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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/11/2020 TO: 09/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	1386 On 28-February-31			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
09/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	2025 On 05-November-20			Bond Future	144.83	144.8276	144.8276	144.8276	0.00
09/11/2020	2025 On 04-February-21			Bond Future	146.41	145.2933	146.4125	145.2933	3,376.00
09/11/2020	2025 On 06-May-21			Bond Future	148.00	146.8660	147.9967	146.8660	0.00
09/11/2020	2025 On 05-August-21			Bond Future	148.10	146.9584	148.1015	146.9584	0.00
09/11/2020	2025 On 04-November-21			Bond Future	149.62	148.4618	149.6167	148.4618	0.00
09/11/2020	2029 On 05-November-20			Bond Future	100.04	100.0403	100.0403	100.0403	0.00
09/11/2020	2029 On 04-February-21			Bond Future	102.86	101.6934	102.8585	101.6934	2,232.00
09/11/2020	2029 On 06-May-21			Bond Future	102.83	101.6565	102.8338	101.6565	0.00
09/11/2020	2029 On 05-August-21			Bond Future	103.97	102.7783	103.9684	102.7783	0.00
09/11/2020	2029 On 04-November-21			Bond Future	103.88	102.6816	103.8842	102.6816	0.00
09/11/2020	2030 On 05-November-20			Bond Future	9.06	95.6630	95.6630	95.6630	0.00
09/11/2020	2030 On 04-February-21			Bond Future	8.90	93.3793	94.7281	93.3793	107,742.00
09/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	3449	3	3	3	0.00
09/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	2454	2	2	2	800.00
09/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	7763	7	8	7	0.00
09/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	1256	1	1	1	1,000.00
09/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	961	1	1	1	1,600.00
09/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3915	3	4	3	0.00
09/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	4102	3	4	3	0.00
09/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	3414	3	3	3	0.00
09/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	3380	3	3	3	0.00
09/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	1237	1	1	1	800.00
09/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	3554	3	4	3	1,600.00
09/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	3277	3	3	3	1,000.00
09/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1795	2	2	2	0.00
09/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5174	6	5	6	0.00
09/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1979	3	2	3	0.00
09/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1908	3	2	3	0.00
09/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4462	5	4	5	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
09/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1885	3	2	3	0.00
09/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1488	2	1	2	2,000.00
09/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1585	2	2	2	2,000.00
09/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	492	1	0	1	1,800.00
09/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4420	5	4	5	0.00
09/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1862	2	2	2	0.00
09/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2672	3	3	3	0.00
09/11/2020	2030 On 06-May-21			Bond Future	9.09	94.3683	95.7310	94.3683	0.00
09/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	9564	8	10	8	0.00
09/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3819	3	4	3	0.00
09/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	2566	2	3	2	300.00
09/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	13710	12	14	12	0.00
09/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	13667	12	14	12	0.00
09/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	3607	3	4	3	0.00
09/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	6274	5	6	5	0.00
09/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	1062	1	1	1	700.00
09/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	6746	6	7	6	0.00
09/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3974	3	4	3	300.00
09/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	10442	9	10	9	0.00
09/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	13623	12	14	12	0.00
09/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	225	0	0	0	0.00
09/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	583	1	1	1	300.00
09/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1527	2	2	2	0.00
09/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3254	4	3	4	0.00
09/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2945	4	3	4	0.00
09/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	222	0	0	0	0.00
09/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	219	0	0	0	0.00
09/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3071	4	3	4	700.00
09/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7707	9	8	9	0.00
09/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4396	5	4	5	0.00
09/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	747	1	1	1	0.00
09/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1691	2	2	2	700.00
09/11/2020	2030 On 05-August-21			Bond Future	9.29	91.3821	92.7593	91.3821	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
09/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	7572	7	8	7	0.00
09/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2758	2	3	2	600.00
09/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	4132	3	4	3	600.00
09/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	14164	13	14	13	0.00
09/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	7533	7	8	7	0.00
09/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	7494	7	7	7	0.00
09/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1618	2	2	2	0.00
09/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1607	2	2	2	0.00
09/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	280	0	0	0	600.00
09/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3282	4	3	4	0.00
09/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1595	2	2	2	0.00
09/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4675	6	5	6	0.00
09/11/2020	2030 On 04-November-21			Bond Future	9.51	92.2945	93.6856	92.2945	0.00
