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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	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
11/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	2025 On 04-February-21			Bond Future	146.83	146.4071	146.8297	146.4071	3,376.00
11/11/2020	2025 On 06-May-21			Bond Future	148.42	147.9982	148.4233	147.9982	0.00
11/11/2020	2025 On 05-August-21			Bond Future	148.54	148.1099	148.5390	148.1099	0.00
11/11/2020	2025 On 04-November-21			Bond Future	150.17	149.7365	150.1700	149.7365	0.00
11/11/2020	2029 On 04-February-21			Bond Future	102.33	102.3161	102.3350	102.3161	2,232.00
11/11/2020	2029 On 06-May-21			Bond Future	102.31	102.2903	102.3080	102.2903	0.00
11/11/2020	2029 On 05-August-21			Bond Future	103.44	103.4237	103.4411	103.4237	0.00
11/11/2020	2029 On 04-November-21			Bond Future	103.43	103.4111	103.4284	103.4111	0.00
11/11/2020	2030 On 04-February-21			Bond Future	9.01	94.0033	94.0414	94.0033	110,609.00
11/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2706	3	3	3	0.00
11/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1784	2	2	2	800.00
11/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6972	7	7	7	0.00
11/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	764	1	1	1	1,000.00
11/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	533	1	1	1	1,600.00
11/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3158	3	3	3	0.00
11/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3341	4	3	4	0.00
11/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2673	3	3	3	0.00
11/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2641	3	3	3	0.00
11/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	748	1	1	1	800.00
11/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2543	3	3	3	1,000.00
11/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2807	3	3	3	1,600.00
11/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	5434	6	5	6	0.00
11/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	1735	2	2	2	0.00
11/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	1932	2	2	2	0.00
11/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	1856	2	2	2	0.00
11/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	4660	5	5	5	0.00
11/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	1831	2	2	2	0.00
11/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	1514	2	2	2	2,000.00
11/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	388	1	0	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	4614	5	5	5	0.00
11/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	1807	2	2	2	0.00
11/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	2689	3	3	3	0.00
11/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	1414	2	1	2	2,000.00
11/11/2020	2030 On 06-May-21			Bond Future	9.21	95.0031	95.0402	95.0031	0.00
11/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8748	9	9	9	0.00
11/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3047	3	3	3	0.00
11/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1890	2	2	2	300.00
11/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12953	13	13	13	0.00
11/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5914	6	6	6	0.00
11/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2848	3	3	3	0.00
11/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5443	6	5	6	0.00
11/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	633	1	1	1	700.00
11/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3195	4	3	4	300.00
11/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9638	10	10	10	0.00
11/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12910	13	13	13	0.00
11/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12866	13	13	13	0.00
11/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	158	0	0	0	0.00
11/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	155	0	0	0	0.00
11/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	470	1	0	1	300.00
11/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	2857	3	3	3	0.00
11/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1385	2	1	2	0.00
11/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3186	4	3	4	0.00
11/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	153	0	0	0	0.00
11/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	2990	3	3	3	700.00
11/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	7969	8	8	8	0.00
11/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	4411	5	4	5	0.00
11/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	622	1	1	1	0.00
11/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	1551	2	2	2	700.00
11/11/2020	2030 On 05-August-21			Bond Future	9.42	92.0280	92.0651	92.0280	0.00
11/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6947	7	7	7	0.00
11/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2368	2	2	2	600.00
11/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6909	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
11/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3643	4	4	4	600.00
11/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	13471	13	13	13	0.00
11/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6871	7	7	7	0.00
11/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1690	2	2	2	0.00
11/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	281	0	0	0	600.00
11/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1677	2	2	2	0.00
11/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3487	4	3	4	0.00
11/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1665	2	2	2	0.00
11/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	4979	5	5	5	0.00
11/11/2020	2030 On 04-November-21			Bond Future	9.63	93.0183	93.0555	93.0183	0.00
11/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6923	7	7	7	0.00
11/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6850	7	7	7	0.00
11/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6887	7	7	7	0.00
