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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	2025 On 07-May-20			Bond Future	137.03	136.9324	137.0257	136.9324	2,067.00
10/03/2020	2025 On 06-August-20			Bond Future	138.00	137.9008	137.9958	137.9008	0.00
10/03/2020	2025 On 05-November-20			Bond Future	140.44	140.3437	140.4407	140.3437	0.00
10/03/2020	2025 On 04-February-21			Bond Future	141.43	141.3266	141.4255	141.3266	0.00
10/03/2020	2029 On 07-May-20			Bond Future	99.52	99.6805	99.5185	99.6805	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	2029 On 06-August-20			Bond Future	101.32	101.4823	101.3174	101.4823	0.00
10/03/2020	2029 On 05-November-20			Bond Future	101.97	102.1368	101.9691	102.1368	0.00
10/03/2020	2029 On 04-February-21			Bond Future	103.79	103.9648	103.7943	103.9648	0.00
10/03/2020	2030 On 07-May-20			Bond Future	9.20	94.2256	9.1977	94.2256	84,131.00
10/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	530	0	530	0	0.00
10/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	152	0	152	0	5,000.00
10/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1447	1	1447	1	0.00
10/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	513	0	513	0	0.00
10/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	497	0	497	0	0.00
10/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	712	1	712	1	0.00
10/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	616	1	616	1	5,000.00
10/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	3010	3	3010	3	0.00
10/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2527	3	2527	3	5,820.00
10/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	3057	3	3057	3	0.00
10/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	2740	3	2740	3	5,820.00
10/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	4799	5	4799	5	0.00
10/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1493	2	1493	2	0.00
10/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	2964	3	2964	3	0.00
10/03/2020	2030 On 06-August-20			Bond Future	9.28	91.8962	9.2795	91.8962	200.00
10/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	465	0	465	0	800.00
10/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1253	1	1253	1	800.00
10/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	1800	2	1800	2	0.00
10/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	2788	3	2788	3	0.00
10/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	1853	2	1853	2	0.00
10/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	632	1	632	1	323.00
10/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	1826	2	1826	2	0.00
10/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	2102	2	2102	2	323.00
10/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	5371	6	5371	6	0.00
10/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	2890	3	2890	3	0.00
10/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	2571	3	2571	3	0.00
10/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1966	2	1966	2	800.00
10/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	2857	3	2857	3	0.00
10/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2923	3	2923	3	0.00
10/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	3765	4	3765	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
10/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	6089	6	6089	6	0.00
10/03/2020	2030 On 05-November-20			Bond Future	9.36	93.5024	9.3586	93.5024	0.00
10/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	3597	3	3597	3	0.00
10/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1481	1	1481	1	3,000.00
10/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	645	1	645	1	1,000.00
10/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	1912	2	1912	2	1,000.00
10/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1242	1	1242	1	3,000.00
10/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	2845	3	2845	3	0.00
10/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	417	0	417	0	3,000.00
10/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	2876	3	2876	3	0.00
10/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	5312	5	5312	5	0.00
10/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	4518	4	4518	4	0.00
10/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	669	1	669	1	14,160.00
10/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	1888	2	1888	2	16,000.00
10/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	6578	6	6578	6	0.00
10/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	2906	3	2906	3	0.00
10/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1502	1	1502	1	14,160.00
10/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2409	2	2409	2	3,000.00
10/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	6985	7	6985	7	0.00
10/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	901	1	901	1	16,000.00
10/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	3805	4	3805	4	0.00
10/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	867	1	867	1	3,000.00
10/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	5837	6	5837	6	0.00
10/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2668	3	2668	3	0.00
10/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	4432	5	4432	5	0.00
10/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	988	1	988	1	16,000.00
10/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2722	3	2722	3	0.00
10/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	4956	5	4956	5	0.00
10/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	3153	3	3153	3	0.00
10/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1689	2	1689	2	14,160.00
10/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	6660	7	6660	7	0.00
10/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1388	2	1388	2	1,000.00
10/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2695	3	2695	3	0.00
10/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	8051	8	8051	8	0.00

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10/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	3770	4	3770	4	0.00
10/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	6761	7	6761	7	0.00
10/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	2164	2	2164	2	3,000.00
10/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4471	5	4471	5	0.00
10/03/2020	2030 On 04-February-21			Bond Future	9.45	91.1470	9.4455	91.1470	0.00
10/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	970	0	970	0	1,000.00
10/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2559	2	2559	2	0.00
10/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	2432	0	2432	0	1,000.00
10/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	955	1	955	1	800.00
10/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2533	2	2533	2	0.00
10/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2508	2	2508	2	0.00
10/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1832	2	1832	2	800.00
10/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	5942	6	5942	6	0.00
10/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1824	2	1824	2	1,800.00
10/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	5203	5	5203	5	0.00
10/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	4287	0	4287	0	0.00
10/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	7334	8	7334	8	0.00