09/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	7679	7	8	7	0.00
09/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	7606	7	8	7	0.00
09/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	7643	7	8	7	0.00
09/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2087	3	2	3	0.00
09/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2099	3	2	3	0.00
09/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2075	3	2	3	0.00
09/11/2020	2032 On 05-November-20			Bond Future	10.20	87.9518	87.9518	87.9518	0.00
09/11/2020	2032 On 04-February-21			Bond Future	9.99	89.9283	91.4496	89.9283	120,128.00
09/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1914	1	2	1	0.00
09/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1889	1	2	1	0.00
09/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	553	0	1	0	800.00
09/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	1205	1	1	1	800.00
09/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	6081	5	6	5	0.00
09/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1939	1	2	1	0.00
09/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4159	5	4	5	0.00
09/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5606	7	6	7	0.00
09/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1194	2	1	2	800.00
09/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4235	5	4	5	0.00
09/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8290	10	8	10	0.00

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09/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4197	5	4	5	0.00
09/11/2020	2032 On 06-May-21			Bond Future	10.20	86.7355	88.2725	86.7355	0.00
09/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	11139	10	11	10	0.00
09/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	4331	4	4	4	736.00
09/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	11180	10	11	10	0.00
09/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	13109	12	13	12	0.00
09/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	11222	10	11	10	0.00
09/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	789	1	1	1	0.00
09/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	797	1	1	1	0.00
09/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	806	1	1	1	0.00
09/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	485	1	0	1	736.00
09/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3554	4	4	4	0.00
09/11/2020	2032 On 05-August-21			Bond Future	10.42	87.6723	89.2258	87.6723	0.00
09/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	7347	6	7	6	0.00
09/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7385	6	7	6	0.00
09/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7424	6	7	6	0.00
09/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2196	3	2	3	0.00
09/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2210	3	2	3	0.00
09/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2225	3	2	3	0.00
09/11/2020	2032 On 04-November-21			Bond Future	10.66	84.4047	85.9738	84.4047	0.00
09/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	8148	7	8	7	0.00
09/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	8075	7	8	7	0.00
09/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	8111	7	8	7	0.00
09/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2571	3	3	3	0.00
09/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2599	3	3	3	0.00
09/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2585	3	3	3	0.00
09/11/2020	2033 On 05-November-20			Bond Future	94.20	94.1995	94.1995	94.1995	0.00
09/11/2020	2033 On 04-February-21			Bond Future	96.76	95.7446	96.7609	95.7446	7,616.00
09/11/2020	2033 On 06-May-21			Bond Future	96.59	95.5672	96.5941	95.5672	0.00
09/11/2020	2033 On 05-August-21			Bond Future	97.66	96.6218	97.6598	96.6218	0.00
09/11/2020	2033 On 04-November-21			Bond Future	97.44	96.3882	97.4370	96.3882	0.00

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09/11/2020	2037 On 05-November-20			Bond Future	11.25	82.0233	82.0233	82.0233	0.00
09/11/2020	2037 On 04-February-21			Bond Future	10.88	80.1419	82.3667	80.1419	129,663.00
09/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	7694	6	8	6	300.00
09/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	2116	1	2	1	240.00
09/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	692	0	1	0	72.00
09/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	1690	1	2	1	0.00
09/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15792	14	16	14	0.00
09/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	3206	2	3	2	0.00
09/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1817	1	2	1	0.00
09/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	1669	1	2	1	0.00
09/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	7376	6	7	6	0.00
09/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	1648	1	2	1	0.00
09/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5684	7	6	7	0.00
09/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5348	7	5	7	72.00
09/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3391	5	3	5	72.00
09/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	104	0	0	0	300.00
09/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5733	7	6	7	0.00
09/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5635	7	6	7	0.00
09/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1151	2	1	2	240.00
09/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4757	6	5	6	0.00
09/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9259	11	9	11	0.00
09/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	1069	2	1	2	0.00
09/11/2020	2037 On 06-May-21			Bond Future	11.09	80.9909	83.2389	80.9909	0.00
09/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	9532	8	10	8	0.00
09/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	9447	8	9	8	0.00
09/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	9489	8	9	8	0.00
09/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1686	2	2	2	0.00
09/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1709	2	2	2	0.00
09/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1697	2	2	2	0.00
09/11/2020	2037 On 05-August-21			Bond Future	11.32	77.6100	79.8821	77.6100	0.00
09/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7997	7	8	7	0.00
