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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	2025 On 06-February-20			Bond Future	135.99	135.9398	135.9903	135.9398	5,063.00
10/01/2020	2025 On 07-May-20			Bond Future	138.49	138.4428	138.4943	138.4428	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
10/01/2020	2025 On 06-August-20			Bond Future	139.61	139.5587	139.6112	139.5587	0.00
10/01/2020	2025 On 05-November-20			Bond Future	142.22	142.1687	142.2222	142.1687	0.00
10/01/2020	2029 On 06-February-20			Bond Future	101.25	101.5095	101.2496	101.5095	3,765.00
10/01/2020	2029 On 07-May-20			Bond Future	102.01	102.2750	102.0102	102.2750	0.00
10/01/2020	2029 On 06-August-20			Bond Future	103.93	104.2026	103.9330	104.2026	0.00
10/01/2020	2029 On 05-November-20			Bond Future	104.74	105.0177	104.7431	105.0177	0.00
10/01/2020	2030 On 06-February-20			Bond Future	9.04	93.4360	9.0390	93.4360	79,517.00
10/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	745	1	745	1	5,820.00
10/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1677	2	1677	2	0.00
10/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	17	0	17	0	5,820.00
10/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1220	1	1220	1	0.00
10/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2399	2	2399	2	0.00
10/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1258	1	1258	1	0.00
10/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1298	1	1298	1	0.00
10/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	553	1	553	1	0.00
10/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	597	1	597	1	0.00
10/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	383	0	383	0	5,000.00
10/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4086	4	4086	4	0.00
10/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	200	0	200	0	5,000.00
10/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	575	1	575	1	0.00
10/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	987	1	987	1	0.00
10/01/2020	2030 On 07-May-20			Bond Future	9.10	95.1334	9.1033	95.1334	0.00
10/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1033	1	1033	1	0.00
10/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	1011	1	1011	1	0.00
10/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	989	1	989	1	0.00
10/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2937	3	2937	3	0.00
10/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2977	3	2977	3	0.00
10/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2897	3	2897	3	0.00
10/01/2020	2030 On 06-August-20			Bond Future	9.17	92.8712	9.1688	92.8712	0.00
10/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2305	2	2305	2	0.00
10/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2364	2	2364	2	0.00
10/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2334	2	2334	2	0.00
10/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2744	3	2744	3	0.00
10/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2714	3	2714	3	0.00

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10/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2774	3	2774	3	0.00
10/01/2020	2030 On 05-November-20			Bond Future	9.23	94.6099	9.2276	94.6099	0.00
10/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2581	3	2581	3	1,000.00
10/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1065	1	1065	1	1,000.00
10/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3600	4	3600	4	0.00
10/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1811	2	1811	2	3,000.00
10/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6146	6	6146	6	0.00
10/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3632	4	3632	4	0.00
10/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2554	3	2554	3	16,000.00
10/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7423	7	7423	7	0.00
10/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3665	4	3665	4	0.00
10/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7831	8	7831	8	0.00
10/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3128	3	3128	3	3,000.00
10/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1397	1	1397	1	16,000.00
10/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3713	4	3713	4	0.00
10/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5575	6	5575	6	0.00
10/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	955	1	955	1	3,000.00
10/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2669	3	2669	3	0.00
10/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2718	3	2718	3	0.00
10/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4767	5	4767	5	0.00
10/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3114	3	3114	3	0.00
10/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1075	1	1075	1	16,000.00
10/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2694	3	2694	3	0.00
10/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1463	1	1463	1	1,000.00
10/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3682	4	3682	4	0.00
10/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6424	6	6424	6	0.00
10/01/2020	2032 On 06-February-20			Bond Future	9.42	94.5654	9.4212	94.5654	70,272.00
10/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	861	1	861	1	0.00
10/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	894	1	894	1	0.00
10/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	829	1	829	1	0.00
10/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1107	1	1107	1	0.00
10/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1071	1	1071	1	0.00
10/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1037	1	1037	1	0.00
10/01/2020	2032 On 07-May-20			Bond Future	9.49	92.1237	9.4909	92.1237	0.00

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10/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1120	1	1120	1	0.00
10/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1172	1	1172	1	0.00
10/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1146	1	1146	1	0.00
10/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3234	3	3234	3	0.00
10/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3191	3	3191	3	0.00
10/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3276	3	3276	3	0.00