10/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	4157	4	4157	4	0.00
10/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	4189	4	4189	4	0.00
10/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	4125	4	4125	4	0.00
10/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	7287	0	7287	0	0.00
10/03/2020	2032 On 07-May-20			Bond Future	9.68	90.6081	9.6770	90.6081	82,066.00
10/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	454	0	454	0	3,000.00
10/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1248	1	1248	1	0.00
10/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	246	0	246	0	7,500.00
10/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1137	1	1137	1	7,500.00
10/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	677	1	677	1	7,500.00
10/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	114	0	114	0	3,000.00
10/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	501	0	501	0	7,500.00
10/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	485	0	485	0	0.00
10/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	469	0	469	0	0.00
10/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	3776	4	3776	4	0.00
10/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	3723	4	3723	4	0.00
10/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	5921	6	5921	6	0.00

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10/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	3671	4	3671	4	0.00
10/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	2144	2	2144	2	3,000.00
10/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	3170	3	3170	3	0.00
10/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	2296	3	2296	3	0.00
10/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	4791	5	4791	5	0.00
10/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	3829	4	3829	4	0.00
10/03/2020	2032 On 06-August-20			Bond Future	9.77	92.2236	9.7654	92.2236	300.00
10/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	3092	3	3092	3	0.00
10/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	1659	2	1659	2	0.00
10/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	443	0	443	0	800.00
10/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1272	1	1272	1	800.00
10/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	1685	2	1685	2	0.00
10/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	1711	2	1711	2	0.00
10/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	3620	4	3620	4	0.00
10/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	3698	4	3698	4	0.00
10/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	6959	7	6959	7	0.00
10/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	4370	5	4370	5	0.00
10/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	3659	4	3659	4	0.00
10/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	2178	2	2178	2	800.00
10/03/2020	2032 On 05-November-20			Bond Future	9.86	89.6778	9.8565	89.6778	0.00
10/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	2815	3	2815	3	0.00
10/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	8091	8	8091	8	0.00
10/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	7696	7	7696	7	0.00
10/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1194	1	1194	1	3,000.00
10/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2373	2	2373	2	3,000.00
10/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	1921	2	1921	2	1,000.00
10/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	2846	3	2846	3	0.00
10/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	900	1	900	1	1,000.00
10/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	2785	3	2785	3	0.00
10/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	3453	4	3453	4	0.00
10/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	6028	6	6028	6	0.00
10/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	6885	7	6885	7	0.00
10/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	878	1	878	1	1,000.00
10/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	4575	5	4575	5	0.00

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10/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	3931	4	3931	4	0.00
10/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	3389	4	3389	4	0.00
10/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	3421	4	3421	4	0.00
10/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	986	1	986	1	3,000.00
10/03/2020	2032 On 04-February-21			Bond Future	9.95	91.2615	9.9544	91.2615	0.00
10/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	1014	1	1014	1	800.00
10/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	2721	3	2721	3	0.00
10/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	1934	2	1934	2	800.00
10/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	2775	3	2775	3	0.00
10/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	6983	7	6983	7	0.00
10/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	2748	3	2748	3	0.00
10/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	4827	5	4827	5	0.00
10/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	6131	6	6131	6	0.00
10/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	4791	5	4791	5	0.00
10/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1893	2	1893	2	800.00
10/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	4864	5	4864	5	0.00
10/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	8548	9	8548	9	0.00
10/03/2020	2033 On 07-May-20			Bond Future	99.44	99.6059	99.4400	99.6059	6,993.00
10/03/2020	2033 On 06-August-20			Bond Future	101.24	101.4063	101.2375	101.4063	0.00
10/03/2020	2033 On 05-November-20			Bond Future	101.81	101.9812	101.8095	101.9812	0.00
10/03/2020	2033 On 04-February-21			Bond Future	103.63	103.8065	103.6319	103.8065	0.00
10/03/2020	2037 On 07-May-20			Bond Future	10.25	88.1433	10.2523	88.1433	71,241.00
10/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	281	0	281	0	0.00
10/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	292	0	292	0	0.00
10/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	426	0	426	0	7,500.00
10/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	304	0	304	0	0.00
10/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	1063	1	1063	1	7,500.00
10/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	5040	5	5040	5	0.00
10/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	2878	3	2878	3	0.00
10/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	5170	5	5170	5	0.00
10/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	4475	5	4475	5	0.00
10/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	5105	5	5105	5	0.00
10/03/2020	2037 On 06-August-20			Bond Future	10.35	85.4549	10.3494	85.4549	300.00
10/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1485	1	1485	1	0.00

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10/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1510	1	1510	1	0.00
10/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1460	1	1460	1	0.00
10/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	4972	5	4972	5	0.00
10/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	4923	5	4923	5	0.00
10/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	4874	5	4874	5	0.00
10/03/2020	2037 On 05-November-20			Bond Future	10.44	86.9484	10.4429	86.9484	0.00
10/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2753	3	2753	3	0.00