11/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	1961	2	2	2	0.00
11/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	1974	2	2	2	0.00
11/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	1949	2	2	2	0.00
11/11/2020	2032 On 04-February-21			Bond Future	10.06	90.8896	91.0275	90.8896	120,428.00
11/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1368	2	1	2	0.00
11/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1346	2	1	2	0.00
11/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	258	0	0	0	800.00
11/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	757	1	1	1	800.00
11/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5461	6	5	6	0.00
11/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1390	2	1	2	0.00
11/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	4032	4	4	4	0.00
11/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	5579	6	6	6	0.00
11/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	997	1	1	1	800.00
11/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	4114	5	4	5	0.00
11/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	8418	9	8	9	0.00
11/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	4073	5	4	5	0.00
11/11/2020	2032 On 06-May-21			Bond Future	10.27	87.7109	87.8490	87.7109	0.00
11/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	10512	11	11	11	0.00
11/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3660	4	4	4	736.00

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11/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	10555	11	11	11	0.00
11/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	12534	13	13	13	0.00
11/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	10597	11	11	11	0.00
11/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	588	1	1	1	0.00
11/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	595	1	1	1	0.00
11/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	602	1	1	1	0.00
11/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	333	1	0	1	736.00
11/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	3307	4	3	4	0.00
11/11/2020	2032 On 05-August-21			Bond Future	10.49	88.6622	88.8014	88.6622	0.00
11/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	7015	7	7	7	0.00
11/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	7053	7	7	7	0.00
11/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	7091	7	7	7	0.00
11/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2288	2	2	2	0.00
11/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2302	2	2	2	0.00
11/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2317	2	2	2	0.00
11/11/2020	2032 On 04-November-21			Bond Future	10.72	85.4714	85.6118	85.4714	0.00
11/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7630	8	8	8	0.00
11/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7557	8	8	8	0.00
11/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7593	8	8	8	0.00
11/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	2415	3	2	3	0.00
11/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	2443	3	2	3	0.00
11/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	2429	3	2	3	0.00
11/11/2020	2033 On 04-February-21			Bond Future	98.22	97.6805	98.2160	97.6805	7,616.00
11/11/2020	2033 On 06-May-21			Bond Future	98.07	97.5282	98.0681	97.5282	0.00
11/11/2020	2033 On 05-August-21			Bond Future	99.15	98.6088	99.1543	98.6088	0.00
11/11/2020	2033 On 04-November-21			Bond Future	99.02	98.4692	99.0204	98.4692	0.00
11/11/2020	2037 On 04-February-21			Bond Future	10.95	81.9079	81.9209	81.9079	129,571.00
11/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	7027	7	7	7	300.00
11/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1455	2	1	2	240.00
11/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	281	1	0	1	72.00
11/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	1045	2	1	2	0.00

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11/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	15279	15	15	15	0.00
11/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2471	3	2	3	0.00
11/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1165	2	1	2	0.00
11/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	6699	7	7	7	0.00
11/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	1006	1	1	1	0.00
11/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	1025	2	1	2	0.00
11/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	5487	6	5	6	0.00
11/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	5142	6	5	6	72.00
11/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	3102	4	3	4	72.00
11/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	37	0	0	0	300.00
11/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	5537	6	6	6	0.00
11/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	5436	6	5	6	0.00
11/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	920	1	1	1	240.00
11/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	4542	5	5	5	0.00
11/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	9294	10	9	10	0.00
11/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	848	1	1	1	0.00
11/11/2020	2037 On 06-May-21			Bond Future	11.16	82.7794	82.7913	82.7794	0.00
11/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	8791	9	9	9	0.00
11/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	8751	9	9	9	0.00
11/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	8711	9	9	9	0.00
11/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	1393	2	1	2	0.00
11/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	1420	2	1	2	0.00
11/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	1406	2	1	2	0.00
11/11/2020	2037 On 05-August-21			Bond Future	11.39	79.4216	79.4332	79.4216	0.00
11/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	7643	8	8	8	0.00
11/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	7720	8	8	8	0.00
11/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	7682	8	8	8	0.00
11/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	2639	3	3	3	0.00
