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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/12/2020 TO: 10/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	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
10/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	2025 On 04-February-21			Bond Future	148.14	148.3147	148.1411	148.3147	6,409.00
10/12/2020	2025 On 06-May-21			Bond Future	149.70	149.8807	149.7048	149.8807	0.00
10/12/2020	2025 On 05-August-21			Bond Future	149.82	150.0014	149.8233	150.0014	0.00
10/12/2020	2025 On 04-November-21			Bond Future	151.45	151.6333	151.4532	151.6333	0.00
10/12/2020	2029 On 04-February-21			Bond Future	104.84	104.7990	104.8435	104.7990	2,317.00
10/12/2020	2029 On 06-May-21			Bond Future	104.81	104.7651	104.8098	104.7651	0.00
10/12/2020	2029 On 05-August-21			Bond Future	105.97	105.9205	105.9654	105.9205	0.00
10/12/2020	2029 On 04-November-21			Bond Future	105.97	105.9215	105.9669	105.9215	0.00
10/12/2020	2030 On 04-February-21			Bond Future	9.05	93.8929	93.8461	93.8929	107,739.00
10/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2176	2	2	2	0.00
10/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2628	3	3	3	0.00
10/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2815	3	3	3	0.00
10/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	259	0	0	0	1,600.00
10/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1288	1	1	1	800.00
10/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6588	7	7	7	0.00
10/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	421	0	0	0	1,000.00
10/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2143	2	2	2	0.00
10/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2111	2	2	2	0.00
10/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2276	2	2	2	1,600.00
10/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2015	2	2	2	1,000.00
10/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	410	0	0	0	800.00
10/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4517	4	5	4	0.00
10/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1599	2	2	2	0.00
10/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1522	2	2	2	0.00
10/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5355	5	5	5	0.00
10/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1399	1	1	1	0.00
10/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1496	1	1	1	0.00
10/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2388	2	2	2	0.00
10/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	199	0	0	0	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
10/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4467	4	4	4	0.00
10/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1083	1	1	1	2,000.00
10/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1181	1	1	1	4,000.00
10/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1472	1	1	1	0.00
10/12/2020	2030 On 06-May-21			Bond Future	9.25	94.8617	94.8140	94.8617	0.00
10/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1609	2	2	2	300.00
10/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2715	3	3	3	0.00
10/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8416	8	8	8	0.00
10/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12683	13	13	13	0.00
10/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2858	3	3	3	300.00
10/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	479	0	0	0	700.00
10/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5549	6	6	6	0.00
10/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2522	3	3	3	0.00
10/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5079	5	5	5	0.00
10/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12594	13	13	13	0.00
10/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9320	9	9	9	0.00
10/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12639	13	13	13	0.00
10/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	110	0	0	0	0.00
10/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	379	0	0	0	300.00
10/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2746	3	3	3	0.00
10/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	112	0	0	0	0.00
10/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1247	1	1	1	0.00
10/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3086	3	3	3	0.00
10/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	108	0	0	0	0.00
10/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	516	1	1	1	0.00
10/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2884	3	3	3	700.00
10/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8042	8	8	8	0.00
10/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1413	1	1	1	700.00
10/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4357	4	4	4	0.00
10/12/2020	2030 On 05-August-21			Bond Future	9.46	91.8798	91.8315	91.8798	0.00
10/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2024	2	2	2	600.00
10/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6560	7	7	7	0.00
10/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13173	13	13	13	0.00

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10/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3263	3	3	3	600.00
10/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6483	7	6	7	0.00
10/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6522	7	7	7	0.00
10/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1523	2	2	2	0.00
10/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1535	2	2	2	0.00
10/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	217	0	0	0	600.00
10/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1511	2	2	2	0.00
10/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3340	3	3	3	0.00
10/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4869	5	5	5	0.00
10/12/2020	2030 On 04-November-21			Bond Future	9.68	92.8587	92.8097	92.8587	0.00
10/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1797	2	2	2	300.00
10/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9697	10	10	10	0.00
10/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6757	7	7	7	0.00
10/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6821	7	7	7	0.00
10/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1072	1	1	1	300.00
10/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6789	7	7	7	0.00