09/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	8036	7	8	7	0.00
09/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	8075	7	8	7	0.00

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09/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2544	3	3	3	0.00
09/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2560	3	3	3	0.00
09/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2528	3	3	3	0.00
09/11/2020	2037 On 04-November-21			Bond Future	11.55	78.3847	80.6796	78.3847	0.00
09/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	9598	8	10	8	0.00
09/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	9636	8	10	8	0.00
09/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9674	8	10	8	0.00
09/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2641	3	3	3	0.00
09/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2627	3	3	3	0.00
09/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2654	3	3	3	0.00
09/11/2020	2038 On 05-November-20			Bond Future	105.20	105.2041	105.2041	105.2041	0.00
09/11/2020	2038 On 04-February-21			Bond Future	106.99	105.6960	106.9931	105.6960	9,468.00
09/11/2020	2038 On 06-May-21			Bond Future	108.15	106.8402	108.1509	106.8402	0.00
09/11/2020	2038 On 05-August-21			Bond Future	107.63	106.3002	107.6250	106.3002	0.00
09/11/2020	2038 On 04-November-21			Bond Future	108.73	107.3873	108.7259	107.3873	0.00
09/11/2020	2040 On 05-November-20			Bond Future	11.43	83.7134	83.7134	83.7134	0.00
09/11/2020	2040 On 04-February-21			Bond Future	11.00	81.9542	84.4232	81.9542	81,616.00
09/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	1707	1	2	1	0.00
09/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	1069	1	1	1	800.00
09/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	6498	5	6	5	0.00
09/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	1362	1	1	1	500.00
09/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	5747	4	6	4	0.00
09/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	1685	1	2	1	0.00
09/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	1729	1	2	1	0.00
09/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	474	0	0	0	800.00
09/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	410	0	0	0	500.00
09/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	7886	10	8	10	0.00
09/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	11931	14	12	14	0.00
09/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5879	8	6	8	0.00
09/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11324	14	11	14	0.00
09/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	5985	8	6	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
09/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1957	3	2	3	500.00
09/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1632	2	2	2	800.00
09/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6868	9	7	9	0.00
09/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5932	8	6	8	0.00
09/11/2020	2040 On 06-May-21			Bond Future	11.21	82.8225	85.3173	82.8225	0.00
09/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	13632	12	14	12	0.00
09/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	9518	8	10	8	0.00
09/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	9562	8	10	8	0.00
09/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	6070	5	6	5	300.00
09/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	9606	8	10	8	0.00
09/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	3493	3	3	3	300.00
09/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3635	5	4	5	0.00
09/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1976	3	2	3	0.00
09/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	6080	8	6	8	0.00
09/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1989	3	2	3	0.00
09/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2002	3	2	3	0.00
09/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	925	1	1	1	300.00
09/11/2020	2040 On 05-August-21			Bond Future	11.43	79.2111	81.7326	79.2111	0.00
09/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	5383	4	5	4	900.00
09/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	18275	16	18	16	0.00
09/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8957	7	9	7	0.00
09/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3747	3	4	3	900.00
09/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8916	7	9	7	0.00
09/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8875	7	9	7	0.00
09/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2525	3	3	3	0.00
09/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6270	8	6	8	0.00
09/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2556	3	3	3	0.00
09/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	417	1	0	1	900.00
09/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2541	3	3	3	0.00
09/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4610	6	5	6	0.00
09/11/2020	2040 On 04-November-21			Bond Future	11.66	80.0016	82.5485	80.0016	0.00
09/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	10118	8	10	8	0.00
09/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	10079	8	10	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
09/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	10039	8	10	8	0.00
09/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2844	4	3	4	0.00
09/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2830	4	3	4	0.00
09/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2816	4	3	4	0.00
09/11/2020	2044 On 05-November-20			Bond Future	11.55	79.9717	79.9717	79.9717	0.00
09/11/2020	2044 On 04-February-21			Bond Future	11.14	78.2528	80.5336	78.2528	38,019.00
09/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	1349	1	1	1	0.00
09/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	1330	1	1	1	0.00
09/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	443	0	0	0	265.00
09/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	1223	1	1	1	0.00
09/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	1367	1	1	1	0.00
09/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	843	1	1	1	0.00
09/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	2473	2	2	2	0.00