10/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2692	3	2692	3	0.00
10/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2723	3	2723	3	0.00
10/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4593	5	4593	5	0.00
10/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	4513	5	4513	5	0.00
10/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	4553	5	4553	5	0.00
10/03/2020	2037 On 04-February-21			Bond Future	10.54	84.2267	10.5437	84.2267	0.00
10/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	1721	0	1721	0	72.00
10/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	3596	0	3596	0	0.00
10/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3345	3	3345	3	0.00
10/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	5369	0	5369	0	0.00
10/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3376	3	3376	3	0.00
10/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3407	3	3407	3	0.00
10/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	5142	5	5142	5	0.00
10/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	4916	0	4916	0	72.00
10/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	5219	5	5219	5	0.00
10/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	3343	0	3343	0	72.00
10/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	5181	5	5181	5	0.00
10/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	8077	0	8077	0	0.00
10/03/2020	2038 On 07-May-20			Bond Future	115.57	115.5650	115.5653	115.5650	10,928.00
10/03/2020	2038 On 06-August-20			Bond Future	115.96	115.9587	115.9592	115.9587	0.00
10/03/2020	2038 On 05-November-20			Bond Future	118.01	118.0129	118.0133	118.0129	0.00
10/03/2020	2038 On 04-February-21			Bond Future	118.41	118.4049	118.4056	118.4049	0.00
10/03/2020	2040 On 07-May-20			Bond Future	10.35	91.0180	10.3518	91.0180	47,428.00
10/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	394	0	394	0	0.00
10/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	136	0	136	0	2,640.00
10/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	888	1	888	1	2,640.00
10/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	379	0	379	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
10/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	365	0	365	0	0.00
10/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	560	1	560	1	7,500.00
10/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1302	1	1302	1	7,500.00
10/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	5291	5	5291	5	0.00
10/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	2855	3	2855	3	0.00
10/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	5154	5	5154	5	0.00
10/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	4502	5	4502	5	0.00
10/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	6993	7	6993	7	0.00
10/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	3623	4	3623	4	0.00
10/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	5222	5	5222	5	0.00
10/03/2020	2040 On 06-August-20			Bond Future	10.45	88.1303	10.4481	88.1303	600.00
10/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	1750	2	1750	2	0.00
10/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	1779	2	1779	2	0.00
10/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	1807	2	1807	2	0.00
10/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	4666	5	4666	5	0.00
10/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	732	1	732	1	800.00
10/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	1894	2	1894	2	800.00
10/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	4788	5	4788	5	0.00
10/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	2172	2	2172	2	800.00
10/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	7693	8	7693	8	0.00
10/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	4989	5	4989	5	0.00
10/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	5040	5	5040	5	0.00
10/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	4938	5	4938	5	0.00
10/03/2020	2040 On 05-November-20			Bond Future	10.54	89.6706	10.5406	89.6706	0.00
10/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1338	1	1338	1	2,000.00
10/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2705	3	2705	3	2,000.00
10/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2010	2	2010	2	2,000.00
10/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	890	1	890	1	2,000.00
10/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	2935	3	2935	3	0.00
10/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	9146	9	9146	9	0.00
10/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	2969	3	2969	3	0.00
10/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	8193	8	8193	8	0.00
10/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	3002	3	3002	3	0.00
10/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1572	2	1572	2	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	4689	5	4689	5	0.00
10/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	4647	5	4647	5	0.00
10/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	6131	6	6131	6	0.00
10/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	9100	9	9100	9	0.00
10/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	1246	1	1246	1	2,000.00
10/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	5035	5	5035	5	0.00
10/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	7632	8	7632	8	0.00
10/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	4732	5	4732	5	0.00
10/03/2020	2040 On 04-February-21			Bond Future	10.64	86.7465	10.6402	86.7465	0.00
10/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	9319	9	9319	9	0.00
10/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	2686	3	2686	3	800.00
10/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	3747	4	3747	4	0.00
10/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	1321	0	1321	0	500.00
10/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1473	1	1473	1	800.00
10/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	3781	4	3781	4	0.00
10/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	8573	0	8573	0	0.00
10/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	3195	0	3195	0	500.00
10/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	3713	4	3713	4	0.00
10/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	5477	6	5477	6	0.00
10/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	2248	0	2248	0	500.00
10/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	6166	0	6166	0	0.00
10/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	10306	0	10306	0	0.00
10/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	9787	10	9787	10	0.00
10/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	6966	7	6966	7	0.00
10/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	5395	6	5395	6	0.00
10/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	5436	6	5436	6	0.00
10/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1918	2	1918	2	800.00
10/03/2020	2044 On 07-May-20			Bond Future	10.43	87.5163	10.4253	87.5163	78,234.00
10/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	370	0	370	0	0.00
10/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3877	4	3877	4	0.00
10/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	398	0	398	0	0.00
10/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	46	0	46	0	100.00