10/01/2020	2032 On 06-August-20			Bond Future	9.56	93.8138	9.5613	93.8138	0.00
10/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2594	3	2594	3	0.00
10/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2626	3	2626	3	0.00
10/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2658	3	2658	3	0.00
10/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3254	3	3254	3	0.00
10/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3321	3	3321	3	0.00
10/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3287	3	3287	3	0.00
10/01/2020	2032 On 05-November-20			Bond Future	9.63	91.4116	9.6305	91.4116	0.00
10/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3971	4	3971	4	0.00
10/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9120	9	9120	9	0.00
10/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9523	9	9523	9	0.00
10/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2035	2	2035	2	3,000.00
10/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3465	3	3465	3	3,000.00
10/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2933	3	2933	3	1,000.00
10/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	4006	4	4006	4	0.00
10/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1646	2	1646	2	1,000.00
10/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3936	4	3936	4	0.00
10/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3178	3	3178	3	0.00
10/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5442	5	5442	5	0.00
10/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6203	6	6203	6	0.00
10/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	883	1	883	1	1,000.00
10/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3122	3	3122	3	0.00
10/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4160	4	4160	4	0.00
10/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3596	4	3596	4	0.00
10/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3150	3	3150	3	0.00
10/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	982	1	982	1	3,000.00
10/01/2020	2033 On 06-February-20			Bond Future	101.31	101.4317	101.3091	101.4317	6,960.00
10/01/2020	2033 On 07-May-20			Bond Future	101.99	102.1134	101.9885	102.1134	0.00

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10/01/2020	2033 On 06-August-20			Bond Future	103.91	104.0381	103.9108	104.0381	0.00
10/01/2020	2033 On 05-November-20			Bond Future	104.64	104.7721	104.6425	104.7721	0.00
10/01/2020	2037 On 06-February-20			Bond Future	9.94	88.4542	9.9379	88.4542	75,429.00
10/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	371	0	371	0	0.00
10/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	352	0	352	0	0.00
10/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	334	0	334	0	0.00
10/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2368	2	2368	2	0.00
10/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2426	3	2426	3	0.00
10/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2311	2	2311	2	0.00
10/01/2020	2037 On 07-May-20			Bond Future	10.01	90.0611	10.0150	90.0611	0.00
10/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1039	1	1039	1	0.00
10/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1064	1	1064	1	0.00
10/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1090	1	1090	1	0.00
10/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4120	4	4120	4	0.00
10/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4222	4	4222	4	0.00
10/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4171	4	4171	4	0.00
10/01/2020	2037 On 06-August-20			Bond Future	10.09	87.4532	10.0940	87.4532	0.00
10/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2640	3	2640	3	0.00
10/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2673	3	2673	3	0.00
10/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2608	3	2608	3	0.00
10/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4313	4	4313	4	0.00
10/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4272	4	4272	4	0.00
10/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4231	4	4231	4	0.00
10/01/2020	2037 On 05-November-20			Bond Future	10.17	89.0925	10.1666	89.0925	0.00
10/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4170	4	4170	4	0.00
10/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4097	4	4097	4	0.00
10/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4134	4	4134	4	0.00
10/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4073	4	4073	4	0.00
10/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4005	4	4005	4	0.00
10/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4039	4	4039	4	0.00
10/01/2020	2038 On 06-February-20			Bond Future	116.28	116.8705	116.2799	116.8705	10,886.00
10/01/2020	2038 On 07-May-20			Bond Future	118.42	119.0224	118.4209	119.0224	0.00
10/01/2020	2038 On 06-August-20			Bond Future	118.97	119.5857	118.9728	119.5857	0.00
10/01/2020	2038 On 05-November-20			Bond Future	121.20	121.8220	121.1978	121.8220	0.00

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10/01/2020	2040 On 06-February-20			Bond Future	10.06	91.1020	10.0631	91.1020	47,594.00
10/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	295	0	295	0	0.00
10/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
10/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	329	0	329	0	0.00
10/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
10/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	312	0	312	0	0.00
10/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2846	3	2846	3	0.00
10/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2781	3	2781	3	0.00
10/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9078	9	9078	9	0.00
10/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2912	3	2912	3	0.00
10/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14840	15	14840	15	0.00
10/01/2020	2040 On 07-May-20			Bond Future	10.14	92.7571	10.1407	92.7571	0.00
10/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	562	1	562	1	2,640.00
10/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1973	2	1973	2	2,640.00
10/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1149	1	1149	1	0.00
10/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1121	1	1121	1	0.00
10/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1093	1	1093	1	0.00