10/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2109	2	2	2	0.00
10/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6716	7	7	7	0.00
10/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1028	1	1	1	300.00
10/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2126	2	2	2	0.00
10/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8849	9	9	9	0.00
10/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2092	2	2	2	0.00
10/12/2020	2032 On 04-February-21			Bond Future	10.03	91.2503	91.1713	91.2503	117,632.00
10/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	987	1	1	1	0.00
10/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	109	0	0	0	800.00
10/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	966	1	1	1	0.00
10/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	457	0	0	0	800.00
10/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5199	5	5	5	0.00
10/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1007	1	1	1	0.00
10/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3505	3	4	3	0.00
10/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5136	5	5	5	0.00
10/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	591	1	1	1	800.00

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10/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	3591	4	4	4	0.00
10/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8125	8	8	8	0.00
10/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	3548	4	4	4	0.00
10/12/2020	2032 On 06-May-21			Bond Future	10.25	88.0473	87.9672	88.0473	0.00
10/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3468	4	3	4	736.00
10/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10521	11	11	11	0.00
10/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10477	11	10	11	0.00
10/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12550	13	13	13	0.00
10/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10565	11	11	11	0.00
10/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	438	0	0	0	0.00
10/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	450	0	0	0	0.00
10/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	444	0	0	0	0.00
10/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	231	0	0	0	736.00
10/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2997	3	3	3	0.00
10/12/2020	2032 On 05-August-21			Bond Future	10.47	88.9975	88.9163	88.9975	0.00
10/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6819	7	7	7	0.00
10/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6858	7	7	7	0.00
10/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6896	7	7	7	0.00
10/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1978	2	2	2	0.00
10/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1992	2	2	2	0.00
10/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2006	2	2	2	0.00
10/12/2020	2032 On 04-November-21			Bond Future	10.70	85.8010	85.7189	85.8010	0.00
10/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1418	1	1	1	700.00
10/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11630	12	12	12	0.00
10/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7703	8	8	8	0.00
10/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2206	2	2	2	700.00
10/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7629	8	8	8	0.00
10/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7666	8	8	8	0.00
10/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2380	2	2	2	0.00
10/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2408	2	2	2	0.00
10/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9502	9	10	9	0.00
10/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	997	1	1	1	700.00
10/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2394	2	2	2	0.00

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10/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7234	7	7	7	0.00
10/12/2020	2033 On 04-February-21			Bond Future	98.94	98.9288	98.9354	98.9288	7,717.00
10/12/2020	2033 On 06-May-21			Bond Future	98.76	98.7567	98.7631	98.7567	0.00
10/12/2020	2033 On 05-August-21			Bond Future	99.85	99.8457	99.8520	99.8457	0.00
10/12/2020	2033 On 04-November-21			Bond Future	99.71	99.7063	99.7126	99.7063	0.00
10/12/2020	2037 On 04-February-21			Bond Future	10.98	81.8957	81.7142	81.8957	133,404.00
10/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	637	1	1	1	0.00
10/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	6517	7	7	7	300.00
10/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	114	0	0	0	72.00
10/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	976	1	1	1	240.00
10/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	622	1	1	1	0.00
10/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	607	1	1	1	0.00
10/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	15044	15	15	15	0.00
10/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1900	2	2	2	0.00
10/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	734	1	1	1	0.00
10/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6178	6	6	6	0.00
10/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	4917	5	5	5	72.00
10/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	2738	3	3	3	72.00
10/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	9	0	0	0	300.00
10/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	5345	5	5	5	0.00
10/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	5290	5	5	5	0.00
10/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	9333	9	9	9	0.00
10/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	605	1	1	1	240.00
10/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	4270	4	4	4	0.00
10/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	5236	5	5	5	0.00
10/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	545	1	1	1	0.00
10/12/2020	2037 On 06-May-21			Bond Future	11.20	82.7407	82.5571	82.7407	0.00
10/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	8417	9	8	9	0.00
10/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	8336	8	8	8	0.00
10/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	8376	9	8	9	0.00
10/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1252	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
10/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1279	1	1	1	0.00
10/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1266	1	1	1	0.00