09/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	7072	9	7	9	0.00
09/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9027	11	9	11	0.00
09/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	7013	9	7	9	0.00
09/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7429	9	7	9	265.00
09/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4576	6	5	6	265.00
09/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	11781	14	12	14	0.00
09/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6955	9	7	9	0.00
09/11/2020	2044 On 06-May-21			Bond Future	11.34	79.0819	81.3865	79.0819	0.00
09/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	4714	4	5	4	3,100.00
09/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	6729	5	7	5	0.00
09/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8949	7	9	7	0.00
09/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	8865	7	9	7	0.00
09/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8907	7	9	7	0.00
09/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	9160	8	9	8	0.00
09/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2065	3	2	3	3,100.00
09/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2153	3	2	3	0.00
09/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2168	3	2	3	0.00
09/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2138	3	2	3	0.00
09/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	3172	4	3	4	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4672	6	5	6	0.00
09/11/2020	2044 On 05-August-21			Bond Future	11.56	75.5553	77.8847	75.5553	0.00
09/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8768	7	9	7	0.00
09/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8728	7	9	7	0.00
09/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8808	7	9	7	0.00
09/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2528	3	3	3	0.00
09/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2543	3	3	3	0.00
09/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2559	3	3	3	0.00
09/11/2020	2044 On 04-November-21			Bond Future	11.78	76.3093	78.6620	76.3093	0.00
09/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	9521	8	10	8	0.00
09/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	9560	8	10	8	0.00
09/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	9598	8	10	8	0.00
09/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3079	4	3	4	0.00
09/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3094	4	3	4	0.00
09/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3109	4	3	4	0.00
09/11/2020	2046 On 05-November-20			Bond Future	92.34	92.3387	92.3387	92.3387	0.00
09/11/2020	2046 On 04-February-21			Bond Future	95.64	94.5159	95.6353	94.5159	14,771.00
09/11/2020	2046 On 06-May-21			Bond Future	94.88	93.7515	94.8826	93.7515	0.00
09/11/2020	2046 On 05-August-21			Bond Future	95.93	94.7862	95.9296	94.7862	0.00
09/11/2020	2046 On 04-November-21			Bond Future	95.11	93.9518	95.1070	93.9518	0.00
09/11/2020	2050 On 05-November-20			Bond Future	94.38	94.3800	94.3800	94.3800	0.00
09/11/2020	2050 On 04-February-21			Bond Future	95.88	94.6437	95.8759	94.6437	12,407.00
09/11/2020	2050 On 06-May-21			Bond Future	96.91	95.6682	96.9133	95.6682	0.00
09/11/2020	2050 On 05-August-21			Bond Future	96.06	94.7991	96.0578	94.7991	0.00
09/11/2020	2050 On 04-November-21			Bond Future	97.04	95.7686	97.0403	95.7686	0.00
09/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	8657 On 21-December-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
09/11/2020	AL37 On 04-February-21			Index Future	782.95	780.3300	782.9490	780.3300	0.00
09/11/2020	AL37 On 06-May-21			Index Future	791.22	788.5830	791.2200	788.5830	0.00
09/11/2020	AL37 On 05-August-21			Index Future	799.67	797.0050	799.6660	797.0050	0.00
09/11/2020	AL37 On 04-November-21			Index Future	807.76	805.0660	807.7570	805.0660	0.00
09/11/2020	AL7T On 04-February-21			Index Future	862.07	849.1690	862.0730	849.1690	0.00
09/11/2020	AL7T On 06-May-21			Index Future	871.18	858.1500	871.1800	858.1500	0.00
09/11/2020	AL7T On 05-August-21			Index Future	880.48	867.3140	880.4790	867.3140	0.00
09/11/2020	AL7T On 04-November-21			Index Future	889.39	876.0870	889.3880	876.0870	0.00
09/11/2020	ALBI On 04-February-21			Index Future	756.33	743.2410	756.3250	743.2410	227.00
09/11/2020	ALBI On 06-May-21			Index Future	764.32	751.1010	764.3150	751.1010	0.00
09/11/2020	ALBI On 05-August-21			Index Future	772.47	759.1220	772.4740	759.1220	0.00
09/11/2020	ALBI On 04-November-21			Index Future	780.29	766.8010	780.2900	766.8010	0.00
09/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C048 On 28-February-48			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
09/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	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
09/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2020	ES33 On 05-November-20			Bond Future	11.74	73.3635	73.3635	73.3635	0.00
09/11/2020	ES33 On 04-February-21			Bond Future	11.40	75.5553	77.2991	75.5553	350.00
09/11/2020	ES33 On 06-May-21			Bond Future	11.65	72.5804	74.3424	72.5804	0.00
09/11/2020	ES33 On 05-August-21			Bond Future	11.91	73.3643	75.1452	73.3643	0.00
09/11/2020	ES33 On 04-November-21			Bond Future	12.19	70.3239	72.1227	70.3239	0.00
09/11/2020	ES42 On 05-November-20			Bond Future	12.36	71.5161	71.5161	71.5161	0.00
09/11/2020	ES42 On 04-February-21			Bond Future	11.99	73.8169	75.8523	73.8169	4,789.00
09/11/2020	ES42 On 06-May-21			Bond Future	12.23	70.3400	72.3966	70.3400	0.00
09/11/2020	ES42 On 05-August-21			Bond Future	12.48	71.1000	73.1787	71.1000	0.00
09/11/2020	ES42 On 04-November-21			Bond Future	12.75	67.5531	69.6527	67.5531	0.00
09/11/2020	GOVI On 04-February-21			GOVI	746.59	733.9440	746.5920	733.9440	1,004.00
09/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	43680	17	4	17	0.00
09/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	43480	17	4	17	0.00
09/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	43580	17	4	17	0.00
09/11/2020	GOVI On 06-May-21			GOVI	754.48	741.7070	754.4790	741.7070	0.00
09/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	757890	63	76	63	0.00