10/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4393	4	4393	4	0.00
10/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4284	4	4284	4	0.00
10/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4338	4	4338	4	0.00
10/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3083	3	3083	3	0.00
10/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5794	6	5794	6	0.00
10/01/2020	2040 On 06-August-20			Bond Future	10.22	89.9477	10.2203	89.9477	0.00
10/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2869	3	2869	3	0.00
10/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2941	3	2941	3	0.00
10/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2905	3	2905	3	0.00
10/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4432	4	4432	4	0.00
10/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4346	4	4346	4	0.00
10/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4389	4	4389	4	0.00
10/01/2020	2040 On 05-November-20			Bond Future	10.29	91.6341	10.2935	91.6341	0.00
10/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2493	2	2493	2	2,000.00
10/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4171	4	4171	4	2,000.00
10/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1876	2	1876	2	2,000.00
10/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3343	3	3343	3	2,000.00

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10/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4440	4	4440	4	0.00
10/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10986	11	10986	11	0.00
10/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4479	4	4479	4	0.00
10/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10005	10	10005	10	0.00
10/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4518	4	4518	4	0.00
10/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4353	4	4353	4	0.00
10/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1537	2	1537	2	2,000.00
10/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8240	8	8240	8	0.00
10/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5617	6	5617	6	0.00
10/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4317	4	4317	4	0.00
10/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1240	1	1240	1	2,000.00
10/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4655	5	4655	5	0.00
10/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4390	4	4390	4	0.00
10/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6941	7	6941	7	0.00
10/01/2020	2044 On 06-February-20			Bond Future	10.17	87.5609	10.1729	87.5609	50,701.00
10/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	169	0	169	0	0.00
10/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
10/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	138	0	138	0	328.00
10/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	181	0	181	0	0.00
10/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4732	5	4732	5	0.00
10/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	158	0	158	0	0.00
10/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3408	3	3408	3	0.00
10/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3555	4	3555	4	0.00
10/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	112	0	112	0	328.00
10/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3481	3	3481	3	0.00
10/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3705	4	3705	4	0.00
10/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9395	9	9395	9	0.00
10/01/2020	2044 On 07-May-20			Bond Future	10.25	89.1516	10.2499	89.1516	0.00
10/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5360	5	5360	5	0.00
10/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1029	1	1029	1	0.00
10/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	235	0	235	0	100.00
10/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1593	2	1593	2	100.00
10/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	179	0	179	0	556.00
10/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1081	1	1081	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
10/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	362	0	362	0	129.00
10/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1560	2	1560	2	129.00
10/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6967	7	6967	7	0.00
10/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1055	1	1055	1	0.00
10/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1369	1	1369	1	556.00
10/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6559	7	6559	7	0.00
10/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	842	1	842	1	556.00
10/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	762	1	762	1	100.00
10/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8584	9	8584	9	0.00
10/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4111	4	4111	4	0.00
10/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4716	5	4716	5	0.00
10/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3759	4	3759	4	0.00
10/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4774	5	4774	5	0.00
10/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7052	7	7052	7	0.00
10/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3808	4	3808	4	0.00
10/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1137	1	1137	1	129.00
10/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8003	8	8003	8	0.00
10/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4658	5	4658	5	0.00
10/01/2020	2044 On 06-August-20			Bond Future	10.33	86.4012	10.3288	86.4012	0.00
10/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	828	1	828	1	602.00
10/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2055	2	2055	2	0.00
10/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2439	2	2439	2	602.00
10/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	396	0	396	0	140.00
10/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1490	1	1490	1	140.00
10/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2116	2	2116	2	0.00
10/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7349	7	7349	7	0.00
10/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6517	7	6517	7	0.00
10/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2085	2	2085	2	0.00
10/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5768	6	5768	6	0.00