11/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	2655	3	3	3	0.00
11/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	2623	3	3	3	0.00
11/11/2020	2037 On 04-November-21			Bond Future	11.62	80.2764	80.2880	80.2764	0.00
11/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	9032	9	9	9	0.00
11/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	9066	9	9	9	0.00

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11/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	9100	9	9	9	0.00
11/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	2462	3	2	3	0.00
11/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	2445	3	2	3	0.00
11/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	2479	3	2	3	0.00
11/11/2020	2038 On 04-February-21			Bond Future	108.18	107.2836	108.1802	107.2836	9,468.00
11/11/2020	2038 On 06-May-21			Bond Future	109.35	108.4498	109.3545	108.4498	0.00
11/11/2020	2038 On 05-August-21			Bond Future	108.85	107.9324	108.8465	107.9324	0.00
11/11/2020	2038 On 04-November-21			Bond Future	110.04	109.1179	110.0418	109.1179	0.00
11/11/2020	2040 On 04-February-21			Bond Future	11.08	84.0055	83.8764	84.0055	76,405.00
11/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	1023	2	1	2	0.00
11/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	474	1	0	1	800.00
11/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	5664	6	6	6	0.00
11/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	712	1	1	1	500.00
11/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4882	5	5	5	0.00
11/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	1003	2	1	2	0.00
11/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	137	0	0	0	800.00
11/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	1044	2	1	2	0.00
11/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	110	0	0	0	500.00
11/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	5741	6	6	6	0.00
11/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	11534	12	12	12	0.00
11/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	7838	8	8	8	0.00
11/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	12178	12	12	12	0.00
11/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	5849	6	6	6	0.00
11/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	1639	2	2	2	500.00
11/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	1346	2	1	2	800.00
11/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	6765	7	7	7	0.00
11/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	5795	6	6	6	0.00
11/11/2020	2040 On 06-May-21			Bond Future	11.29	84.8993	84.7676	84.8993	0.00
11/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	12770	13	13	13	0.00
11/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	8672	9	9	9	0.00
11/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	8631	9	9	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
11/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	5138	6	5	6	300.00
11/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	8714	9	9	9	0.00
11/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2657	3	3	3	300.00
11/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	3253	4	3	4	0.00
11/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	1633	2	2	2	0.00
11/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	5794	6	6	6	0.00
11/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	1665	2	2	2	0.00
11/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	1649	2	2	2	0.00
11/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	613	1	1	1	300.00
11/11/2020	2040 On 05-August-21			Bond Future	11.52	81.3142	81.1806	81.3142	0.00
11/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4975	5	5	5	900.00
11/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	17665	18	18	18	0.00
11/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	8527	9	9	9	0.00
11/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	3435	4	3	4	900.00
11/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	8486	9	8	9	0.00
11/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	8445	9	8	9	0.00
11/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	2647	3	3	3	0.00
11/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	6509	6	7	6	0.00
11/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	2678	3	3	3	0.00
11/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	359	0	0	0	900.00
11/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	2662	3	3	3	0.00
11/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	4753	5	5	5	0.00
11/11/2020	2040 On 04-November-21			Bond Future	11.73	82.1894	82.0542	82.1894	0.00
11/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	9427	10	9	10	0.00
11/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	9391	10	9	10	0.00
11/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	9355	10	9	10	0.00
11/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	2655	3	3	3	0.00
11/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	2637	3	3	3	0.00
11/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	2619	3	3	3	0.00
11/11/2020	2044 On 04-February-21			Bond Future	11.22	80.1887	79.9887	80.1887	39,139.00
11/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	677	1	1	1	0.00
11/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	662	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	126	0	0	0	265.00
11/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	574	1	1	1	0.00
11/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	693	1	1	1	0.00
11/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	328	1	0	1	0.00
11/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1711	2	2	2	0.00
11/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	6948	7	7	7	0.00
11/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	9057	9	9	9	0.00
11/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	6886	7	7	7	0.00
11/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	7325	8	7	8	265.00
