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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	2025 On 07-May-20			Bond Future	136.94	136.9368	136.9368	136.9368	0.00
11/05/2020	2025 On 06-August-20			Bond Future	136.71	136.6103	136.7128	136.6103	2,896.00
11/05/2020	2025 On 05-November-20			Bond Future	138.50	138.3956	138.4974	138.3956	0.00
11/05/2020	2025 On 04-February-21			Bond Future	138.84	138.7378	138.8403	138.7378	0.00
11/05/2020	2025 On 06-May-21			Bond Future	140.64	140.5375	140.6412	140.5375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	2029 On 07-May-20			Bond Future	99.82	99.8151	99.8151	99.8151	0.00
11/05/2020	2029 On 06-August-20			Bond Future	100.24	100.6923	100.2429	100.6923	4,482.00
11/05/2020	2029 On 05-November-20			Bond Future	100.41	100.8704	100.4137	100.8704	0.00
11/05/2020	2029 On 04-February-21			Bond Future	101.77	102.2304	101.7670	102.2304	0.00
11/05/2020	2029 On 06-May-21			Bond Future	101.94	102.4052	101.9357	102.4052	0.00
11/05/2020	2030 On 07-May-20			Bond Future	9.41	93.3652	9.4100	93.3652	0.00
11/05/2020	2030 On 06-August-20			Bond Future	9.62	91.2001	9.6185	91.2001	119,886.00
11/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1297	2	1297	2	0.00
11/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1225	2	1225	2	450.00
11/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	398	1	398	1	800.00
11/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	925	1	925	1	800.00
11/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1334	2	1334	2	0.00
11/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	9060	10	9060	10	0.00
11/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	3803	4	3803	4	470.00
11/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	6626	7	6626	7	470.00
11/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2018	2	2018	2	0.00
11/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	6846	8	6846	8	0.00
11/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	3983	5	3983	5	0.00
11/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	2965	4	2965	4	450.00
11/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1315	2	1315	2	0.00
11/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	10047	11	10047	11	0.00
11/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4584	5	4584	5	650.00
11/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	7378	8	7378	8	0.00
11/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	512	1	512	1	323.00
11/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1509	2	1509	2	323.00
11/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	7218	7	7218	7	0.00
11/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	579	0	579	0	650.00
11/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	669	1	669	1	0.00
11/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3944	3	3944	3	0.00
11/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	230	0	230	0	650.00
11/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	4346	4	4346	4	0.00
11/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	3162	3	3162	3	800.00
11/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	4304	4	4304	4	0.00
11/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	333	0	333	0	5,000.00

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11/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1283	1	1283	1	0.00
11/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1655	1	1655	1	0.00
11/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2217	2	2217	2	0.00
11/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1559	1	1559	1	0.00
11/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	5404	5	5404	5	0.00
11/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7988	7	7988	7	0.00
11/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	4387	4	4387	4	0.00
11/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	711	1	711	1	0.00
11/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4555	4	4555	4	0.00
11/05/2020	2030 On 05-November-20			Bond Future	9.79	92.3736	9.7861	92.3736	0.00
11/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1485	2	1485	2	3,000.00
11/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3047	4	3047	4	0.00
11/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1799	2	1799	2	1,000.00
11/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	840	1	840	1	1,000.00
11/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1309	2	1309	2	3,000.00
11/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2482	3	2482	3	0.00
11/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	624	1	624	1	3,000.00
11/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2505	3	2505	3	0.00
11/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4352	5	4352	5	0.00
11/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1049	1	1049	1	15,947.00
11/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	860	1	860	1	14,160.00
11/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1501	2	1501	2	14,160.00
11/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3742	4	3742	4	0.00
11/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2155	3	2155	3	3,000.00
11/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	5732	6	5732	6	0.00
11/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1781	2	1781	2	15,947.00
11/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5380	6	5380	6	0.00
11/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2528	3	2528	3	0.00
11/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4709	4	4709	4	0.00
11/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2034	2	2034	2	3,000.00
11/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	8404	8	8404	8	0.00
11/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6850	6	6850	6	0.00
11/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	6118	6	6118	6	0.00
11/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2209	2	2209	2	15,947.00

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11/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4777	4	4777	4	0.00
11/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	7441	7	7441	7	0.00
11/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	5318	5	5318	5	0.00
11/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	9271	9	9271	9	0.00
11/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	3333	3	3333	3	14,160.00
11/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2846	3	2846	3	1,000.00
11/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4743	4	4743	4	0.00
11/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	10676	10	10676	10	0.00