10/12/2020	2037 On 05-August-21			Bond Future	11.43	79.3779	79.1921	79.3779	0.00
10/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7215	7	7	7	0.00
10/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7254	7	7	7	0.00
10/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	7293	7	7	7	0.00
10/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2452	2	2	2	0.00
10/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2468	2	2	2	0.00
10/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2436	2	2	2	0.00
10/12/2020	2037 On 04-November-21			Bond Future	11.66	80.2237	80.0359	80.2237	0.00
10/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8877	9	9	9	0.00
10/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8911	9	9	9	0.00
10/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8945	9	9	9	0.00
10/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2559	3	3	3	0.00
10/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2542	2	3	2	0.00
10/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2577	3	3	3	0.00
10/12/2020	2038 On 04-February-21			Bond Future	112.88	112.3436	112.8835	112.3436	7,655.00
10/12/2020	2038 On 06-May-21			Bond Future	114.08	113.5298	114.0750	113.5298	0.00
10/12/2020	2038 On 05-August-21			Bond Future	113.61	113.0583	113.6094	113.0583	0.00
10/12/2020	2038 On 04-November-21			Bond Future	114.85	114.2885	114.8453	114.2885	0.00
10/12/2020	2040 On 04-February-21			Bond Future	11.08	83.8765	83.8578	83.8765	78,984.00
10/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	631	1	1	1	0.00
10/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	615	1	1	1	0.00
10/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	401	0	0	0	500.00
10/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4383	4	4	4	0.00
10/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	256	0	0	0	800.00
10/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	5194	5	5	5	0.00
10/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	647	1	1	1	0.00
10/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	40	0	0	0	500.00
10/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	53	0	0	0	800.00
10/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	7638	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
10/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	11469	11	11	11	0.00
10/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	5363	5	5	5	0.00
10/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	12126	12	12	12	0.00
10/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	893	1	1	1	800.00
10/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1159	1	1	1	500.00
10/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	5480	5	5	5	0.00
10/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	6473	6	6	6	0.00
10/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	5421	5	5	5	0.00
10/12/2020	2040 On 06-May-21			Bond Future	11.30	84.7421	84.7228	84.7421	0.00
10/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	12624	13	13	13	0.00
10/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	8416	8	8	8	0.00
10/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	8458	8	8	8	0.00
10/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2459	2	2	2	300.00
10/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4908	5	5	5	300.00
10/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	8500	9	8	9	0.00
10/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1464	1	1	1	0.00
10/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3068	3	3	3	0.00
10/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	5641	6	6	6	0.00
10/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1479	1	1	1	0.00
10/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1494	2	1	2	0.00
10/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	512	1	1	1	300.00
10/12/2020	2040 On 05-August-21			Bond Future	11.52	81.1506	81.1309	81.1506	0.00
10/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	4667	5	5	5	900.00
10/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	17538	18	18	18	0.00
10/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	8246	8	8	8	0.00
10/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	8163	8	8	8	0.00
10/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	3138	3	3	3	900.00
10/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	8205	8	8	8	0.00
10/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2416	2	2	2	0.00
10/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6262	6	6	6	0.00
10/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2447	2	2	2	0.00
10/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	282	0	0	0	900.00
10/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2431	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4495	4	4	4	0.00
10/12/2020	2040 On 04-November-21			Bond Future	11.74	82.0153	81.9954	82.0153	0.00
10/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9402	9	9	9	0.00
10/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9366	9	9	9	0.00
10/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9330	9	9	9	0.00
10/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2689	3	3	3	0.00
10/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2671	3	3	3	0.00
10/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2652	3	3	3	0.00
10/12/2020	2044 On 04-February-21			Bond Future	11.17	80.3287	80.3445	80.3287	51,695.00
10/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	460	0	0	0	0.00
10/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	448	0	0	0	0.00
10/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	378	0	0	0	0.00
10/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	54	0	0	0	265.00
10/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	473	0	0	0	0.00
10/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	187	0	0	0	0.00
10/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1406	1	1	1	0.00
10/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	6378	6	6	6	0.00
10/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	8560	9	9	9	0.00
10/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	6314	6	6	6	0.00
10/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	6772	7	7	7	265.00
10/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	11581	12	12	12	0.00