11/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	4359	5	4	5	265.00
11/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	12008	12	12	12	0.00
11/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	6825	7	7	7	0.00
11/11/2020	2044 On 06-May-21			Bond Future	11.43	81.0420	80.8386	81.0420	0.00
11/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5826	6	6	6	0.00
11/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3833	5	4	5	3,100.00
11/11/2020	2044 On 06-May-21	10.70	Call	Bond Future	1957	0	2	0	3,100.00
11/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	8131	9	8	9	0.00
11/11/2020	2044 On 06-May-21	11.79	Call	Bond Future	5396	0	5	0	0.00
11/11/2020	2044 On 06-May-21	11.10	Call	Bond Future	3045	0	3	0	0.00
11/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	8348	9	8	9	0.00
11/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	8044	9	8	9	0.00
11/11/2020	2044 On 06-May-21	11.40	Call	Bond Future	3998	5	4	5	0.00
11/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	8088	9	8	9	0.00
11/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	1882	2	2	2	0.00
11/11/2020	2044 On 06-May-21	11.40	Put	Bond Future	4173	5	4	5	3,100.00
11/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	1895	2	2	2	0.00
11/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	1802	2	2	2	3,100.00
11/11/2020	2044 On 06-May-21	11.79	Put	Bond Future	3068	0	3	0	3,100.00
11/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	1868	2	2	2	0.00
11/11/2020	2044 On 06-May-21	11.10	Put	Bond Future	5241	0	5	0	3,100.00
11/11/2020	2044 On 06-May-21	10.70	Put	Bond Future	6989	0	7	0	0.00
11/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	2817	3	3	3	0.00
11/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	4338	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
11/11/2020	2044 On 05-August-21			Bond Future	11.65	77.5402	77.3343	77.5402	0.00
11/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	8413	9	8	9	0.00
11/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	8378	8	8	8	0.00
11/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	8449	9	8	9	0.00
11/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	2719	3	3	3	0.00
11/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	2739	3	3	3	0.00
11/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	2760	3	3	3	0.00
11/11/2020	2044 On 04-November-21			Bond Future	11.86	78.3749	78.1665	78.3749	0.00
11/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	8856	9	9	9	0.00
11/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	8891	9	9	9	0.00
11/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8925	9	9	9	0.00
11/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	2901	3	3	3	0.00
11/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	2920	3	3	3	0.00
11/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	2939	3	3	3	0.00
11/11/2020	2046 On 04-February-21			Bond Future	96.79	96.1187	96.7884	96.1187	14,771.00
11/11/2020	2046 On 06-May-21			Bond Future	96.05	95.3759	96.0513	95.3759	0.00
11/11/2020	2046 On 05-August-21			Bond Future	97.12	96.4329	97.1153	96.4329	0.00
11/11/2020	2046 On 04-November-21			Bond Future	96.38	95.6874	96.3773	95.6874	0.00
11/11/2020	2050 On 04-February-21			Bond Future	96.97	96.5870	96.9671	96.5870	12,407.00
11/11/2020	2050 On 06-May-21			Bond Future	98.02	97.6367	98.0196	97.6367	0.00
11/11/2020	2050 On 05-August-21			Bond Future	97.18	96.7938	97.1804	96.7938	0.00
11/11/2020	2050 On 04-November-21			Bond Future	98.25	97.8570	98.2475	97.8570	0.00
11/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	AL37 On 04-February-21			Index Future	777.65	776.8970	777.6530	776.8970	0.00
11/11/2020	AL37 On 06-May-21			Index Future	785.90	785.1400	785.9000	785.1400	0.00
11/11/2020	AL37 On 05-August-21			Index Future	794.33	793.5570	794.3250	793.5570	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
11/11/2020	AL37 On 04-November-21			Index Future	802.95	802.1750	802.9500	802.1750	0.00
11/11/2020	AL7T On 04-February-21			Index Future	856.67	856.0380	856.6730	856.0380	0.00
11/11/2020	AL7T On 06-May-21			Index Future	865.76	865.1210	865.7580	865.1210	0.00
11/11/2020	AL7T On 05-August-21			Index Future	875.04	874.3960	875.0380	874.3960	0.00
11/11/2020	AL7T On 04-November-21			Index Future	884.54	883.8910	884.5400	883.8910	0.00
11/11/2020	ALBI On 04-February-21			Index Future	751.73	751.8610	751.7310	751.8610	225.00
11/11/2020	ALBI On 06-May-21			Index Future	759.70	759.8390	759.7030	759.8390	0.00
11/11/2020	ALBI On 05-August-21			Index Future	767.85	767.9840	767.8460	767.9840	0.00
11/11/2020	ALBI On 04-November-21			Index Future	776.18	776.3240	776.1840	776.3240	0.00
11/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C070 On 01-August-21			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
11/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2020	ES33 On 04-February-21			Bond Future	11.48	76.8100	76.8554	76.8100	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	ES33 On 06-May-21			Bond Future	11.73	73.8517	73.8965	73.8517	0.00
11/11/2020	ES33 On 05-August-21			Bond Future	12.00	74.6527	74.6977	74.6527	0.00
11/11/2020	ES33 On 04-November-21			Bond Future	12.27	71.6814	71.7266	71.6814	0.00
11/11/2020	ES42 On 04-February-21			Bond Future	12.04	75.5562	75.5121	75.5562	4,789.00
11/11/2020	ES42 On 06-May-21			Bond Future	12.29	72.1011	72.0553	72.1011	0.00
11/11/2020	ES42 On 05-August-21			Bond Future	12.54	72.8834	72.8369	72.8834	0.00
11/11/2020	ES42 On 04-November-21			Bond Future	12.81	69.4099	69.3627	69.4099	0.00
11/11/2020	GOVI On 04-February-21			GOVI	742.03	742.1620	742.0300	742.1620	1,004.00
11/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	89300	9	9	9	0.00
11/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	89100	9	9	9	0.00
11/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	89200	9	9	9	0.00
11/11/2020	GOVI On 06-May-21			GOVI	749.90	750.0360	749.9000	750.0360	0.00