10/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	707	1	707	1	100.00
10/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	32	0	32	0	556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	82	0	82	0	129.00
10/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	685	1	685	1	129.00
10/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	5436	5	5436	5	0.00
10/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	384	0	384	0	0.00
10/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	565	1	565	1	556.00
10/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	5035	5	5035	5	0.00
10/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	679	1	679	1	556.00
10/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	592	1	592	1	100.00
10/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	9798	10	9798	10	0.00
10/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4669	5	4669	5	0.00
10/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	4234	4	4234	4	0.00
10/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	5406	6	5406	6	0.00
10/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	5476	6	5476	6	0.00
10/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	8133	8	8133	8	0.00
10/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	4295	5	4295	5	0.00
10/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	1015	1	1015	1	129.00
10/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	9175	9	9175	9	0.00
10/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	5337	6	5337	6	0.00
10/03/2020	2044 On 06-August-20			Bond Future	10.52	84.6914	10.5191	84.6914	500.00
10/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1130	1	1130	1	0.00
10/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	354	0	354	0	602.00
10/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1424	1	1424	1	602.00
10/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	144	0	144	0	140.00
10/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	730	1	730	1	140.00
10/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1176	1	1176	1	0.00
10/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	5770	6	5770	6	0.00
10/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	4982	5	4982	5	0.00
10/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1153	1	1153	1	0.00
10/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	6290	7	6290	7	0.00
10/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1979	2	1979	2	140.00
10/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	12925	13	12925	13	0.00
10/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	7641	8	7641	8	0.00
10/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	6230	6	6230	6	0.00
10/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1647	2	1647	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
10/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	5654	6	5654	6	0.00
10/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	6350	7	6350	7	0.00
10/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	9900	10	9900	10	0.00
10/03/2020	2044 On 05-November-20			Bond Future	10.61	86.1716	10.6091	86.1716	0.00
10/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1776	2	1776	2	0.00
10/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	7341	7	7341	7	0.00
10/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	2909	3	2909	3	0.00
10/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1214	1	1214	1	1,815.00
10/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	7589	7	7589	7	0.00
10/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1802	2	1802	2	568.00
10/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	2976	3	2976	3	0.00
10/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	5802	6	5802	6	0.00
10/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	562	1	562	1	568.00
10/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	1991	2	1991	2	525.00
10/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	615	1	615	1	525.00
10/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	6320	6	6320	6	0.00
10/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	245	0	245	0	1,815.00
10/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1936	2	1936	2	1,815.00
10/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	2942	3	2942	3	0.00
10/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	4903	5	4903	5	0.00
10/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	6506	7	6506	7	0.00
10/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	10994	11	10994	11	0.00
10/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	4859	5	4859	5	0.00
10/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	6399	7	6399	7	0.00
10/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	2324	2	2324	2	1,815.00
10/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1849	2	1849	2	1,815.00
10/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	15012	15	15012	15	0.00
10/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	11393	12	11393	12	0.00
10/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	6835	7	6835	7	0.00
10/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	8273	9	8273	9	0.00
10/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2564	3	2564	3	525.00
10/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	6780	7	6780	7	0.00
10/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	4947	5	4947	5	0.00
10/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1931	2	1931	2	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	2044 On 04-February-21			Bond Future	10.71	83.3109	10.7058	83.3109	0.00
10/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3412	3	3412	3	0.00
10/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3477	3	3477	3	0.00
10/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2486	2	2486	2	0.00
10/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	5178	5	5178	5	0.00
10/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	3221	3	3221	3	0.00
10/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1565	1	1565	1	405.00
10/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3445	3	3445	3	0.00
10/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	6353	7	6353	7	405.00
10/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	9829	10	9829	10	0.00
10/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	4208	4	4208	4	405.00
10/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	6035	6	6035	6	0.00
10/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	6080	6	6080	6	0.00
10/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	7596	8	7596	8	0.00
10/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	5991	6	5991	6	0.00
10/03/2020	2046 On 07-May-20			Bond Future	104.49	103.6564	104.4860	103.6564	14,000.00
10/03/2020	2046 On 06-August-20			Bond Future	106.37	105.5300	106.3746	105.5300	0.00
10/03/2020	2046 On 05-November-20			Bond Future	106.46	105.6029	106.4626	105.6029	0.00
10/03/2020	2046 On 04-February-21			Bond Future	108.37	107.4927	108.3680	107.4927	0.00
10/03/2020	2050 On 07-May-20			Bond Future	106.65	106.6491	106.6497	106.6491	12,944.00
10/03/2020	2050 On 06-August-20			Bond Future	106.70	106.6957	106.6965	106.6957	0.00
10/03/2020	2050 On 05-November-20			Bond Future	108.59	108.5858	108.5867	108.5858	0.00