10/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2060	2	2060	2	140.00
10/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11723	12	11723	12	0.00
10/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6946	7	6946	7	0.00
10/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5716	6	5716	6	0.00
10/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1771	2	1771	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5821	6	5821	6	0.00
10/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5215	5	5215	5	0.00
10/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8920	9	8920	9	0.00
10/01/2020	2044 On 05-November-20			Bond Future	10.40	88.0213	10.4013	88.0213	0.00
10/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2944	3	2944	3	0.00
10/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8973	9	8973	9	0.00
10/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2234	2	2234	2	1,815.00
10/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4272	4	4272	4	0.00
10/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2976	3	2976	3	568.00
10/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4349	4	4349	4	0.00
10/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9205	9	9205	9	0.00
10/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1240	1	1240	1	568.00
10/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7979	8	7979	8	0.00
10/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	664	1	664	1	1,815.00
10/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3138	3	3138	3	1,815.00
10/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4311	4	4311	4	0.00
10/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4705	5	4705	5	0.00
10/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6142	6	6142	6	0.00
10/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4666	5	4666	5	0.00
10/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2417	2	2417	2	1,815.00
10/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1899	2	1899	2	1,815.00
10/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13865	14	13865	14	0.00
10/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7727	8	7727	8	0.00
10/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10505	11	10505	11	0.00
10/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6437	6	6437	6	0.00
10/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4744	5	4744	5	0.00
10/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6387	6	6387	6	0.00
10/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1997	2	1997	2	568.00
10/01/2020	2046 On 06-February-20			Bond Future	107.70	107.8063	107.7007	107.8063	13,500.00
10/01/2020	2046 On 07-May-20			Bond Future	107.95	108.0571	107.9497	108.0571	0.00
10/01/2020	2046 On 06-August-20			Bond Future	109.98	110.0939	109.9844	110.0939	0.00
10/01/2020	2046 On 05-November-20			Bond Future	110.26	110.3712	110.2599	110.3712	0.00
10/01/2020	2050 On 06-February-20			Bond Future	109.49	109.7166	109.4913	109.7166	11,797.00
10/01/2020	2050 On 07-May-20			Bond Future	111.51	111.7367	111.5073	111.7367	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
10/01/2020	2050 On 06-August-20			Bond Future	111.74	111.9777	111.7440	111.9777	0.00
10/01/2020	2050 On 05-November-20			Bond Future	113.83	114.0718	113.8338	114.0718	0.00
10/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	AL37 On 06-February-20			Index Future	683.92	683.0680	683.9170	683.0680	0.00
10/01/2020	AL37 On 07-May-20			Index Future	696.34	695.4770	696.3410	695.4770	0.00
10/01/2020	AL37 On 06-August-20			Index Future	709.16	708.2800	709.1610	708.2800	0.00
10/01/2020	AL7T On 06-February-20			Index Future	790.65	789.9820	790.6500	789.9820	0.00
10/01/2020	AL7T On 07-May-20			Index Future	805.01	804.3330	805.0130	804.3330	0.00
10/01/2020	AL7T On 06-August-20			Index Future	819.83	819.1400	819.8340	819.1400	0.00
10/01/2020	ALBI On 06-February-20			Index Future	703.45	702.7900	703.4540	702.7900	416.00
10/01/2020	ALBI On 07-May-20			Index Future	716.23	715.5570	716.2330	715.5570	0.00
10/01/2020	ALBI On 06-August-20			Index Future	729.42	728.7310	729.4190	728.7310	0.00
10/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2020	C210 On 31-March-28			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
10/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2020	ES33 On 06-February-20			Bond Future	10.97	78.7028	10.9711	78.7028	350.00
10/01/2020	ES33 On 07-May-20			Bond Future	11.09	76.3391	11.0888	76.3391	0.00
10/01/2020	ES33 On 06-August-20			Bond Future	11.21	77.7364	11.2090	77.7364	0.00
10/01/2020	ES33 On 05-November-20			Bond Future	11.33	75.4028	11.3314	75.4028	0.00
10/01/2020	ES42 On 06-February-20			Bond Future	11.27	79.9781	11.2741	79.9781	4,919.00
10/01/2020	ES42 On 07-May-20			Bond Future	11.39	77.1665	11.3898	77.1665	0.00
10/01/2020	ES42 On 06-August-20			Bond Future	11.51	78.5782	11.5064	78.5782	0.00
10/01/2020	ES42 On 05-November-20			Bond Future	11.62	75.7904	11.6238	75.7904	0.00
10/01/2020	GOVI On 06-February-20			GOVI	695.53	694.8800	695.5310	694.8800	1,243.00
10/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	75990	8	75990	8	0.00
10/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	76190	8	76190	8	0.00
10/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	76090	8	76090	8	0.00
10/01/2020	GOVI On 07-May-20			GOVI	708.17	707.5040	708.1660	707.5040	0.00
10/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	118340	12	118340	12	0.00
10/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	118140	12	118140	12	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
10/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	118240	12	118240	12	0.00
10/01/2020	GOVI On 06-August-20			GOVI	721.20	720.5290	721.2040	720.5290	0.00
10/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	69260	8	69260	8	0.00
10/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	69160	8	69160	8	0.00
10/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	69360	8	69360	8	0.00
10/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2020	IGOV On 06-February-20			Index Future	259.16	259.4790	259.1550	259.4790	1,004.00
10/01/2020	IGOV On 07-May-20			Index Future	263.93	264.2560	263.9260	264.2560	47.00