10/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	3698	4	4	4	265.00
10/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	6250	6	6	6	0.00
10/12/2020	2044 On 06-May-21			Bond Future	11.38	81.1576	81.1733	81.1576	0.00
10/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	8183	8	8	8	0.00
10/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1896	2	2	2	3,100.00
10/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3790	4	4	4	3,100.00
10/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5828	6	6	6	0.00
10/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2990	3	3	3	0.00
10/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3960	4	4	4	0.00
10/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	5388	5	5	5	0.00
10/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	8404	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
10/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	8094	8	8	8	0.00
10/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	8138	8	8	8	0.00
10/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1598	2	2	2	0.00
10/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1611	2	2	2	0.00
10/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1523	2	2	2	3,100.00
10/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2726	3	3	3	3,100.00
10/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3799	4	4	4	3,100.00
10/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2484	3	2	3	0.00
10/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3961	4	4	4	0.00
10/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1585	2	2	2	0.00
10/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	4852	5	5	5	3,100.00
10/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	6594	7	7	7	0.00
10/12/2020	2044 On 05-August-21			Bond Future	11.59	77.6526	77.6683	77.6526	0.00
10/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	8284	8	8	8	0.00
10/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	8325	8	8	8	0.00
10/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	8367	8	8	8	0.00
10/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2303	2	2	2	0.00
10/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2318	2	2	2	0.00
10/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2332	2	2	2	0.00
10/12/2020	2044 On 04-November-21			Bond Future	11.81	78.4801	78.4958	78.4801	0.00
10/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	9090	9	9	9	0.00
10/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	9125	9	9	9	0.00
10/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	9159	9	9	9	0.00
10/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2806	3	3	3	0.00
10/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2825	3	3	3	0.00
10/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2844	3	3	3	0.00
10/12/2020	2046 On 04-February-21			Bond Future	102.21	101.6808	102.2065	101.6808	14,890.00
10/12/2020	2046 On 06-May-21			Bond Future	101.49	100.9626	101.4934	100.9626	0.00
10/12/2020	2046 On 05-August-21			Bond Future	102.61	102.0762	102.6126	102.0762	0.00
10/12/2020	2046 On 04-November-21			Bond Future	101.92	101.3776	101.9199	101.3776	0.00
10/12/2020	2050 On 04-February-21			Bond Future	103.92	102.7502	103.9224	102.7502	11,025.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	2050 On 06-May-21			Bond Future	105.02	103.8350	105.0192	103.8350	0.00
10/12/2020	2050 On 05-August-21			Bond Future	104.25	103.0503	104.2473	103.0503	0.00
10/12/2020	2050 On 04-November-21			Bond Future	105.38	104.1716	105.3815	104.1716	0.00
10/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	AL37 On 04-February-21			Index Future	778.74	780.0380	778.7390	780.0380	0.00
10/12/2020	AL37 On 06-May-21			Index Future	786.77	788.0810	786.7660	788.0810	0.00
10/12/2020	AL37 On 05-August-21			Index Future	795.16	796.4900	795.1590	796.4900	0.00
10/12/2020	AL37 On 04-November-21			Index Future	803.71	805.0570	803.7120	805.0570	0.00
10/12/2020	AL7T On 04-February-21			Index Future	856.47	857.1030	856.4710	857.1030	0.00
10/12/2020	AL7T On 06-May-21			Index Future	865.30	865.9410	865.2990	865.9410	0.00
10/12/2020	AL7T On 05-August-21			Index Future	874.53	875.1800	874.5300	875.1800	0.00
10/12/2020	AL7T On 04-November-21			Index Future	883.94	884.5940	883.9370	884.5940	0.00
10/12/2020	ALBI On 04-February-21			Index Future	751.58	752.2720	751.5790	752.2720	231.00
10/12/2020	ALBI On 06-May-21			Index Future	759.33	760.0290	759.3260	760.0290	0.00
10/12/2020	ALBI On 05-August-21			Index Future	767.43	768.1380	767.4260	768.1380	0.00
10/12/2020	ALBI On 04-November-21			Index Future	775.68	776.4010	775.6810	776.4010	0.00
10/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2020	ES33 On 04-February-21			Bond Future	11.50	76.9003	76.7793	76.9003	350.00
10/12/2020	ES33 On 06-May-21			Bond Future	11.75	73.9194	73.7969	73.9194	0.00
10/12/2020	ES33 On 05-August-21			Bond Future	12.02	74.7170	74.5930	74.7170	0.00
10/12/2020	ES33 On 04-November-21			Bond Future	12.29	71.7386	71.6133	71.7386	0.00
10/12/2020	ES42 On 04-February-21			Bond Future	12.10	75.2361	75.1923	75.2361	4,779.00
10/12/2020	ES42 On 06-May-21			Bond Future	12.35	71.7543	71.7097	71.7543	0.00
10/12/2020	ES42 On 05-August-21			Bond Future	12.61	72.5290	72.4838	72.5290	0.00
10/12/2020	ES42 On 04-November-21			Bond Future	12.88	69.0440	68.9983	69.0440	0.00
10/12/2020	GOVI On 04-February-21			GOVI	742.29	742.9360	742.2890	742.9360	965.00
10/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	86710	8	9	8	0.00
10/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	86510	8	9	8	0.00
10/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	86610	8	9	8	0.00
10/12/2020	GOVI On 06-May-21			GOVI	749.94	750.5960	749.9400	750.5960	0.00
10/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	712500	72	71	72	0.00
10/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	712600	72	71	72	0.00
10/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	712700	72	71	72	0.00
10/12/2020	GOVI On 06-May-21	678.69	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
10/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 05-August-21			GOVI	757.94	758.6050	757.9400	758.6050	0.00
10/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	387900	39	39	39	0.00