11/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	712100	71	71	71	0.00
11/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	712200	71	71	71	0.00
11/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	712300	71	71	71	0.00
11/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 05-August-21			GOVI	757.94	758.0770	757.9380	758.0770	0.00
11/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	387880	39	39	39	0.00
11/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	387980	39	39	39	0.00
11/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	388080	39	39	39	0.00
11/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-November-21			GOVI	766.17	766.3090	766.1680	766.3090	0.00
11/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	377480	38	38	38	0.00
11/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	377580	38	38	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
11/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	377680	38	38	38	0.00
11/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2020	IGOV On 04-February-21			Index Future	265.33	264.5090	265.3280	264.5090	989.00
11/11/2020	IGOV On 06-May-21			Index Future	268.21	267.3800	268.2070	267.3800	21.00
11/11/2020	IGOV On 05-August-21			Index Future	271.15	270.3110	271.1460	270.3110	0.00
11/11/2020	IGOV On 04-November-21			Index Future	274.15	273.3090	274.1540	273.3090	0.00
11/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
11/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1300	92.1500	92.1300	0.00
11/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.22	90.2000	90.2200	90.2000	0.00
11/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.09	89.0600	89.0900	89.0600	0.00
11/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.26	90.2100	90.2600	90.2100	51.00
11/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.59	89.5200	89.5900	89.5200	0.00
11/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.60	89.5100	89.6000	89.5100	0.00
11/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.64	92.5200	92.6400	92.5200	0.00
11/11/2020	IS05 On 20-December-22			Interest Rate Swap	93.05	92.9100	93.0500	92.9100	0.00
11/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.38	85.2000	85.3800	85.2000	0.00
11/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.89	90.6900	90.8900	90.6900	0.00
11/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.17	78.0000	78.1700	78.0000	0.00
11/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.68	74.5200	74.6800	74.5200	0.00
11/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.08	72.9400	73.0800	72.9400	0.00
11/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.12	75.0000	75.1200	75.0000	0.00
11/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.17	79.0600	79.1700	79.0600	0.00
11/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.66	77.5700	77.6600	77.5700	0.00
11/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.76	79.6900	79.7600	79.6900	0.00
11/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.62	85.5800	85.6200	85.5800	0.00
11/11/2020	IS10 On 20-December-27			Interest Rate Swap	86.08	86.0600	86.0800	86.0600	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
11/11/2020	IS10 On 22-March-28			Interest Rate Swap	79.16	79.1400	79.1600	79.1400	0.00
11/11/2020	IS10 On 20-June-28			Interest Rate Swap	87.17	87.1700	87.1700	87.1700	0.00
11/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
11/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.26	96.7950	96.7450	96.7950	30,010.00
11/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.24	96.8000	96.7600	96.8000	0.00
11/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.20	96.8500	96.8000	96.8500	0.00
11/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.23	96.8350	96.7750	96.8350	0.00
11/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.24	96.8100	96.7600	96.8100	0.00
11/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.30	96.7700	96.7000	96.7700	0.00
11/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.37	96.6950	96.6350	96.6950	30,000.00
11/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.56	96.5150	96.4400	96.5150	0.00
11/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.66	96.4200	96.3400	96.4200	0.00
11/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.96	96.1350	96.0400	96.1350	0.00
11/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.04	96.0550	95.9650	96.0550	0.00
11/11/2020	R023 On 04-February-21			Bond Future	4.05	110.7460	110.6900	110.7460	31,134.00
11/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4534	5	5	5	0.00
11/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4515	5	5	5	0.00
11/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4553	5	5	5	0.00
11/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 06-May-21			Bond Future	4.01	108.0158	107.9577	108.0158	0.00
11/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	6160	6	6	6	0.00
11/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	6144	6	6	6	0.00
11/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	6177	6	6	6	0.00
11/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
11/11/2020	R023 On 05-August-21			Bond Future	3.95	109.1869	109.1276	109.1869	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
11/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	2136	2	2	2	0.00
11/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	2122	2	2	2	0.00
11/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	2108	2	2	2	0.00
11/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	54	0	0	0	0.00
11/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	53	0	0	0	0.00
11/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	52	0	0	0	0.00
11/11/2020	R023 On 04-November-21			Bond Future	3.87	106.4542	106.3940	106.4542	0.00
11/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1477	2	1	2	0.00
11/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1455	2	1	2	0.00