11/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	6076	6	6076	6	0.00
11/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	4033	4	4033	4	3,000.00
11/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	9375	9	9375	9	0.00
11/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6894	6	6894	6	0.00
11/05/2020	2030 On 04-February-21			Bond Future	9.97	89.5932	9.9654	89.5932	0.00
11/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1123	1	1123	1	1,000.00
11/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2270	3	2270	3	0.00
11/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2181	3	2181	3	1,000.00
11/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1112	1	1112	1	800.00
11/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2252	3	2252	3	0.00
11/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2234	3	2234	3	0.00
11/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1757	2	1757	2	800.00
11/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4828	5	4828	5	0.00
11/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3574	3	3574	3	1,800.00
11/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7992	7	7992	7	0.00
11/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6899	6	6899	6	0.00
11/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	10355	10	10355	10	0.00
11/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6740	6	6740	6	0.00
11/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6779	6	6779	6	0.00
11/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6700	6	6700	6	0.00
11/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	10304	10	10304	10	0.00
11/05/2020	2030 On 06-May-21			Bond Future	10.17	90.7356	10.1674	90.7356	0.00
11/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6522	7	6522	7	0.00
11/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2563	3	2563	3	700.00
11/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	9706	10	9706	10	0.00
11/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4513	5	4513	5	0.00

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11/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	9739	10	9739	10	0.00
11/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	9771	10	9771	10	0.00
11/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2168	2	2168	2	0.00
11/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	8098	8	8098	8	0.00
11/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2196	2	2196	2	0.00
11/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2182	2	2182	2	0.00
11/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	5183	5	5183	5	700.00
11/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3593	3	3593	3	700.00
11/05/2020	2032 On 07-May-20			Bond Future	10.13	88.1354	10.1250	88.1354	0.00
11/05/2020	2032 On 06-August-20			Bond Future	10.31	90.1272	10.3101	90.1272	98,755.00
11/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1719	2	1719	2	0.00
11/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	864	1	864	1	0.00
11/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	878	1	878	1	0.00
11/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	265	0	265	0	800.00
11/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	667	1	667	1	800.00
11/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	892	1	892	1	0.00
11/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6178	6	6178	6	0.00
11/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6282	6	6282	6	0.00
11/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	10160	9	10160	9	0.00
11/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	7143	6	7143	6	0.00
11/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6230	6	6230	6	0.00
11/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4183	4	4183	4	800.00
11/05/2020	2032 On 05-November-20			Bond Future	10.49	87.1356	10.4907	87.1356	0.00
11/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2025	2	2025	2	0.00
11/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5550	6	5550	6	0.00
11/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	5880	7	5880	7	0.00
11/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1028	1	1028	1	3,000.00
11/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1751	2	1751	2	3,000.00
11/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1474	2	1474	2	1,000.00
11/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2046	2	2046	2	0.00
11/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	843	1	843	1	1,000.00
11/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2005	2	2005	2	0.00
11/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6517	6	6517	6	0.00
11/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9706	9	9706	9	0.00

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11/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10670	10	10670	10	0.00
11/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2510	2	2510	2	1,000.00
11/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6433	6	6433	6	0.00
11/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7972	7	7972	7	0.00
11/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7153	7	7153	7	0.00
11/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6475	6	6475	6	0.00
11/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2682	2	2682	2	3,000.00
11/05/2020	2032 On 04-February-21			Bond Future	10.68	88.2922	10.6793	88.2922	0.00
11/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	949	1	949	1	800.00
11/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2019	2	2019	2	0.00
11/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1532	2	1532	2	800.00
11/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2053	2	2053	2	0.00
11/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	4954	6	4954	6	0.00
11/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2036	2	2036	2	0.00
11/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8406	8	8406	8	0.00
11/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8360	8	8360	8	0.00
11/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10019	9	10019	9	0.00
11/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4155	4	4155	4	800.00
11/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8452	8	8452	8	0.00
11/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12774	12	12774	12	0.00
11/05/2020	2032 On 06-May-21			Bond Future	10.89	85.2691	10.8857	85.2691	0.00
11/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9327	10	9327	10	0.00
11/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9364	10	9364	10	0.00
11/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9291	10	9291	10	0.00