10/03/2020	2050 On 04-February-21			Bond Future	108.61	108.6081	108.6091	108.6081	0.00
10/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	AL37 On 07-May-20			Index Future	701.55	698.5540	701.5460	698.5540	0.00
10/03/2020	AL37 On 06-August-20			Index Future	713.92	710.8760	713.9200	710.8760	0.00
10/03/2020	AL37 On 05-November-20			Index Future	726.54	723.4430	726.5420	723.4430	0.00
10/03/2020	AL37 On 04-February-21			Index Future	739.39	736.2320	739.3870	736.2320	0.00
10/03/2020	AL7T On 07-May-20			Index Future	799.31	795.9540	799.3080	795.9540	0.00
10/03/2020	AL7T On 06-August-20			Index Future	813.41	809.9930	813.4070	809.9930	0.00
10/03/2020	AL7T On 05-November-20			Index Future	827.79	824.3130	827.7880	824.3130	0.00
10/03/2020	AL7T On 04-February-21			Index Future	842.42	838.8850	842.4220	838.8850	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
10/03/2020	ALBI On 07-May-20			Index Future	711.06	708.6270	711.0630	708.6270	222.00
10/03/2020	ALBI On 06-August-20			Index Future	723.61	721.1250	723.6050	721.1250	0.00
10/03/2020	ALBI On 05-November-20			Index Future	736.40	733.8740	736.3980	733.8740	0.00
10/03/2020	ALBI On 04-February-21			Index Future	749.42	746.8470	749.4170	746.8470	0.00
10/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	CS23 On 25-January-23			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
10/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2020	ES33 On 07-May-20			Bond Future	11.21	75.5491	11.2054	75.5491	350.00
10/03/2020	ES33 On 06-August-20			Bond Future	11.34	76.8961	11.3408	76.8961	0.00
10/03/2020	ES33 On 05-November-20			Bond Future	11.48	74.4494	11.4820	74.4494	0.00
10/03/2020	ES33 On 04-February-21			Bond Future	11.64	75.7643	11.6353	75.7643	0.00
10/03/2020	ES42 On 07-May-20			Bond Future	11.55	76.0102	11.5515	76.0102	4,919.00
10/03/2020	ES42 On 06-August-20			Bond Future	11.68	77.3654	11.6837	77.3654	0.00
10/03/2020	ES42 On 05-November-20			Bond Future	11.82	74.4546	11.8203	74.4546	0.00
10/03/2020	ES42 On 04-February-21			Bond Future	11.96	75.7689	11.9634	75.7689	0.00
10/03/2020	GOVI On 07-May-20			GOVI	702.97	700.5320	702.9730	700.5320	1,178.00
10/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	170170	19	170170	19	0.00
10/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	170270	19	170270	19	0.00
10/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	170070	19	170070	19	0.00
10/03/2020	GOVI On 06-August-20			GOVI	715.37	712.8880	715.3730	712.8880	0.00
10/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	127570	15	127570	15	0.00
10/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	127470	15	127470	15	0.00
10/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	127670	15	127670	15	0.00
10/03/2020	GOVI On 05-November-20			GOVI	728.02	725.4920	728.0210	725.4920	0.00
10/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	98290	12	98290	12	0.00
10/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	98090	12	98090	12	0.00
10/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	98190	12	98190	12	0.00
10/03/2020	GOVI On 04-February-21			GOVI	740.89	738.3170	740.8910	738.3170	0.00
10/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 04-February-21	750.96	Call	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
10/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
10/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	100490	13	100490	13	0.00
10/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	100590	13	100590	13	0.00
10/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	100690	13	100690	13	0.00
10/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2020	IGOV On 07-May-20			Index Future	259.00	259.2330	258.9970	259.2330	1,007.00
10/03/2020	IGOV On 06-August-20			Index Future	263.63	263.8680	263.6280	263.8680	0.00
10/03/2020	IGOV On 05-November-20			Index Future	268.35	268.5950	268.3510	268.5950	0.00
10/03/2020	IGOV On 04-February-21			Index Future	273.16	273.4040	273.1560	273.4040	0.00
10/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
10/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
10/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
10/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.18	95.1900	95.1800	95.1900	0.00
10/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.01	94.0400	94.0100	94.0400	0.00
10/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.77	92.8300	92.7700	92.8300	0.00
10/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.51	92.6000	92.5100	92.6000	0.00
10/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.33	94.4500	94.3300	94.4500	51.00
10/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.13	94.3000	94.1300	94.3000	0.00
10/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.96	95.1700	94.9600	95.1700	0.00
10/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.57	98.8100	98.5700	98.8100	0.00
10/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.51	99.7700	99.5100	99.7700	0.00
10/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.47	92.7600	92.4700	92.7600	0.00
10/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.31	98.6400	98.3100	98.6400	0.00
10/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
10/03/2020	IS10 On 17-December-25			Interest Rate Swap	88.28	88.8400	88.2800	88.8400	0.00
10/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.03	85.6000	85.0300	85.6000	0.00
10/03/2020	IS10 On 15-June-26			Interest Rate Swap	83.61	84.1800	83.6100	84.1800	0.00
10/03/2020	IS10 On 21-September-26			Interest Rate Swap	85.76	86.3300	85.7600	86.3300	0.00
10/03/2020	IS10 On 21-December-26			Interest Rate Swap	89.64	90.2100	89.6400	90.2100	0.00
10/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.09	88.6700	88.0900	88.6700	0.00
10/03/2020	IS10 On 21-June-27			Interest Rate Swap	90.21	90.7900	90.2100	90.7900	0.00
10/03/2020	IS10 On 20-September-27			Interest Rate Swap	95.81	96.3800	95.8100	96.3800	0.00
10/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.17	96.7400	96.1700	96.7400	0.00
10/03/2020	IS10 On 22-March-28			Interest Rate Swap	89.44	90.0300	89.4400	90.0300	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
10/03/2020	IS10 On 20-June-28			Interest Rate Swap	96.92	97.4900	96.9200	97.4900	0.00
10/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
10/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2020	R023 On 07-May-20			Bond Future	6.16	105.4300	6.1557	105.4300	65,229.00
10/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1947	2	1947	2	0.00
10/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1923	2	1923	2	0.00
10/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1971	2	1971	2	0.00
10/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	34	0	34	0	0.00
10/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	33	0	33	0	0.00
10/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	32	0	32	0	0.00
10/03/2020	R023 On 06-August-20			Bond Future	6.04	107.3097	6.0389	107.3097	0.00
10/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2925	3	2925	3	0.00
10/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2968	3	2968	3	0.00
10/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2947	3	2947	3	0.00
10/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	54	0	54	0	0.00
10/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	55	0	55	0	0.00