09/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	757990	63	76	63	0.00
09/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	758090	63	76	63	0.00
09/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 05-August-21			GOVI	762.53	749.6270	762.5330	749.6270	0.00
09/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	433830	30	43	30	0.00
09/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	433930	30	43	30	0.00
09/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	434030	30	43	30	0.00
09/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	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
09/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-November-21			GOVI	770.25	757.2090	770.2480	757.2090	0.00
09/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	418280	29	42	29	0.00
09/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	418380	29	42	29	0.00
09/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	418480	29	42	29	0.00
09/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2020	IGOV On 04-February-21			Index Future	263.94	261.1490	263.9350	261.1490	989.00
09/11/2020	IGOV On 06-May-21			Index Future	266.79	263.9750	266.7880	263.9750	21.00
09/11/2020	IGOV On 05-August-21			Index Future	269.70	266.8570	269.7000	266.8570	0.00
09/11/2020	IGOV On 04-November-21			Index Future	272.49	269.6180	272.4920	269.6180	0.00
09/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
09/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.12	92.1300	92.1200	92.1300	0.00
09/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.17	90.1800	90.1700	90.1800	0.00
09/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.00	89.0200	89.0000	89.0200	0.00
09/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.13	90.1500	90.1300	90.1500	51.00
09/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.41	89.4300	89.4100	89.4300	0.00
09/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.36	89.4000	89.3600	89.4000	0.00
09/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.34	92.3800	92.3400	92.3800	0.00
09/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.69	92.7400	92.6900	92.7400	0.00
09/11/2020	IS05 On 22-March-23			Interest Rate Swap	84.94	85.0100	84.9400	85.0100	0.00
09/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.40	90.4800	90.4000	90.4800	0.00
09/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/11/2020	IS10 On 17-December-25			Interest Rate Swap	77.26	77.5500	77.2600	77.5500	0.00
09/11/2020	IS10 On 16-March-26			Interest Rate Swap	73.73	74.0500	73.7300	74.0500	0.00
09/11/2020	IS10 On 15-June-26			Interest Rate Swap	72.10	72.4500	72.1000	72.4500	0.00
09/11/2020	IS10 On 21-September-26			Interest Rate Swap	74.13	74.5000	74.1300	74.5000	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
09/11/2020	IS10 On 21-December-26			Interest Rate Swap	78.17	78.5700	78.1700	78.5700	0.00
09/11/2020	IS10 On 15-March-27			Interest Rate Swap	76.65	77.0600	76.6500	77.0600	0.00
09/11/2020	IS10 On 21-June-27			Interest Rate Swap	78.75	79.1800	78.7500	79.1800	0.00
09/11/2020	IS10 On 20-September-27			Interest Rate Swap	84.63	85.0800	84.6300	85.0800	0.00
09/11/2020	IS10 On 20-December-27			Interest Rate Swap	85.07	85.5600	85.0700	85.5600	0.00
09/11/2020	IS10 On 22-March-28			Interest Rate Swap	78.07	78.6300	78.0700	78.6300	0.00
09/11/2020	IS10 On 20-June-28			Interest Rate Swap	86.07	86.6700	86.0700	86.6700	0.00
09/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.6750	96.6750	96.6750	0.00
09/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.15	96.8250	96.8550	96.8250	30,010.00
09/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.13	96.8400	96.8700	96.8400	0.00
09/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.06	96.9200	96.9400	96.9200	0.00
09/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.06	96.9250	96.9450	96.9250	0.00
09/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.06	96.9200	96.9400	96.9200	0.00
09/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.07	96.9100	96.9300	96.9100	0.00
09/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.17	96.8150	96.8350	96.8150	30,000.00
09/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.31	96.6550	96.6950	96.6550	0.00
09/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.39	96.5700	96.6100	96.5700	0.00
09/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.72	96.2200	96.2800	96.2200	0.00
09/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.79	96.1750	96.2150	96.1750	0.00
09/11/2020	R023 On 05-November-20			Bond Future	4.19	109.2518	109.2518	109.2518	0.00
09/11/2020	R023 On 04-February-21			Bond Future	3.85	110.2905	111.0993	110.2905	31,134.00
09/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4943	4	5	4	0.00
09/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4924	4	5	4	0.00
09/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4963	4	5	4	0.00
09/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 06-May-21			Bond Future	3.78	107.5507	108.3677	107.5507	0.00
09/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	6570	6	7	6	0.00

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09/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	6554	6	7	6	0.00
09/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	6587	6	7	6	0.00
09/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
09/11/2020	R023 On 05-August-21			Bond Future	3.68	108.7119	109.5375	108.7119	0.00
09/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	2532	2	3	2	0.00
09/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	2517	2	3	2	0.00
09/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	2503	2	3	2	0.00
09/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	39	0	0	0	0.00
09/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	38	0	0	0	0.00
09/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	38	0	0	0	0.00
09/11/2020	R023 On 04-November-21			Bond Future	3.61	105.8927	106.7267	105.8927	0.00
09/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1792	1	2	1	0.00
09/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1780	1	2	1	0.00
09/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1769	1	2	1	0.00