11/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2903	3	2903	3	0.00
11/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2889	3	2889	3	0.00
11/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2876	3	2876	3	0.00
11/05/2020	2033 On 07-May-20			Bond Future	98.55	98.5534	98.5534	98.5534	0.00
11/05/2020	2033 On 06-August-20			Bond Future	99.65	99.6180	99.6485	99.6180	11,410.00
11/05/2020	2033 On 05-November-20			Bond Future	99.74	99.7067	99.7362	99.7067	0.00
11/05/2020	2033 On 04-February-21			Bond Future	101.08	101.0509	101.0802	101.0509	0.00
11/05/2020	2033 On 06-May-21			Bond Future	101.16	101.1322	101.1619	101.1322	0.00
11/05/2020	2037 On 07-May-20			Bond Future	10.98	83.5489	10.9800	83.5489	0.00
11/05/2020	2037 On 06-August-20			Bond Future	11.13	81.5884	11.1255	81.5884	87,884.00

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11/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	524	1	524	1	0.00
11/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	515	1	515	1	0.00
11/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	534	1	534	1	0.00
11/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	9181	8	9181	8	0.00
11/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	9116	8	9116	8	0.00
11/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	9052	8	9052	8	0.00
11/05/2020	2037 On 05-November-20			Bond Future	11.31	82.6390	11.3060	82.6390	0.00
11/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1588	2	1588	2	0.00
11/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1556	2	1556	2	0.00
11/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1572	2	1572	2	0.00
11/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	9073	8	9073	8	0.00
11/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8964	8	8964	8	0.00
11/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	9019	8	9019	8	0.00
11/05/2020	2037 On 04-February-21			Bond Future	11.50	79.4795	11.4978	79.4795	0.00
11/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6572	7	6572	7	300.00
11/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1181	1	1181	1	72.00
11/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13053	14	13053	14	0.00
11/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3208	4	3208	4	0.00
11/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2187	3	2187	3	0.00
11/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2049	2	2049	2	0.00
11/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6334	7	6334	7	0.00
11/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2066	2	2066	2	0.00
11/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2423	3	2423	3	240.00
11/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2083	2	2083	2	0.00
11/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9892	9	9892	9	0.00
11/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3972	4	3972	4	240.00
11/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8927	8	8927	8	0.00
11/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9997	9	9997	9	0.00
11/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1228	1	1228	1	300.00
11/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7256	7	7256	7	72.00
11/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9580	9	9580	9	72.00
11/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9945	9	9945	9	0.00
11/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13611	13	13611	13	0.00
11/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3810	3	3810	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
11/05/2020	2037 On 06-May-21			Bond Future	11.71	80.4932	11.7066	80.4932	0.00
11/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8183	9	8183	9	0.00
11/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8218	9	8218	9	0.00
11/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8252	9	8252	9	0.00
11/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4159	4	4159	4	0.00
11/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4140	4	4140	4	0.00
11/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4179	4	4179	4	0.00
11/05/2020	2038 On 07-May-20			Bond Future	112.80	112.7977	112.7977	112.7977	0.00
11/05/2020	2038 On 06-August-20			Bond Future	109.20	110.6973	109.2046	110.6973	11,276.00
11/05/2020	2038 On 05-November-20			Bond Future	110.63	112.1445	110.6307	112.1445	0.00
11/05/2020	2038 On 04-February-21			Bond Future	110.41	111.9426	110.4079	111.9426	0.00
11/05/2020	2038 On 06-May-21			Bond Future	111.84	113.3950	111.8402	113.3950	0.00
11/05/2020	2040 On 07-May-20			Bond Future	11.11	85.7521	11.1100	85.7521	0.00
11/05/2020	2040 On 06-August-20			Bond Future	11.26	83.4010	11.2631	83.4010	52,528.00
11/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	501	1	501	1	0.00
11/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	510	1	510	1	0.00
11/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	520	1	520	1	0.00
11/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1920	2	1920	2	0.00
11/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3217	4	3217	4	0.00
11/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	200	0	200	0	800.00
11/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	549	1	549	1	800.00
11/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1758	2	1758	2	0.00
11/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9206	9	9206	9	0.00
11/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12923	12	12923	12	0.00
11/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5026	5	5026	5	800.00
11/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	9483	9	9483	9	0.00
11/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4762	4	4762	4	12,538.00
11/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3238	3	3238	3	517.00
11/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9552	9	9552	9	0.00
11/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9413	9	9413	9	0.00
11/05/2020	2040 On 05-November-20			Bond Future	11.44	84.4750	11.4419	84.4750	0.00
11/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	794	1	794	1	2,000.00
11/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	586	1	586	1	2,000.00
11/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1104	1	1104	1	2,230.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1544	2	1544	2	0.00
11/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1432	2	1432	2	2,000.00
11/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3090	3	3090	3	2,230.00
11/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5390	6	5390	6	0.00
11/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1561	2	1561	2	0.00