10/01/2020	IGOV On 06-August-20			Index Future	268.85	269.1840	268.8480	269.1840	0.00
10/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
10/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
10/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
10/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.46	95.4800	95.4600	95.4800	0.00
10/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4300	94.4100	94.4300	0.00
10/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.31	93.3500	93.3100	93.3500	0.00
10/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.17	93.2100	93.1700	93.2100	0.00
10/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.09	95.1500	95.0900	95.1500	51.00
10/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.98	95.0500	94.9800	95.0500	0.00
10/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.88	95.9600	95.8800	95.9600	0.00
10/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.58	99.6700	99.5800	99.6700	0.00
10/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.59	100.6900	100.5900	100.6900	0.00
10/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.64	93.7300	93.6400	93.7300	0.00
10/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.52	99.6100	99.5200	99.6100	0.00
10/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
10/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.86	90.0000	89.8600	90.0000	0.00
10/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.67	86.8000	86.6700	86.8000	0.00
10/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.28	85.4000	85.2800	85.4000	0.00
10/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.40	87.5000	87.4000	87.5000	0.00
10/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.24	91.3300	91.2400	91.3300	0.00
10/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.70	89.7900	89.7000	89.7900	0.00
10/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.75	91.8700	91.7500	91.8700	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
10/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.28	97.4100	97.2800	97.4100	0.00
10/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.61	97.7500	97.6100	97.7500	0.00
10/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.91	91.0500	90.9100	91.0500	0.00
10/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.32	98.4400	98.3200	98.4400	0.00
10/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
10/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2020	R023 On 06-February-20			Bond Future	7.13	105.0417	7.1334	105.0417	43,950.00
10/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1066	1	1066	1	0.00
10/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1118	1	1118	1	0.00
10/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1092	1	1092	1	0.00
10/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	18	0	18	0	0.00
10/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	17	0	17	0	0.00
10/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	19	0	19	0	0.00
10/01/2020	R023 On 07-May-20			Bond Future	7.10	103.0177	7.1050	103.0177	13,512.00
10/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	251	0	251	0	0.00
10/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	260	0	260	0	0.00
10/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	242	0	242	0	0.00
10/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	787	1	787	1	0.00
10/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	770	1	770	1	0.00
10/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	754	1	754	1	0.00
10/01/2020	R023 On 06-August-20			Bond Future	7.06	104.9147	7.0562	104.9147	0.00
10/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	944	1	944	1	0.00
10/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	976	1	976	1	0.00
10/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	960	1	960	1	0.00
10/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	457	1	457	1	0.00
10/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	464	1	464	1	0.00
10/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	472	1	472	1	0.00
10/01/2020	R023 On 05-November-20			Bond Future	7.00	102.9416	7.0000	102.9416	0.00
10/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1451	1	1451	1	0.00
10/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1436	1	1436	1	0.00
10/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1466	1	1466	1	0.00
10/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	489	1	489	1	0.00
10/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	483	1	483	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
10/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	478	1	478	1	0.00
10/01/2020	R035 On 06-February-20			Bond Future	9.76	96.9582	9.7639	96.9582	118,505.00
10/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	605	1	605	1	0.00
10/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	579	1	579	1	0.00
10/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	554	1	554	1	0.00
10/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1854	2	1854	2	0.00
10/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1755	2	1755	2	0.00
10/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1804	2	1804	2	0.00
10/01/2020	R035 On 07-May-20			Bond Future	9.84	94.2165	9.8361	94.2165	0.00
10/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	436	0	436	0	5,000.00
10/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2055	2	2055	2	5,000.00
10/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1186	1	1186	1	0.00
10/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2164	2	2164	2	3,530.00
10/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	548	1	548	1	3,530.00
10/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1241	1	1241	1	0.00
10/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6943	7	6943	7	0.00
10/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1213	1	1213	1	0.00
10/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5935	6	5935	6	0.00
10/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2686	3	2686	3	0.00
10/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3913	4	3913	4	0.00
10/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2574	3	2574	3	0.00
10/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3816	4	3816	4	0.00