09/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	95	0	0	0	0.00
09/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	93	0	0	0	0.00
09/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	92	0	0	0	0.00
09/11/2020	R035 On 05-November-20			Bond Future	11.03	86.3811	86.3811	86.3811	0.00
09/11/2020	R035 On 04-February-21			Bond Future	10.66	89.1425	91.1277	89.1425	99,881.00
09/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	1597	1	2	1	0.00
09/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1784	1	2	1	0.00
09/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	1574	1	2	1	0.00
09/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	1552	1	2	1	0.00
09/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	5086	4	5	4	0.00
09/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	2018	3	2	3	650.00
09/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5711	7	6	7	0.00
09/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5249	7	5	7	650.00
09/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5664	7	6	7	0.00
09/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5617	7	6	7	0.00
09/11/2020	R035 On 06-May-21			Bond Future	10.87	85.6120	87.6179	85.6120	0.00

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09/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	5992	5	6	5	0.00
09/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	8798	7	9	7	0.00
09/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	5380	4	5	4	600.00
09/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	12522	11	13	11	0.00
09/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	4239	3	4	3	1,650.00
09/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	10195	9	10	9	0.00
09/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	3027	2	3	2	600.00
09/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	10236	9	10	9	0.00
09/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	2614	2	3	2	793.00
09/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	6864	6	7	6	0.00
09/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	10276	9	10	9	0.00
09/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11932	10	12	10	0.00
09/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1040	1	1	1	1,650.00
09/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	911	1	1	1	600.00
09/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1525	2	2	2	0.00
09/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	6073	7	6	7	0.00
09/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1512	2	2	2	0.00
09/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2708	3	3	3	1,650.00
09/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6735	8	7	8	0.00
09/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1498	2	1	2	0.00
09/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4615	6	5	6	0.00
09/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1944	3	2	3	793.00
09/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3629	5	4	5	0.00
09/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	3206	4	3	4	793.00
09/11/2020	R035 On 05-August-21			Bond Future	11.10	86.5365	88.5639	86.5365	0.00
09/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	0	0	0.00
09/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	0	0	0.00
09/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	0	0	0.00
09/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	49528	52	50	52	0.00
09/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	49644	52	50	52	0.00
09/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	49761	52	50	52	0.00
09/11/2020	R035 On 04-November-21			Bond Future	11.34	82.9284	84.9762	82.9284	0.00
09/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	9357	8	9	8	0.00

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09/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	9396	8	9	8	0.00
09/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	9435	8	9	8	0.00
09/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2762	3	3	3	0.00
09/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2776	3	3	3	0.00
09/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2790	3	3	3	0.00
09/11/2020	R186 On 05-November-20			Bond Future	6.85	122.0667	122.0667	122.0667	0.00
09/11/2020	R186 On 04-February-21			Bond Future	6.93	117.9834	118.3800	117.9834	77,899.00
09/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	5748	5	6	5	0.00
09/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	6487	6	6	6	0.00
09/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	6443	6	6	6	0.00
09/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	6399	6	6	6	0.00
09/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	309	0	0	0	15,177.00
09/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	213	0	0	0	0.00
09/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	223	0	0	0	0.00
09/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	218	0	0	0	0.00
09/11/2020	R186 On 06-May-21			Bond Future	7.09	119.2322	119.6325	119.2322	0.00
09/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16750	16	17	16	0.00
09/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	16668	16	17	16	0.00
09/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	16709	16	17	16	0.00
09/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	4	0	0	0	0.00
09/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	4	0	0	0	0.00
09/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	4	0	0	0	0.00
09/11/2020	R186 On 05-August-21			Bond Future	7.26	115.2384	115.6428	115.2384	0.00
09/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6967	7	7	7	0.00
09/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6931	7	7	7	0.00
09/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6895	7	7	7	0.00
09/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	674	1	1	1	0.00
09/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	666	1	1	1	0.00
09/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	658	1	1	1	0.00
09/11/2020	R186 On 04-November-21			Bond Future	7.45	116.3895	116.7981	116.3895	0.00
09/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	4643	4	5	4	0.00
09/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	4582	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	4612	4	5	4	0.00