10/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	388000	39	39	39	0.00
10/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	388100	39	39	39	0.00
10/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-November-21			GOVI	766.09	766.7650	766.0920	766.7650	0.00
10/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	376720	38	38	38	0.00
10/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	376820	38	38	38	0.00
10/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	376920	38	38	38	0.00
10/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2020	IGOV On 04-February-21			Index Future	272.92	272.3100	272.9220	272.3100	1,090.00
10/12/2020	IGOV On 06-May-21			Index Future	275.80	275.1850	275.8020	275.1850	21.00
10/12/2020	IGOV On 05-August-21			Index Future	278.81	278.1870	278.8110	278.1870	0.00
10/12/2020	IGOV On 04-November-21			Index Future	281.88	281.2450	281.8760	281.2450	0.00
10/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
10/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
10/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4100	90.4100	90.4100	0.00
10/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3700	89.3700	89.3700	0.00
10/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6400	90.6300	90.6400	51.00
10/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.05	90.0500	90.0500	90.0500	0.00
10/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.15	90.1500	90.1500	90.1500	0.00
10/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.27	93.2700	93.2700	93.2700	0.00
10/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.74	93.7500	93.7400	93.7500	0.00
10/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.12	86.1000	86.1200	86.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.64	91.5800	91.6400	91.5800	0.00
10/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.83	78.7000	78.8300	78.7000	0.00
10/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.32	75.1800	75.3200	75.1800	0.00
10/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.70	73.5500	73.7000	73.5500	0.00
10/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.70	75.5400	75.7000	75.5400	0.00
10/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.71	79.5500	79.7100	79.5500	0.00
10/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.19	78.0300	78.1900	78.0300	0.00
10/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.26	80.1100	80.2600	80.1100	0.00
10/12/2020	IS10 On 20-September-27			Interest Rate Swap	86.09	85.9500	86.0900	85.9500	0.00
10/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.51	86.3600	86.5100	86.3600	0.00
10/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.52	79.3800	79.5200	79.3800	0.00
10/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.43	87.2900	87.4300	87.2900	0.00
10/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.58	96.4350	96.4250	96.4350	30,000.00
10/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.63	96.3750	96.3750	96.3750	0.00
10/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.59	96.4100	96.4100	96.4100	0.00
10/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.3950	96.3950	96.3950	0.00
10/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.61	96.3900	96.3900	96.3900	0.00
10/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.60	96.3800	96.4000	96.3800	0.00
10/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3700	96.3700	96.3700	0.00
10/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2650	96.2750	96.2650	30,000.00
10/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.1000	96.1000	96.1000	0.00
10/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9600	95.9400	95.9600	0.00
10/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.33	95.7050	95.6750	95.7050	0.00
10/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.48	95.5650	95.5250	95.5650	0.00
10/12/2020	R023 On 04-February-21			Bond Future	4.71	109.4253	109.3514	109.4253	31,397.00
10/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3195	3	3	3	0.00
10/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3176	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
10/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3215	3	3	3	0.00
10/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 06-May-21			Bond Future	4.79	106.6475	106.5725	106.6475	0.00
10/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4775	5	5	5	0.00
10/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4758	5	5	5	0.00
10/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4792	5	5	5	0.00
10/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
10/12/2020	R023 On 05-August-21			Bond Future	4.86	107.7980	107.7219	107.7980	0.00
10/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	994	1	1	1	0.00
10/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	983	1	1	1	0.00
10/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	972	1	1	1	0.00
10/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	324	0	0	0	0.00
10/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	319	0	0	0	0.00
10/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	315	0	0	0	0.00
10/12/2020	R023 On 04-November-21			Bond Future	4.97	105.0391	104.9621	105.0391	0.00
10/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	529	1	1	1	0.00
10/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	522	1	1	1	0.00
10/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	516	1	1	1	0.00
10/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	606	1	1	1	0.00
10/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	600	1	1	1	0.00
10/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	594	1	1	1	0.00
10/12/2020	R035 On 04-February-21			Bond Future	10.71	90.8366	90.7862	90.8366	97,983.00
10/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	658	1	1	1	0.00
10/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	796	1	1	1	0.00
10/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	643	1	1	1	0.00
10/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3932	4	4	4	0.00
10/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	627	1	1	1	0.00
10/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	5128	5	5	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
10/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	4603	5	5	5	650.00