10/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	57	0	57	0	0.00
10/03/2020	R023 On 05-November-20			Bond Future	5.91	105.2570	5.9118	105.2570	0.00
10/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3352	3	3352	3	0.00
10/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3332	3	3332	3	0.00
10/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3372	3	3372	3	0.00
10/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	48	0	48	0	0.00
10/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	47	0	47	0	0.00
10/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	45	0	45	0	0.00
10/03/2020	R023 On 04-February-21			Bond Future	5.75	107.1165	5.7546	107.1165	0.00
10/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1458	1	1458	1	0.00
10/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1488	1	1488	1	0.00
10/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1473	1	1473	1	0.00
10/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	355	0	355	0	0.00
10/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	359	0	359	0	0.00
10/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	350	0	350	0	0.00
10/03/2020	R035 On 07-May-20			Bond Future	10.04	92.5162	10.0425	92.5162	118,220.00
10/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	85	0	85	0	5,000.00
10/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	939	1	939	1	5,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	385	0	385	0	0.00
10/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1209	1	1209	1	7,500.00
10/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	399	0	399	0	0.00
10/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	4294	4	4294	4	0.00
10/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	5285	5	5285	5	0.00
10/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	414	0	414	0	0.00
10/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	510	0	510	0	7,500.00
10/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1015	1	1015	1	3,530.00
10/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	115	0	115	0	3,530.00
10/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	6574	7	6574	7	0.00
10/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	4477	5	4477	5	0.00
10/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	4119	4	4119	4	0.00
10/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	3058	3	3058	3	0.00
10/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	4600	5	4600	5	0.00
10/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2595	3	2595	3	0.00
10/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	2913	3	2913	3	0.00
10/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	647	1	647	1	3,530.00
10/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	444	1	444	1	5,000.00
10/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	4538	5	4538	5	0.00
10/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	7097	7	7097	7	0.00
10/03/2020	R035 On 06-August-20			Bond Future	10.13	94.1657	10.1326	94.1657	410.00
10/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	332	0	332	0	24,761.00
10/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	2199	2	2199	2	0.00
10/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	426	0	426	0	500.00
10/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1490	1	1490	1	500.00
10/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	4206	4	4206	4	0.00
10/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	2231	2	2231	2	0.00
10/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	179	0	179	0	3,000.00
10/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	2168	2	2168	2	0.00
10/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3666	4	3666	4	0.00
10/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	10664	11	10664	11	0.00
10/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	3746	4	3746	4	0.00
10/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	2023	2	2023	2	500.00
10/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	8796	9	8796	9	0.00

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10/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3706	4	3706	4	0.00
10/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	4816	5	4816	5	0.00
10/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	8177	8	8177	8	0.00
10/03/2020	R035 On 05-November-20			Bond Future	10.23	91.3128	10.2284	91.3128	0.00
10/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	3856	4	3856	4	0.00
10/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	3893	4	3893	4	0.00
10/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	3818	4	3818	4	0.00
10/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	3191	3	3191	3	0.00
10/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	3161	3	3161	3	0.00
10/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	3130	3	3130	3	0.00
10/03/2020	R035 On 04-February-21			Bond Future	10.33	92.9256	10.3328	92.9256	0.00
10/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3538	3	3538	3	0.00
10/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3286	3	3286	3	0.00
10/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3255	3	3255	3	0.00
10/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	3225	3	3225	3	0.00
10/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	7460	7	7460	7	0.00
10/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	5195	5	5195	5	0.00
10/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	5234	5	5234	5	0.00
10/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	4854	5	4854	5	650.00
10/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	2242	2	2242	2	650.00
10/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	5156	5	5156	5	0.00
10/03/2020	R186 On 07-May-20			Bond Future	8.12	115.5436	8.1246	115.5436	86,314.00
10/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	1093	1	1093	1	0.00
10/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2513	2	2513	2	0.00
10/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	4417	4	4417	4	0.00
10/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	1120	1	1120	1	0.00
10/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	683	1	683	1	0.00
10/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1694	1	1694	1	0.00
10/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	1067	1	1067	1	0.00
10/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	256	0	256	0	0.00
10/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1363	2	1363	2	0.00
10/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	3143	4	3143	4	0.00
10/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	162	0	162	0	0.00
10/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1307	2	1307	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
10/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	1908	2	1908	2	2,500.00
10/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	856	1	856	1	0.00
10/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	504	1	504	1	23,172.00
10/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1335	2	1335	2	0.00
10/03/2020	R186 On 06-August-20			Bond Future	8.18	112.3007	8.1763	112.3007	1,870.00
10/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2471	2	2471	2	0.00
10/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	2102	2	2102	2	0.00