10/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5519	6	5519	6	0.00
10/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	614	1	614	1	5,000.00
10/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3864	4	3864	4	0.00
10/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	801	1	801	1	3,530.00
10/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5960	6	5960	6	0.00
10/01/2020	R035 On 06-August-20			Bond Future	9.91	95.9445	9.9088	95.9445	0.00
10/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	776	1	776	1	24,761.00
10/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3358	3	3358	3	0.00
10/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	483	0	483	0	3,000.00
10/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3320	3	3320	3	0.00
10/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3396	3	3396	3	0.00
10/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3311	3	3311	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
10/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3244	3	3244	3	0.00
10/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9382	9	9382	9	0.00
10/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7654	8	7654	8	0.00
10/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3277	3	3277	3	0.00
10/01/2020	R035 On 05-November-20			Bond Future	9.98	93.2403	9.9837	93.2403	0.00
10/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5379	5	5379	5	0.00
10/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5337	5	5337	5	0.00
10/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5421	5	5421	5	0.00
10/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3003	3	3003	3	0.00
10/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2977	3	2977	3	0.00
10/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2951	3	2951	3	0.00
10/01/2020	R186 On 06-February-20			Bond Future	8.22	113.0805	8.2236	113.0805	101,901.00
10/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1946	2	1946	2	0.00
10/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	421	0	421	0	821.00
10/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2039	2	2039	2	0.00
10/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1719	2	1719	2	0.00
10/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1993	2	1993	2	0.00
10/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4213	4	4213	4	0.00
10/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	147	0	147	0	0.00
10/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	139	0	139	0	0.00
10/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	11	0	11	0	821.00
10/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	200	0	200	0	821.00
10/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1053	1	1053	1	0.00
10/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	155	0	155	0	0.00
10/01/2020	R186 On 07-May-20			Bond Future	8.27	115.1348	8.2672	115.1348	1,793.00
10/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2209	2	2209	2	0.00
10/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1012	1	1012	1	0.00
10/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3916	4	3916	4	0.00
10/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	662	1	662	1	0.00
10/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1516	1	1516	1	6,000.00
10/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1035	1	1035	1	0.00
10/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	283	0	283	0	6,000.00
10/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	990	1	990	1	0.00
10/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2056	2	2056	2	0.00

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10/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3939	4	3939	4	0.00
10/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	430	0	430	0	6,000.00
10/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1991	2	1991	2	0.00
10/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2656	3	2656	3	2,500.00
10/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1448	2	1448	2	0.00
10/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2023	2	2023	2	0.00
10/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	969	1	969	1	23,230.00
10/01/2020	R186 On 06-August-20			Bond Future	8.31	111.9468	8.3098	111.9468	0.00
10/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2190	2	2190	2	0.00
10/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2218	2	2218	2	0.00
10/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2161	2	2161	2	0.00
10/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1901	2	1901	2	0.00
10/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1878	2	1878	2	0.00
10/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1855	2	1855	2	0.00
10/01/2020	R186 On 05-November-20			Bond Future	8.35	114.0403	8.3488	114.0403	0.00
10/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3321	3	3321	3	0.00
10/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3290	3	3290	3	0.00
10/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2409	2	2409	2	3,500.00
10/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5410	5	5410	5	0.00
10/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1291	1	1291	1	3,500.00
10/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3260	3	3260	3	0.00
10/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3879	4	3879	4	0.00
10/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1794	2	1794	2	0.00
10/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	961	1	961	1	3,500.00
10/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2453	3	2453	3	0.00
10/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1813	2	1813	2	0.00
10/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1776	2	1776	2	0.00
10/01/2020	R197 On 06-February-20			Bond Future	300.71	300.8985	300.7081	300.8985	2,540.00
10/01/2020	R197 On 07-May-20			Bond Future	306.24	306.4389	306.2449	306.4389	0.00
10/01/2020	R197 On 06-August-20			Bond Future	304.29	304.4833	304.2858	304.4833	0.00
10/01/2020	R197 On 05-November-20			Bond Future	309.98	310.1774	309.9763	310.1774	0.00
10/01/2020	R202 On 06-February-20			Bond Future	226.65	226.6755	226.6540	226.6755	8,469.00
10/01/2020	R202 On 07-May-20			Bond Future	230.83	230.8491	230.8275	230.8491	0.00