11/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1466	2	1	2	0.00
11/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	112	0	0	0	0.00
11/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	114	0	0	0	0.00
11/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	110	0	0	0	0.00
11/11/2020	R035 On 04-February-21			Bond Future	10.75	90.4303	90.5123	90.4303	100,098.00
11/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	954	1	1	1	0.00
11/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1109	2	1	2	0.00
11/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	917	1	1	1	0.00
11/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	935	1	1	1	0.00
11/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	4202	5	4	5	0.00
11/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	1750	2	2	2	650.00
11/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	5640	6	6	6	0.00
11/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	5692	6	6	6	0.00
11/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	5190	6	5	6	650.00
11/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	5589	6	6	6	0.00
11/11/2020	R035 On 06-May-21			Bond Future	10.97	86.9173	86.9989	86.9173	0.00
11/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	5063	6	5	6	0.00
11/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7907	8	8	8	0.00
11/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4453	5	4	5	600.00
11/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	11647	12	12	12	0.00
11/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3350	4	3	4	1,650.00
11/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	9252	10	9	10	0.00
11/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2221	3	2	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	9294	10	9	10	0.00
11/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	9336	10	9	10	0.00
11/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1845	2	2	2	793.00
11/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5951	6	6	6	0.00
11/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	11039	11	11	11	0.00
11/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	766	1	1	1	1,650.00
11/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	655	1	1	1	600.00
11/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	2414	3	2	3	1,650.00
11/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	1201	2	1	2	0.00
11/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	5886	6	6	6	0.00
11/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1189	2	1	2	0.00
11/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	6584	7	7	7	0.00
11/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1177	2	1	2	0.00
11/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	4345	5	4	5	0.00
11/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	1672	2	2	2	793.00
11/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	3320	4	3	4	0.00
11/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	2896	3	3	3	793.00
11/11/2020	R035 On 05-August-21			Bond Future	11.20	87.8599	87.9420	87.8599	0.00
11/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	50149	50	50	50	0.00
11/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	50266	50	50	50	0.00
11/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	50382	50	50	50	0.00
11/11/2020	R035 On 04-November-21			Bond Future	11.43	84.3309	84.4136	84.3309	0.00
11/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	8624	9	9	9	0.00
11/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8658	9	9	9	0.00
11/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8693	9	9	9	0.00
11/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	2582	3	3	3	0.00
11/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	2601	3	3	3	0.00
11/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	2619	3	3	3	0.00
11/11/2020	R186 On 04-February-21			Bond Future	7.09	117.4185	117.5580	117.4185	77,742.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4948	5	5	5	0.00
11/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5675	6	6	6	0.00
11/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5632	6	6	6	0.00
11/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5588	6	6	6	0.00
11/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	332	0	0	0	15,177.00
11/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	223	0	0	0	0.00
11/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	234	0	0	0	0.00
11/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	229	0	0	0	0.00
11/11/2020	R186 On 06-May-21			Bond Future	7.25	118.6664	118.8057	118.6664	0.00
11/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15922	16	16	16	0.00
11/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15840	16	16	16	0.00
11/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15881	16	16	16	0.00
11/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	3	0	0	0	0.00
11/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	3	0	0	0	0.00
11/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	3	0	0	0	0.00
11/11/2020	R186 On 05-August-21			Bond Future	7.43	114.6719	114.8120	114.6719	0.00
11/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6303	6	6	6	0.00
11/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6268	6	6	6	0.00
11/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6234	6	6	6	0.00
11/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	844	1	1	1	0.00
11/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	834	1	1	1	0.00
11/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	824	1	1	1	0.00
11/11/2020	R186 On 04-November-21			Bond Future	7.62	115.9056	116.0469	115.9056	0.00
11/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	3993	4	4	4	0.00
11/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	3936	4	4	4	0.00
11/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	3965	4	4	4	0.00
11/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1834	2	2	2	0.00
11/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1849	2	2	2	0.00