10/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1205	1	1	1	650.00
10/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	5074	5	5	5	0.00
10/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	5020	5	5	5	0.00
10/12/2020	R035 On 06-May-21			Bond Future	10.93	87.3001	87.2490	87.3001	0.00
10/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4011	4	4	4	0.00
10/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4357	4	4	4	600.00
10/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	11740	12	12	12	0.00
10/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2104	2	2	2	600.00
10/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3238	3	3	3	1,650.00
10/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4979	5	5	5	0.00
10/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9316	9	9	9	0.00
10/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9273	9	9	9	0.00
10/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	7883	8	8	8	0.00
10/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2489	3	2	3	0.00
10/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1345	1	1	1	500.00
10/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5885	6	6	6	0.00
10/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	11115	11	11	11	0.00
10/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1732	2	2	2	793.00
10/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9360	9	9	9	0.00
10/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	972	1	1	1	0.00
10/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	961	1	1	1	0.00
10/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	592	1	1	1	1,650.00
10/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	6221	6	6	6	0.00
10/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2098	2	2	2	1,650.00
10/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	497	0	0	0	600.00
10/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5518	5	6	5	0.00
10/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4914	5	5	5	500.00
10/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	7135	7	7	7	0.00
10/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1398	1	1	1	793.00
10/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2563	3	3	3	793.00
10/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	950	1	1	1	0.00
10/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3982	4	4	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
10/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3246	3	3	3	500.00
10/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2975	3	3	3	0.00
10/12/2020	R035 On 05-August-21			Bond Future	11.16	88.2420	88.1902	88.2420	0.00
10/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
10/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
10/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
10/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	49901	50	50	50	0.00
10/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	50017	50	50	50	0.00
10/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	50134	50	50	50	0.00
10/12/2020	R035 On 04-November-21			Bond Future	11.39	84.7080	84.6555	84.7080	0.00
10/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	13648	14	14	14	0.00
10/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2010	2	2	2	782.00
10/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6010	6	6	6	0.00
10/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	8799	9	9	9	0.00
10/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8833	9	9	9	0.00
10/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2769	3	3	3	400.00
10/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3955	4	4	4	0.00
10/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8868	9	9	9	0.00
10/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1832	2	2	2	400.00
10/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3927	4	4	4	782.00
10/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2516	3	3	3	0.00
10/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5825	6	6	6	782.00
10/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	9310	9	9	9	0.00
10/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	9871	10	10	10	0.00
10/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7517	7	8	7	0.00
10/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2534	3	3	3	0.00
10/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2552	3	3	3	0.00
10/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	937	1	1	1	400.00
10/12/2020	R186 On 04-February-21			Bond Future	7.06	117.9257	117.7194	117.9257	79,887.00
10/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5686	6	6	6	0.00
10/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4907	5	5	5	0.00
10/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5640	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5594	6	6	6	0.00
10/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	130	0	0	0	15,177.00
10/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	73	0	0	0	0.00
10/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	78	0	0	0	0.00
10/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	76	0	0	0	0.00
10/12/2020	R186 On 06-May-21			Bond Future	7.23	119.1416	118.9327	119.1416	0.00
10/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16047	16	16	16	0.00
10/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16006	16	16	16	0.00
10/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	15965	16	16	16	0.00
10/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	0	0	0.00
10/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	0	0	0.00
10/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	0	0	0.00
10/12/2020	R186 On 05-August-21			Bond Future	7.41	115.1456	114.9343	115.1456	0.00
10/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6232	6	6	6	0.00
10/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6196	6	6	6	0.00
10/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6161	6	6	6	0.00
10/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	648	1	1	1	0.00
10/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	640	1	1	1	0.00
10/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	631	1	1	1	0.00
10/12/2020	R186 On 04-November-21			Bond Future	7.59	116.3721	116.1584	116.3721	0.00