10/01/2020	R202 On 06-August-20			Bond Future	231.07	231.0938	231.0715	231.0938	0.00

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10/01/2020	R202 On 05-November-20			Bond Future	235.39	235.4156	235.3930	235.4156	0.00
10/01/2020	R208 On 06-February-20			Bond Future	6.68	102.5346	6.6823	102.5346	14,955.00
10/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	608	1	608	1	0.00
10/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	587	1	587	1	0.00
10/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	597	1	597	1	0.00
10/01/2020	R208 On 07-May-20			Bond Future	6.48	100.9940	6.4815	100.9940	60.00
10/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1437	1	1437	1	0.00
10/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1446	1	1446	1	0.00
10/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1428	1	1428	1	0.00
10/01/2020	R208 On 06-August-20			Bond Future	6.08	102.8564	6.0803	102.8564	0.00
10/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	12	0	12	0	0.00
10/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	13	0	13	0	0.00
10/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
10/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	341	0	341	0	0.00
10/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	336	0	336	0	0.00
10/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	330	0	330	0	0.00
10/01/2020	R208 On 05-November-20			Bond Future	5.12	101.3703	5.1232	101.3703	0.00
10/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	42	0	42	0	0.00
10/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	41	0	41	0	0.00
10/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	40	0	40	0	0.00
10/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	173	0	173	0	0.00
10/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	175	0	175	0	0.00
10/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	170	0	170	0	0.00
10/01/2020	R209 On 06-February-20			Bond Future	9.81	73.6186	9.8058	73.6186	101,926.00
10/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	274	0	274	0	0.00
10/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	146	0	146	0	7,500.00
10/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	288	0	288	0	0.00
10/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	260	0	260	0	0.00

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10/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2226	2	2226	2	0.00
10/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2174	2	2174	2	0.00
10/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2772	3	2772	3	0.00
10/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2123	2	2123	2	0.00
10/01/2020	R209 On 07-May-20			Bond Future	9.87	71.8048	9.8743	71.8048	0.00
10/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	935	1	935	1	0.00
10/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	978	1	978	1	0.00
10/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	956	1	956	1	0.00
10/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3604	4	3604	4	0.00
10/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3560	4	3560	4	0.00
10/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3649	4	3649	4	0.00
10/01/2020	R209 On 06-August-20			Bond Future	9.94	73.1214	9.9432	73.1214	0.00
10/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36150	36	36150	36	0.00
10/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36258	36	36258	36	0.00
10/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36042	36	36042	36	0.00
10/01/2020	R209 On 05-November-20			Bond Future	10.01	71.3407	10.0108	71.3407	0.00
10/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3493	3	3493	3	0.00
10/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3556	3	3556	3	0.00
10/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3524	3	3524	3	0.00
10/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3529	4	3529	4	0.00
10/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3499	4	3499	4	0.00
10/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3558	4	3558	4	0.00
10/01/2020	R210 On 06-February-20			Bond Future	187.98	188.4032	187.9774	188.4032	1,721.00
10/01/2020	R210 On 07-May-20			Bond Future	188.81	189.2435	188.8098	189.2435	220.00
10/01/2020	R210 On 06-August-20			Bond Future	192.37	192.8103	192.3685	192.8103	0.00
10/01/2020	R210 On 05-November-20			Bond Future	193.27	193.7157	193.2656	193.7157	0.00
10/01/2020	R212 On 06-February-20			Bond Future	161.52	161.5353	161.5165	161.5353	7,963.00
10/01/2020	R212 On 07-May-20			Bond Future	164.49	164.5096	164.4905	164.5096	0.00
10/01/2020	R212 On 06-August-20			Bond Future	165.32	165.3347	165.3153	165.3347	0.00
10/01/2020	R212 On 05-November-20			Bond Future	168.41	168.4267	168.4070	168.4267	0.00
10/01/2020	R213 On 06-February-20			Bond Future	9.26	87.6643	9.2560	87.6643	23,222.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	946	1	946	1	0.00
10/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	914	1	914	1	0.00
10/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	882	1	882	1	0.00
10/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	828	1	828	1	0.00
10/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	857	1	857	1	0.00
10/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	800	1	800	1	0.00
10/01/2020	R213 On 07-May-20			Bond Future	9.32	85.7051	9.3185	85.7051	0.00
10/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1022	1	1022	1	0.00
10/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1044	1	1044	1	0.00
10/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1067	1	1067	1	0.00
10/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2886	3	2886	3	0.00
10/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2965	3	2965	3	0.00
10/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2925	3	2925	3	0.00
10/01/2020	R213 On 06-August-20			Bond Future	9.38	87.2782	9.3808	87.2782	0.00
10/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2306	2	2306	2	0.00
10/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2365	2	2365	2	0.00
10/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2336	2	2336	2	0.00
10/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2814	3	2814	3	0.00
10/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2784	3	2784	3	0.00