11/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1819	2	2	2	0.00
11/11/2020	R197 On 04-February-21			Bond Future	315.52	315.5204	315.5202	315.5204	2,460.00
11/11/2020	R197 On 06-May-21			Bond Future	318.94	318.9491	318.9444	318.9491	0.00
11/11/2020	R197 On 05-August-21			Bond Future	314.49	314.4915	314.4852	314.4915	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
11/11/2020	R197 On 04-November-21			Bond Future	317.94	317.9459	317.9388	317.9459	0.00
11/11/2020	R202 On 04-February-21			Bond Future	215.36	214.6523	215.3606	214.6523	7,827.00
11/11/2020	R202 On 06-May-21			Bond Future	217.70	216.9847	217.6978	216.9847	0.00
11/11/2020	R202 On 05-August-21			Bond Future	215.86	215.1441	215.8639	215.1441	0.00
11/11/2020	R202 On 04-November-21			Bond Future	218.23	217.5071	218.2343	217.5071	0.00
11/11/2020	R209 On 04-February-21			Bond Future	10.42	70.8191	70.8551	70.8191	27,681.00
11/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1721	2	2	2	0.00
11/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1697	2	2	2	0.00
11/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1745	2	2	2	0.00
11/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	3480	4	3	4	0.00
11/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	3552	4	4	4	0.00
11/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	3516	4	4	4	0.00
11/11/2020	R209 On 06-May-21			Bond Future	10.60	68.4319	68.4672	68.4319	3,280.00
11/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5615	6	6	6	0.00
11/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2566	3	3	3	6,325.00
11/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	9197	9	9	9	0.00
11/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	9235	10	9	10	0.00
11/11/2020	R209 On 06-May-21	10.00	Call	Bond Future	1992	2	2	2	1,500.00
11/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	9160	9	9	9	0.00
11/11/2020	R209 On 06-May-21	11.00	Call	Bond Future	4743	5	5	5	0.00
11/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	9122	9	9	9	0.00
11/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	841	1	1	1	0.00
11/11/2020	R209 On 06-May-21	11.00	Put	Bond Future	2548	3	3	3	3,500.00
11/11/2020	R209 On 06-May-21	10.00	Put	Bond Future	5484	6	5	6	0.00
11/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	832	1	1	1	0.00
11/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	814	1	1	1	9,150.00
11/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	823	1	1	1	0.00
11/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2101	2	2	2	9,150.00
11/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	4572	5	5	5	0.00
11/11/2020	R209 On 05-August-21			Bond Future	10.79	69.1741	69.2095	69.1741	0.00
11/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	7334	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
11/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	7366	7	7	7	0.00
11/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	7398	7	7	7	0.00
11/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2142	2	2	2	0.00
11/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2158	2	2	2	0.00
11/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2175	2	2	2	0.00
11/11/2020	R209 On 04-November-21			Bond Future	10.99	66.7783	66.8139	66.7783	0.00
11/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	8090	8	8	8	0.00
11/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	8121	8	8	8	0.00
11/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	8059	8	8	8	0.00
11/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2127	2	2	2	0.00
11/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2143	2	2	2	0.00
11/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2158	2	2	2	0.00
11/11/2020	R210 On 04-February-21			Bond Future	191.59	191.5591	191.5910	191.5591	1,254.00
11/11/2020	R210 On 06-May-21			Bond Future	190.96	190.9311	190.9606	190.9311	0.00
11/11/2020	R210 On 05-August-21			Bond Future	193.08	193.0468	193.0759	193.0468	0.00
11/11/2020	R210 On 04-November-21			Bond Future	192.46	192.4314	192.4602	192.4314	0.00
11/11/2020	R212 On 04-February-21			Bond Future	169.86	169.8100	169.8629	169.8100	7,050.00
11/11/2020	R212 On 06-May-21			Bond Future	171.71	171.6556	171.7067	171.6556	0.00
11/11/2020	R212 On 05-August-21			Bond Future	171.28	171.2292	171.2801	171.2292	0.00
11/11/2020	R212 On 04-November-21			Bond Future	173.16	173.1099	173.1609	173.1099	0.00
11/11/2020	R213 On 04-February-21			Bond Future	9.54	86.7730	86.9294	86.7730	8,955.00
11/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1967	2	2	2	0.00
11/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1940	2	2	2	0.00
11/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1914	2	2	2	0.00
11/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	2776	3	3	3	0.00
11/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	2745	3	3	3	0.00
11/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	2713	3	3	3	0.00
11/11/2020	R213 On 06-May-21			Bond Future	9.73	84.1662	84.3230	84.1662	0.00
11/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	11221	11	11	11	0.00
11/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	11180	11	11	11	0.00
11/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	11262	11	11	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
11/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	320	0	0	0	0.00
11/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	329	1	0	1	0.00
11/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	324	1	0	1	0.00
11/11/2020	R213 On 05-August-21			Bond Future	9.94	85.0789	85.2370	85.0789	0.00
11/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6694	7	7	7	0.00
11/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	4303	4	4	4	0.00
11/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	6407	6	6	6	0.00
11/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6622	7	7	7	0.00
11/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6658	7	7	7	0.00