09/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1730	2	2	2	0.00
09/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1744	2	2	2	0.00
09/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1717	2	2	2	0.00
09/11/2020	R197 On 05-November-20			Bond Future	317.26	317.2581	317.2581	317.2581	0.00
09/11/2020	R197 On 04-February-21			Bond Future	315.09	313.2009	315.0886	313.2009	2,460.00
09/11/2020	R197 On 06-May-21			Bond Future	318.50	316.5908	318.4976	316.5908	0.00
09/11/2020	R197 On 05-August-21			Bond Future	314.02	312.0928	314.0202	312.0928	0.00
09/11/2020	R197 On 04-November-21			Bond Future	317.23	315.2846	317.2321	315.2846	0.00
09/11/2020	R202 On 05-November-20			Bond Future	212.54	212.5368	212.5368	212.5368	0.00
09/11/2020	R202 On 04-February-21			Bond Future	214.65	210.5029	214.6493	210.5029	7,827.00
09/11/2020	R202 On 06-May-21			Bond Future	216.97	212.7812	216.9714	212.7812	0.00
09/11/2020	R202 On 05-August-21			Bond Future	215.12	210.8844	215.1206	210.8844	0.00
09/11/2020	R202 On 04-November-21			Bond Future	217.32	213.0414	217.3213	213.0414	0.00
09/11/2020	R208 On 05-November-20			Bond Future	3.50	101.9960	101.9960	101.9960	0.00
09/11/2020	R209 On 05-November-20			Bond Future	10.74	67.2420	67.2420	67.2420	0.00
09/11/2020	R209 On 04-February-21			Bond Future	10.33	69.4761	71.3510	69.4761	27,681.00
09/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	2381	2	2	2	0.00
09/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	2355	2	2	2	0.00
09/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	2407	2	2	2	0.00
09/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3646	5	4	5	0.00
09/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3714	5	4	5	0.00
09/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3680	5	4	5	0.00
09/11/2020	R209 On 06-May-21			Bond Future	10.51	67.0716	68.9660	67.0716	3,415.00
09/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9946	8	10	8	0.00
09/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	3243	2	3	2	6,325.00
09/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	6293	5	6	5	0.00
09/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9983	8	10	8	0.00
09/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	5453	0	5	0	0.00
09/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	9910	8	10	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
09/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	9873	8	10	8	0.00
09/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	1093	1	1	1	0.00
09/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1083	1	1	1	0.00
09/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2760	0	3	0	3,500.00
09/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1063	1	1	1	9,150.00
09/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2281	3	2	3	9,150.00
09/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1073	1	1	1	0.00
09/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4750	6	5	6	0.00
09/11/2020	R209 On 05-August-21			Bond Future	10.70	67.7960	69.7107	67.7960	0.00
09/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7762	6	8	6	0.00
09/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7798	6	8	6	0.00
09/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7834	7	8	7	0.00
09/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2077	3	2	3	0.00
09/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2090	3	2	3	0.00
09/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2102	3	2	3	0.00
09/11/2020	R209 On 04-November-21			Bond Future	10.90	65.3342	67.2682	65.3342	0.00
09/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	8757	7	9	7	0.00
09/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	8723	7	9	7	0.00
09/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8792	7	9	7	0.00
09/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2344	3	2	3	0.00
09/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2356	3	2	3	0.00
09/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2368	3	2	3	0.00
09/11/2020	R210 On 05-November-20			Bond Future	188.16	188.1584	188.1584	188.1584	0.00
09/11/2020	R210 On 04-February-21			Bond Future	191.56	190.5438	191.5600	190.5438	1,254.00
09/11/2020	R210 On 06-May-21			Bond Future	190.92	189.8964	190.9229	189.8964	0.00
09/11/2020	R210 On 05-August-21			Bond Future	193.03	191.9920	193.0295	191.9920	0.00
09/11/2020	R210 On 04-November-21			Bond Future	192.27	191.2214	192.2698	191.2214	0.00
09/11/2020	R212 On 05-November-20			Bond Future	170.06	170.0601	170.0601	170.0601	0.00
09/11/2020	R212 On 04-February-21			Bond Future	169.72	169.2524	169.7206	169.2524	7,050.00
09/11/2020	R212 On 06-May-21			Bond Future	171.56	171.0846	171.5572	171.0846	0.00
09/11/2020	R212 On 05-August-21			Bond Future	171.12	170.6441	171.1217	170.6441	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
09/11/2020	R212 On 04-November-21			Bond Future	172.87	172.3896	172.8722	172.3896	0.00
09/11/2020	R213 On 05-November-20			Bond Future	9.58	84.6909	84.6909	84.6909	0.00
09/11/2020	R213 On 04-February-21			Bond Future	9.46	86.1073	87.4170	86.1073	8,955.00
09/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	2548	2	3	2	0.00
09/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	2520	2	3	2	0.00
09/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	2491	2	2	2	0.00
09/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2865	4	3	4	0.00
09/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2836	4	3	4	0.00
09/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2807	4	3	4	0.00
09/11/2020	R213 On 06-May-21			Bond Future	9.65	83.4898	84.8129	83.4898	0.00
09/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11830	11	12	11	0.00
09/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11790	11	12	11	0.00
09/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11871	11	12	11	0.00
09/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	438	1	0	1	0.00
09/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	449	1	0	1	0.00
09/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	443	1	0	1	0.00
09/11/2020	R213 On 05-August-21			Bond Future	9.85	84.3912	85.7286	84.3912	0.00