10/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2845	3	2845	3	0.00
10/01/2020	R213 On 05-November-20			Bond Future	9.45	85.3615	9.4458	85.3615	0.00
10/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3629	4	3629	4	0.00
10/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3661	4	3661	4	0.00
10/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3693	4	3693	4	0.00
10/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2748	3	2748	3	0.00
10/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2798	3	2798	3	0.00
10/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2773	3	2773	3	0.00
10/01/2020	R214 On 06-February-20			Bond Future	10.02	72.2102	10.0221	72.2102	19,134.00
10/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	271	0	271	0	0.00
10/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	301	0	301	0	0.00
10/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2771	3	2771	3	0.00
10/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	83	0	83	0	1,000.00
10/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	574	1	574	1	1,000.00
10/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	285	0	285	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
10/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2308	2	2308	2	0.00
10/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3497	4	3497	4	0.00
10/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2255	2	2255	2	0.00
10/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1581	2	1581	2	0.00
10/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2362	2	2362	2	0.00
10/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	243	0	243	0	1,000.00
10/01/2020	R214 On 07-May-20			Bond Future	10.09	70.2240	10.0894	70.2240	0.00
10/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1221	1	1221	1	0.00
10/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1245	1	1245	1	0.00
10/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	378	0	378	0	1,250.00
10/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1623	2	1623	2	1,250.00
10/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4517	4	4517	4	0.00
10/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1196	1	1196	1	0.00
10/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3449	4	3449	4	0.00
10/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2800	3	2800	3	0.00
10/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5729	6	5729	6	0.00
10/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	975	1	975	1	1,250.00
10/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3406	3	3406	3	0.00
10/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3363	3	3363	3	0.00
10/01/2020	R214 On 06-August-20			Bond Future	10.16	71.5114	10.1569	71.5114	0.00
10/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2457	2	2457	2	0.00
10/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2488	2	2488	2	0.00
10/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2519	2	2519	2	0.00
10/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3600	4	3600	4	0.00
10/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3670	4	3670	4	0.00
10/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3634	4	3634	4	0.00
10/01/2020	R214 On 05-November-20			Bond Future	10.23	69.5546	10.2258	69.5546	0.00
10/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3812	4	3812	4	0.00
10/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3845	4	3845	4	0.00
10/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3780	4	3780	4	0.00
10/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3690	4	3690	4	0.00
10/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3659	4	3659	4	0.00
10/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3629	4	3629	4	0.00
10/01/2020	R248 On 06-February-20			Bond Future	10.15	90.9446	10.1533	90.9446	95,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	135	0	135	0	0.00
10/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	118	0	118	0	0.00
10/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	126	0	126	0	0.00
10/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3974	4	3974	4	0.00
10/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3815	4	3815	4	0.00
10/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3894	4	3894	4	0.00
10/01/2020	R248 On 07-May-20			Bond Future	10.22	88.1572	10.2242	88.1572	0.00
10/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1043	1	1043	1	0.00
10/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1097	1	1097	1	0.00
10/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1070	1	1070	1	0.00
10/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4797	5	4797	5	0.00
10/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4857	5	4857	5	0.00
10/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4738	5	4738	5	0.00
10/01/2020	R248 On 06-August-20			Bond Future	10.30	89.7731	10.2956	89.7731	0.00
10/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	678	1	678	1	20,640.00
10/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3318	3	3318	3	0.00
10/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3397	3	3397	3	0.00
10/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	404	0	404	0	3,000.00
10/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3358	3	3358	3	0.00
10/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4208	4	4208	4	0.00
10/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4166	4	4166	4	0.00
10/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11941	12	11941	12	0.00
10/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4250	4	4250	4	0.00
10/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9789	10	9789	10	0.00
10/01/2020	R248 On 05-November-20			Bond Future	10.37	87.0175	10.3684	87.0175	0.00
10/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3366	3	3366	3	0.00
10/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3332	3	3332	3	0.00
10/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3298	3	3298	3	0.00
10/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6074	6	6074	6	0.00
10/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6123	6	6123	6	0.00
10/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6025	6	6025	6	0.00