11/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2269	2	2	2	200.00
11/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	1978	2	2	2	0.00
11/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	1991	2	2	2	0.00
11/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3246	3	3	3	200.00
11/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	5564	6	6	6	0.00
11/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2074	2	2	2	200.00
11/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	1965	2	2	2	0.00
11/11/2020	R213 On 04-November-21			Bond Future	10.15	82.4651	82.6246	82.4651	0.00
11/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6905	7	7	7	0.00
11/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6870	7	7	7	0.00
11/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6940	7	7	7	0.00
11/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2203	3	2	3	0.00
11/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2190	3	2	3	0.00
11/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2177	3	2	3	0.00
11/11/2020	R214 On 04-February-21			Bond Future	10.87	67.5909	67.5381	67.5909	15,428.00
11/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1324	2	1	2	0.00
11/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1304	2	1	2	0.00
11/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1344	2	1	2	0.00
11/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	4550	5	5	5	0.00
11/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	4635	5	5	5	0.00
11/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	4593	5	5	5	0.00
11/11/2020	R214 On 06-May-21			Bond Future	11.05	65.0324	64.9781	65.0324	0.00
11/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	7706	8	8	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
11/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	7672	8	8	8	0.00
11/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	7637	8	8	8	0.00
11/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	1425	2	1	2	0.00
11/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	1412	2	1	2	0.00
11/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	1399	2	1	2	0.00
11/11/2020	R214 On 05-August-21			Bond Future	11.24	65.7377	65.6825	65.7377	0.00
11/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	6675	7	7	7	0.00
11/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	6709	7	7	7	0.00
11/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	6641	7	7	7	0.00
11/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	2627	3	3	3	0.00
11/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	2657	3	3	3	0.00
11/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	2642	3	3	3	0.00
11/11/2020	R214 On 04-November-21			Bond Future	11.44	63.1680	63.1120	63.1680	0.00
11/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	7712	8	8	8	0.00
11/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	7679	8	8	8	0.00
11/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	7646	8	8	8	0.00
11/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	2571	3	3	3	0.00
11/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	2545	3	3	3	0.00
11/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	2558	3	3	3	0.00
11/11/2020	R248 On 04-February-21			Bond Future	11.15	83.6811	83.5471	83.6811	111,169.00
11/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	955	2	1	2	0.00
11/11/2020	R248 On 04-February-21	9.80	Call	Bond Future	188	1	0	1	2,140.00
11/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	4279	5	4	5	0.00
11/11/2020	R248 On 04-February-21	10.80	Call	Bond Future	1754	2	2	2	2,140.00
11/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	935	2	1	2	0.00
11/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	915	2	1	2	0.00
11/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1613	2	2	2	0.00
11/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	5962	6	6	6	0.00
11/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	5904	6	6	6	0.00
11/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	1884	2	2	2	0.00
11/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	4461	5	4	5	0.00
11/11/2020	R248 On 04-February-21	10.80	Put	Bond Future	4233	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
11/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	5847	6	6	6	0.00
11/11/2020	R248 On 04-February-21	9.80	Put	Bond Future	10637	11	11	11	0.00
11/11/2020	R248 On 06-May-21			Bond Future	11.34	80.1595	80.0229	80.1595	0.00
11/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	8181	9	8	9	0.00
11/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	8222	9	8	9	0.00
11/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	8262	9	8	9	0.00
11/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	1886	2	2	2	0.00
11/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	1904	2	2	2	0.00
11/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	1922	2	2	2	0.00
11/11/2020	R248 On 05-August-21			Bond Future	11.55	81.0289	80.8903	81.0289	0.00
11/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	8554	9	9	9	0.00
11/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	8590	9	9	9	0.00
11/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	8627	9	9	9	0.00
11/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	2749	3	3	3	0.00
11/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	2729	3	3	3	0.00
11/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	2709	3	3	3	0.00
11/11/2020	R248 On 04-November-21			Bond Future	11.76	77.4894	77.3492	77.4894	0.00
11/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	9135	10	9	10	0.00
11/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	9170	10	9	10	0.00
11/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	9205	10	9	10	0.00
11/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	2814	3	3	3	0.00
11/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	2833	3	3	3	0.00
11/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	2853	3	3	3	0.00