10/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4094	4	4	4	0.00
10/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4036	4	4	4	0.00
10/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4065	4	4	4	0.00
10/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1822	2	2	2	0.00
10/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1837	2	2	2	0.00
10/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1808	2	2	2	0.00
10/12/2020	R197 On 04-February-21			Bond Future	319.04	319.0460	319.0416	319.0460	2,441.00
10/12/2020	R197 On 06-May-21			Bond Future	322.41	322.4142	322.4087	322.4142	0.00
10/12/2020	R197 On 05-August-21			Bond Future	317.95	317.9576	317.9514	317.9576	0.00
10/12/2020	R197 On 04-November-21			Bond Future	321.41	321.4172	321.4107	321.4172	0.00
10/12/2020	R202 On 04-February-21			Bond Future	220.26	220.2481	220.2625	220.2481	7,878.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	R202 On 06-May-21			Bond Future	222.59	222.5734	222.5871	222.5734	0.00
10/12/2020	R202 On 05-August-21			Bond Future	220.79	220.7721	220.7856	220.7721	0.00
10/12/2020	R202 On 04-November-21			Bond Future	223.19	223.1742	223.1875	223.1742	0.00
10/12/2020	R209 On 04-February-21			Bond Future	10.45	70.7809	70.6461	70.7809	26,084.00
10/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1198	1	1	1	0.00
10/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1177	1	1	1	0.00
10/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1220	1	1	1	0.00
10/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3164	3	3	3	0.00
10/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3241	3	3	3	0.00
10/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3202	3	3	3	0.00
10/12/2020	R209 On 06-May-21			Bond Future	10.64	68.3714	68.2350	68.3714	5,250.00
10/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3099	3	3	3	0.00
10/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6451	7	6	7	0.00
10/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2205	2	2	2	5,325.00
10/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5160	5	5	5	0.00
10/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8847	9	9	9	0.00
10/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1221	1	1	1	6,250.00
10/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4305	4	4	4	0.00
10/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1666	2	2	2	0.00
10/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8885	9	9	9	0.00
10/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8771	9	9	9	0.00
10/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8809	9	9	9	0.00
10/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	713	1	1	1	0.00
10/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	721	1	1	1	0.00
10/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	696	1	1	1	9,150.00
10/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2343	2	2	2	3,500.00
10/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5390	5	5	5	0.00
10/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6476	6	6	6	0.00
10/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	704	1	1	1	0.00
10/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1878	2	2	2	9,150.00
10/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1387	1	1	1	3,750.00
10/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4443	4	4	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
10/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3331	3	3	3	6,250.00
10/12/2020	R209 On 05-August-21			Bond Future	10.83	69.1092	68.9712	69.1092	0.00
10/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6966	7	7	7	0.00
10/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6933	7	7	7	0.00
10/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6998	7	7	7	0.00
10/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1980	2	2	2	0.00
10/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2013	2	2	2	0.00
10/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1997	2	2	2	0.00
10/12/2020	R209 On 04-November-21			Bond Future	11.03	66.7056	66.5660	66.7056	0.00
10/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7969	8	8	8	0.00
10/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8000	8	8	8	0.00
10/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7938	8	8	8	0.00
10/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2253	2	2	2	0.00
10/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2269	2	2	2	0.00
10/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2285	2	2	2	0.00
10/12/2020	R210 On 04-February-21			Bond Future	195.36	195.4177	195.3629	195.4177	1,299.00
10/12/2020	R210 On 06-May-21			Bond Future	194.71	194.7647	194.7087	194.7647	0.00
10/12/2020	R210 On 05-August-21			Bond Future	196.86	196.9126	196.8556	196.9126	0.00
10/12/2020	R210 On 04-November-21			Bond Future	196.25	196.3125	196.2548	196.3125	0.00
10/12/2020	R212 On 04-February-21			Bond Future	170.23	170.2194	170.2340	170.2194	5,730.00
10/12/2020	R212 On 06-May-21			Bond Future	172.03	172.0167	172.0309	172.0167	0.00
10/12/2020	R212 On 05-August-21			Bond Future	171.59	171.5792	171.5933	171.5792	0.00
10/12/2020	R212 On 04-November-21			Bond Future	173.46	173.4461	173.4602	173.4461	0.00
10/12/2020	R213 On 04-February-21			Bond Future	9.52	87.1459	87.0419	87.1459	8,945.00
10/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1561	2	2	2	0.00
10/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1535	2	2	2	0.00
10/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1509	2	2	2	0.00
10/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2258	2	2	2	0.00
10/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2226	2	2	2	0.00
10/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2195	2	2	2	0.00
10/12/2020	R213 On 06-May-21			Bond Future	9.72	84.5164	84.4111	84.5164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11207	11	11	11	0.00
10/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11165	11	11	11	0.00
10/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11250	11	11	11	0.00
10/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	219	0	0	0	0.00
10/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	226	0	0	0	0.00
10/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	222	0	0	0	0.00
10/12/2020	R213 On 05-August-21			Bond Future	9.92	85.4282	85.3215	85.4282	0.00
