00
09/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7059	7	7059	7	0.00
09/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7122	7	7122	7	0.00
09/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2207	2	2207	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
09/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2191	2	2191	2	0.00
09/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2174	2	2174	2	0.00
09/12/2020	R214 On 04-February-21			Bond Future	10.93	66.9369	10.9281	66.9369	15,478.00
09/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	799	1	799	1	0.00
09/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	784	1	784	1	0.00
09/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	815	1	815	1	0.00
09/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	4381	5	4381	5	0.00
09/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	4474	5	4474	5	0.00
09/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	4428	5	4428	5	0.00
09/12/2020	R214 On 06-May-21			Bond Future	11.12	64.3517	11.1167	64.3517	0.00
09/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7230	7	7230	7	0.00
09/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7195	7	7195	7	0.00
09/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7161	7	7161	7	0.00
09/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1332	1	1332	1	0.00
09/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1319	1	1319	1	0.00
09/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1306	1	1306	1	0.00
09/12/2020	R214 On 05-August-21			Bond Future	11.31	65.0464	11.3127	65.0464	0.00
09/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6198	6	6198	6	0.00
09/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6231	6	6231	6	0.00
09/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6164	6	6164	6	0.00
09/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2540	2	2540	2	0.00
09/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2571	2	2571	2	0.00
09/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2555	2	2555	2	0.00
09/12/2020	R214 On 04-November-21			Bond Future	11.51	62.4627	11.5127	62.4627	0.00
09/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7538	7	7538	7	0.00
09/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7505	7	7505	7	0.00
09/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7473	7	7473	7	0.00
09/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2800	3	2800	3	0.00
09/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2772	3	2772	3	0.00
09/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2786	3	2786	3	0.00
09/12/2020	R248 On 04-February-21			Bond Future	11.07	83.7313	11.0723	83.7313	115,447.00
09/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	819	1	819	1	0.00
09/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1603	1	1603	1	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	104	0	104	0	2,140.00
09/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4275	4	4275	4	0.00
09/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	800	1	800	1	0.00
09/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	780	1	780	1	0.00
09/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1464	1	1464	1	0.00
09/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	5307	6	5307	6	0.00
09/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	5249	5	5249	5	0.00
09/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	3792	4	3792	4	0.00
09/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1361	1	1361	1	0.00
09/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	10034	10	10034	10	0.00
09/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	5191	5	5191	5	0.00
09/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	3562	4	3562	4	0.00
09/12/2020	R248 On 06-May-21			Bond Future	11.27	80.1854	11.2675	80.1854	0.00
09/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	8409	8	8409	8	0.00
09/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	8367	8	8367	8	0.00
09/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	8451	8	8451	8	0.00
09/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1574	2	1574	2	0.00
09/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1606	2	1606	2	0.00
09/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1590	2	1590	2	0.00
09/12/2020	R248 On 05-August-21			Bond Future	11.47	81.0511	11.4711	81.0511	0.00
09/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	8686	8	8686	8	0.00
09/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	8648	8	8648	8	0.00
09/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	8724	8	8724	8	0.00
09/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2341	2	2341	2	0.00
09/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2322	2	2322	2	0.00
09/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2304	2	2304	2	0.00
09/12/2020	R248 On 04-November-21			Bond Future	11.68	77.5036	11.6791	77.5036	0.00
09/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	9473	9	9473	9	0.00
09/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	9509	9	9509	9	0.00
09/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	9544	9	9544	9	0.00
09/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2654	3	2654	3	0.00
09/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2672	3	2672	3	0.00
09/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2691	3	2691	3	0.00

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