10/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2503	2	2503	2	0.00
10/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2439	2	2439	2	0.00
10/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1483	2	1483	2	0.00
10/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1717	2	1717	2	3,150.00
10/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1444	2	1444	2	0.00
10/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1463	2	1463	2	0.00
10/03/2020	R186 On 05-November-20			Bond Future	8.23	114.2637	8.2303	114.2637	0.00
10/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3448	3	3448	3	0.00
10/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3414	3	3414	3	0.00
10/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3380	3	3380	3	0.00
10/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2448	2	2448	2	3,500.00
10/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	5695	5	5695	5	0.00
10/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1259	1	1259	1	3,500.00
10/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1896	2	1896	2	0.00
10/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	650	1	650	1	3,500.00
10/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	3251	4	3251	4	0.00
10/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1321	2	1321	2	0.00
10/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1337	2	1337	2	0.00
10/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1306	1	1306	1	0.00
10/03/2020	R186 On 04-February-21			Bond Future	8.29	110.9805	8.2914	110.9805	0.00
10/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	2171	2	2171	2	0.00
10/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	2195	2	2195	2	0.00
10/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	2219	2	2219	2	0.00
10/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2836	3	2836	3	0.00
10/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2811	3	2811	3	0.00
10/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2861	3	2861	3	0.00
10/03/2020	R197 On 07-May-20			Bond Future	308.11	308.0148	308.1100	308.0148	2,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	R197 On 06-August-20			Bond Future	305.88	305.7860	305.8831	305.7860	0.00
10/03/2020	R197 On 05-November-20			Bond Future	311.30	311.2029	311.3021	311.2029	0.00
10/03/2020	R197 On 04-February-21			Bond Future	308.88	308.7739	308.8754	308.7739	0.00
10/03/2020	R202 On 07-May-20			Bond Future	224.18	224.8934	224.1776	224.8934	8,502.00
10/03/2020	R202 On 06-August-20			Bond Future	224.09	224.8176	224.0887	224.8176	0.00
10/03/2020	R202 On 05-November-20			Bond Future	228.06	228.8003	228.0587	228.8003	0.00
10/03/2020	R202 On 04-February-21			Bond Future	227.89	228.6471	227.8925	228.6471	0.00
10/03/2020	R208 On 07-May-20			Bond Future	5.89	101.5081	5.8924	101.5081	17,802.00
10/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	934	1	934	1	0.00
10/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	943	1	943	1	0.00
10/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	925	1	925	1	0.00
10/03/2020	R208 On 06-August-20			Bond Future	5.38	103.3179	5.3805	103.3179	0.00
10/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	183	0	183	0	0.00
10/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	187	0	187	0	0.00
10/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	178	0	178	0	0.00
10/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	73	0	73	0	0.00
10/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	71	0	71	0	0.00
10/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	70	0	70	0	0.00
10/03/2020	R208 On 05-November-20			Bond Future	4.24	101.7222	4.2401	101.7222	0.00
10/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	235	0	235	0	0.00
10/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	232	0	232	0	0.00
10/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	229	0	229	0	0.00
10/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	23	0	23	0	0.00
10/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	24	0	24	0	0.00
10/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	23	0	23	0	0.00
10/03/2020	R209 On 07-May-20			Bond Future	10.11	70.2381	10.1053	70.2381	70,009.00
10/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	304	0	304	0	0.00
10/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	325	0	325	0	0.00
10/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	314	0	314	0	0.00
10/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	4381	5	4381	5	0.00
10/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	4326	5	4326	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
10/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	4436	5	4436	5	0.00
10/03/2020	R209 On 06-August-20			Bond Future	10.19	71.4903	10.1908	71.4903	200.00
10/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	37646	38	37646	38	0.00
10/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	37755	38	37755	38	0.00
10/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	37538	38	37538	38	0.00
10/03/2020	R209 On 05-November-20			Bond Future	10.28	69.5902	10.2780	69.5902	0.00
10/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2302	2	2302	2	0.00
10/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2354	2	2354	2	0.00
10/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2328	2	2328	2	0.00
10/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3930	4	3930	4	0.00
10/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3895	4	3895	4	0.00
10/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3964	4	3964	4	0.00
10/03/2020	R209 On 04-February-21			Bond Future	10.37	70.8191	10.3705	70.8191	0.00
10/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	2971	3	2971	3	0.00
10/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	2998	3	2998	3	0.00
10/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	2944	3	2944	3	0.00
10/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4537	5	4537	5	0.00
10/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	4504	5	4504	5	0.00
10/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	4471	5	4471	5	0.00
10/03/2020	R210 On 07-May-20			Bond Future	184.97	187.2964	184.9674	187.2964	1,935.00
10/03/2020	R210 On 06-August-20			Bond Future	188.31	190.6818	188.3109	190.6818	0.00
10/03/2020	R210 On 05-November-20			Bond Future	188.92	191.3365	188.9236	191.3365	0.00
10/03/2020	R210 On 04-February-21			Bond Future	192.30	194.7606	192.3049	194.7606	0.00
10/03/2020	R212 On 07-May-20			Bond Future	164.74	164.5032	164.7378	164.5032	6,719.00
10/03/2020	R212 On 06-August-20			Bond Future	165.42	165.1809	165.4198	165.1809	0.00
10/03/2020	R212 On 05-November-20			Bond Future	168.35	168.1070	168.3504	168.1070	0.00
10/03/2020	R212 On 04-February-21			Bond Future	169.03	168.7860	169.0339	168.7860	0.00
10/03/2020	R213 On 07-May-20			Bond Future	9.46	84.6488	9.4554	84.6488	15,444.00
10/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	498	0	498	0	0.00
10/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	529	0	529	0	0.00
10/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	513	0	513	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
10/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	3258	4	3258	4	0.00
10/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	3165	3	3165	3	0.00