10/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6273	6	6	6	0.00
10/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4115	4	4	4	0.00
10/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6540	7	7	7	0.00
10/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2065	2	2	2	200.00
10/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6507	7	7	7	0.00
10/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6473	7	6	7	0.00
10/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1758	2	2	2	0.00
10/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1742	2	2	2	0.00
10/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2974	3	3	3	200.00
10/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5275	5	5	5	0.00
10/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1726	2	2	2	0.00
10/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1856	2	2	2	200.00
10/12/2020	R213 On 04-November-21			Bond Future	10.14	82.8092	82.7014	82.8092	0.00
10/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7009	7	7	7	0.00
10/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6978	7	7	7	0.00
10/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7041	7	7	7	0.00
10/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2234	2	2	2	0.00
10/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2217	2	2	2	0.00
10/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2201	2	2	2	0.00
10/12/2020	R214 On 04-February-21			Bond Future	10.94	67.1785	67.1324	67.1785	15,475.00
10/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	773	1	1	1	0.00
10/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	757	1	1	1	0.00
10/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	788	1	1	1	0.00
10/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	4400	4	4	4	0.00
10/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	4494	4	4	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
10/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	4447	4	4	4	0.00
10/12/2020	R214 On 06-May-21			Bond Future	11.13	64.5951	64.5483	64.5951	0.00
10/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7184	7	7	7	0.00
10/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	7150	7	7	7	0.00
10/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	7116	7	7	7	0.00
10/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1333	1	1	1	0.00
10/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1320	1	1	1	0.00
10/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1307	1	1	1	0.00
10/12/2020	R214 On 05-August-21			Bond Future	11.32	65.2920	65.2446	65.2920	0.00
10/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	6158	6	6	6	0.00
10/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	6192	6	6	6	0.00
10/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	6125	6	6	6	0.00
10/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2547	3	3	3	0.00
10/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2578	3	3	3	0.00
10/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2563	3	3	3	0.00
10/12/2020	R214 On 04-November-21			Bond Future	11.52	62.7108	62.6628	62.7108	0.00
10/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7498	8	7	8	0.00
10/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7466	8	7	8	0.00
10/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7433	7	7	7	0.00
10/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2808	3	3	3	0.00
10/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2781	3	3	3	0.00
10/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2794	3	3	3	0.00
10/12/2020	R248 On 04-February-21			Bond Future	11.08	84.0672	84.0470	84.0672	115,446.00
10/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	798	1	1	1	0.00
10/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1575	2	2	2	2,140.00
10/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	99	0	0	0	2,140.00
10/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	4241	4	4	4	0.00
10/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	779	1	1	1	0.00
10/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	760	1	1	1	0.00
10/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1436	1	1	1	0.00
10/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	5306	5	5	5	0.00
10/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	5248	5	5	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
10/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	3785	4	4	4	0.00
10/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1347	1	1	1	0.00
10/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	10048	10	10	10	0.00
10/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	5190	5	5	5	0.00
10/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	3554	4	4	4	0.00
10/12/2020	R248 On 06-May-21			Bond Future	11.27	80.5240	80.5032	80.5240	0.00
10/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	8382	8	8	8	0.00
10/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	8340	8	8	8	0.00
10/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	8424	8	8	8	0.00
10/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1567	2	2	2	0.00
10/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1600	2	2	2	0.00
10/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1583	2	2	2	0.00
10/12/2020	R248 On 05-August-21			Bond Future	11.47	81.3929	81.3717	81.3929	0.00
10/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	8662	9	9	9	0.00
10/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	8624	9	9	9	0.00
10/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	8700	9	9	9	0.00
10/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2338	2	2	2	0.00
10/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2319	2	2	2	0.00
10/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2301	2	2	2	0.00
10/12/2020	R248 On 04-November-21			Bond Future	11.68	77.8489	77.8274	77.8489	0.00
10/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	9450	9	9	9	0.00
10/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	9486	10	9	10	0.00
10/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	9522	10	10	10	0.00
10/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2652	3	3	3	0.00
10/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2671	3	3	3	0.00
10/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2689	3	3	3	0.00