09/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	7084	6	7	6	0.00
09/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6792	6	7	6	0.00
09/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4657	4	5	4	0.00
09/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	7011	6	7	6	0.00
09/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2508	2	3	2	200.00
09/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	7048	6	7	6	0.00
09/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1876	2	2	2	0.00
09/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1889	2	2	2	0.00
09/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3108	4	3	4	200.00
09/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5311	6	5	6	0.00
09/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	1968	2	2	2	200.00
09/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1863	2	2	2	0.00
09/11/2020	R213 On 04-November-21			Bond Future	10.07	81.7068	83.0576	81.7068	0.00
09/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	7535	7	8	7	0.00
09/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	7500	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	7569	7	8	7	0.00
09/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2400	3	2	3	0.00
09/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2387	3	2	3	0.00
09/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2373	3	2	3	0.00
09/11/2020	R214 On 05-November-20			Bond Future	11.23	63.7162	63.7162	63.7162	0.00
09/11/2020	R214 On 04-February-21			Bond Future	10.81	65.8979	67.8831	65.8979	15,428.00
09/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1874	1	2	1	0.00
09/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1852	1	2	1	0.00
09/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1895	1	2	1	0.00
09/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4757	6	5	6	0.00
09/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4838	6	5	6	0.00
09/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4797	6	5	6	0.00
09/11/2020	R214 On 06-May-21			Bond Future	10.99	63.3186	65.3246	63.3186	0.00
09/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	8332	7	8	7	0.00
09/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	8296	7	8	7	0.00
09/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	8259	7	8	7	0.00
09/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1700	2	2	2	0.00
09/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1690	2	2	2	0.00
09/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1679	2	2	2	0.00
09/11/2020	R214 On 05-August-21			Bond Future	11.18	64.0024	66.0299	64.0024	0.00
09/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	7010	6	7	6	0.00
09/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	7043	6	7	6	0.00
09/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6976	6	7	6	0.00
09/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2614	3	3	3	0.00
09/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2645	3	3	3	0.00
09/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2630	3	3	3	0.00
09/11/2020	R214 On 04-November-21			Bond Future	11.38	61.3661	63.4140	61.3661	0.00
09/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	8240	7	8	7	0.00
09/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	8208	7	8	7	0.00
09/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	8176	7	8	7	0.00
09/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2799	3	3	3	0.00
09/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2771	3	3	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
09/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2785	3	3	3	0.00
09/11/2020	R248 On 05-November-20			Bond Future	11.56	78.5418	78.5418	78.5418	0.00
09/11/2020	R248 On 04-February-21			Bond Future	11.09	81.5565	83.9624	81.5565	111,281.00
09/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	1661	1	2	1	0.00
09/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	5155	4	5	4	2,590.00
09/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	1639	1	2	1	0.00
09/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	1617	1	2	1	0.00
09/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	2399	2	2	2	2,590.00
09/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	6248	8	6	8	0.00
09/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	6193	8	6	8	0.00
09/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4831	6	5	6	0.00
09/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	6137	8	6	8	0.00
09/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	2345	3	2	3	0.00
09/11/2020	R248 On 06-May-21			Bond Future	11.28	78.0088	80.4397	78.0088	0.00
09/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8952	7	9	7	0.00
09/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8995	7	9	7	0.00
09/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	9038	7	9	7	0.00
09/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	2245	3	2	3	0.00
09/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	2260	3	2	3	0.00
09/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	2275	3	2	3	0.00
09/11/2020	R248 On 05-August-21			Bond Future	11.48	78.8512	81.3083	78.8512	0.00
09/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8855	7	9	7	0.00
09/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8896	7	9	7	0.00
09/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8938	7	9	7	0.00
09/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2632	3	3	3	0.00
09/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2617	3	3	3	0.00
09/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2602	3	3	3	0.00
09/11/2020	R248 On 04-November-21			Bond Future	11.70	75.2293	77.7111	75.2293	0.00
09/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9678	8	10	8	0.00
09/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9717	8	10	8	0.00
09/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9756	8	10	8	0.00
09/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3003	4	3	4	0.00

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09/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3018	4	3	4	0.00
09/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3033	4	3	4	0.00