10/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	3211	3	3211	3	0.00
10/03/2020	R213 On 06-August-20			Bond Future	9.53	86.1581	9.5340	86.1581	300.00
10/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	1703	2	1703	2	0.00
10/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	1754	2	1754	2	0.00
10/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	1728	2	1728	2	0.00
10/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	3105	3	3105	3	0.00
10/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	3071	3	3071	3	0.00
10/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	3140	3	3140	3	0.00
10/03/2020	R213 On 05-November-20			Bond Future	9.62	84.1158	9.6193	84.1158	0.00
10/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	2745	3	2745	3	0.00
10/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2774	3	2774	3	0.00
10/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2804	3	2804	3	0.00
10/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2857	3	2857	3	0.00
10/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2912	3	2912	3	0.00
10/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2885	3	2885	3	0.00
10/03/2020	R213 On 04-February-21			Bond Future	9.71	85.6016	9.7130	85.6016	0.00
10/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2560	2	2560	2	0.00
10/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2535	2	2535	2	0.00
10/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2510	2	2510	2	0.00
10/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	4310	5	4310	5	0.00
10/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	4343	5	4343	5	0.00
10/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	4278	4	4278	4	0.00
10/03/2020	R214 On 07-May-20			Bond Future	10.30	68.7710	10.2978	68.7710	19,307.00
10/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	458	0	458	0	0.00
10/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	473	0	473	0	0.00
10/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	444	0	444	0	0.00
10/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	714	1	714	1	1,250.00
10/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	3094	3	3094	3	0.00
10/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	88	0	88	0	1,250.00
10/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	3219	3	3219	3	0.00
10/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	4025	4	4025	4	0.00
10/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	6767	7	6767	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	881	1	881	1	1,250.00
10/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	3972	4	3972	4	0.00
10/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	3918	4	3918	4	0.00
10/03/2020	R214 On 06-August-20			Bond Future	10.38	69.9972	10.3804	69.9972	300.00
10/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1586	2	1586	2	0.00
10/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1611	2	1611	2	0.00
10/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1635	2	1635	2	0.00
10/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	4123	4	4123	4	0.00
10/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	4205	4	4205	4	0.00
10/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	4164	4	4164	4	0.00
10/03/2020	R214 On 05-November-20			Bond Future	10.47	67.9258	10.4671	67.9258	0.00
10/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2643	3	2643	3	0.00
10/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	2671	3	2671	3	0.00
10/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2615	3	2615	3	0.00
10/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	4025	4	4025	4	0.00
10/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3990	4	3990	4	0.00
10/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3955	4	3955	4	0.00
10/03/2020	R214 On 04-February-21			Bond Future	10.56	69.1256	10.5605	69.1256	0.00
10/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	3148	3	3148	3	0.00
10/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	3205	3	3205	3	0.00
10/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	3176	3	3176	3	0.00
10/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4650	5	4650	5	0.00
10/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4616	5	4616	5	0.00
10/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4684	5	4684	5	0.00
10/03/2020	R248 On 07-May-20			Bond Future	10.41	86.4795	10.4100	86.4795	90,527.00
10/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	360	0	360	0	0.00
10/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	3449	3	3449	3	0.00
10/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	389	0	389	0	0.00
10/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1333	1	1333	1	0.00
10/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	261	0	261	0	300.00
10/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	374	0	374	0	0.00
10/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	5581	6	5581	6	0.00
10/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	3009	3	3009	3	300.00
10/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	6257	6	6257	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
10/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	5654	6	5654	6	0.00
10/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1226	1	1226	1	300.00
10/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	5509	6	5509	6	0.00
10/03/2020	R248 On 06-August-20			Bond Future	10.50	88.0214	10.4961	88.0214	400.00
10/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	278	0	278	0	20,640.00
10/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	2089	2	2089	2	0.00
10/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	2155	2	2155	2	0.00
10/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	141	0	141	0	3,000.00
10/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	2122	2	2122	2	0.00
10/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4547	5	4547	5	0.00
10/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4499	5	4499	5	0.00
10/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	13253	13	13253	13	0.00
10/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4596	5	4596	5	0.00
10/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	10964	11	10964	11	0.00
10/03/2020	R248 On 05-November-20			Bond Future	10.59	85.1245	10.5863	85.1245	0.00
10/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2072	2	2072	2	0.00
10/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2044	2	2044	2	0.00
10/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2016	2	2016	2	0.00
10/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	6474	7	6474	7	0.00
10/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	6529	7	6529	7	0.00
10/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	6420	7	6420	7	0.00
10/03/2020	R248 On 04-February-21			Bond Future	10.68	86.6279	10.6838	86.6279	0.00
10/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	3911	4	3911	4	0.00
10/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	3946	4	3946	4	0.00
10/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	3982	4	3982	4	0.00
10/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5532	6	5532	6	0.00
10/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5616	6	5616	6	0.00
10/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5574	6	5574	6	0.00