11/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	4686	5	4686	5	0.00
11/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1578	2	1578	2	0.00
11/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4309	4	4309	4	2,000.00
11/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9526	9	9526	9	0.00
11/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9466	9	9466	9	0.00
11/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15040	14	15040	14	0.00
11/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11468	11	11468	11	0.00
11/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3734	3	3734	3	2,000.00
11/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6059	6	6059	6	0.00
11/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10007	9	10007	9	0.00
11/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9585	9	9585	9	0.00
11/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	13332	13	13332	13	0.00
11/05/2020	2040 On 04-February-21			Bond Future	11.63	81.0897	11.6320	81.0897	0.00
11/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1538	2	1538	2	800.00
11/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5554	6	5554	6	0.00
11/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2081	2	2081	2	0.00
11/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	857	1	857	1	500.00
11/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	934	1	934	1	800.00
11/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2098	2	2098	2	0.00
11/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2063	2	2063	2	0.00
11/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1795	2	1795	2	500.00
11/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4994	5	4994	5	0.00
11/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5390	5	5390	5	500.00
11/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11486	11	11486	11	0.00
11/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10547	10	10547	10	0.00
11/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16562	16	16562	16	0.00
11/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15968	15	15968	15	0.00
11/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12539	12	12539	12	0.00
11/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10434	10	10434	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10490	10	10490	10	0.00
11/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4873	5	4873	5	800.00
11/05/2020	2040 On 06-May-21			Bond Future	11.84	82.1240	11.8383	82.1240	0.00
11/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8052	9	8052	9	0.00
11/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8086	9	8086	9	0.00
11/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8017	9	8017	9	0.00
11/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4556	4	4556	4	0.00
11/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4533	4	4533	4	0.00
11/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4511	4	4511	4	0.00
11/05/2020	2044 On 07-May-20			Bond Future	11.18	82.3336	11.1800	82.3336	0.00
11/05/2020	2044 On 06-August-20			Bond Future	11.31	80.1433	11.3058	80.1433	84,636.00
11/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	111	0	111	0	602.00
11/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	341	0	341	0	0.00
11/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	355	0	355	0	0.00
11/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	223	0	223	0	140.00
11/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	44	0	44	0	140.00
11/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	432	1	432	1	602.00
11/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1983	2	1983	2	0.00
11/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	348	0	348	0	0.00
11/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2452	3	2452	3	0.00
11/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11003	10	11003	10	0.00
11/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12728	12	12728	12	0.00
11/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18419	18	18419	18	0.00
11/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11079	10	11079	10	0.00
11/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4574	4	4574	4	140.00
11/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3923	4	3923	4	602.00
11/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10257	10	10257	10	0.00
11/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11155	11	11155	11	0.00
11/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15251	15	15251	15	0.00
11/05/2020	2044 On 05-November-20			Bond Future	11.48	81.1754	11.4785	81.1754	0.00
11/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	746	1	746	1	1,815.00
11/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1559	2	1559	2	0.00
11/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1010	1	1010	1	0.00
11/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4192	5	4192	5	0.00

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11/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4358	5	4358	5	0.00
11/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1023	1	1023	1	568.00
11/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1593	2	1593	2	0.00
11/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1112	1	1112	1	525.00
11/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	439	1	439	1	525.00
11/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3523	4	3523	4	0.00
11/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	207	0	207	0	1,815.00
11/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1086	1	1086	1	1,815.00
11/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1576	2	1576	2	0.00
11/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3191	4	3191	4	0.00
11/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	407	0	407	0	568.00
11/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9534	9	9534	9	0.00
11/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11579	11	11579	11	0.00
11/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5585	5	5585	5	1,815.00
11/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4676	4	4676	4	1,815.00
11/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21032	20	21032	20	0.00
11/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9595	9	9595	9	0.00
11/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11714	11	11714	11	0.00
11/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	16876	16	16876	16	0.00
11/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	17296	17	17296	17	0.00
11/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12127	12	12127	12	0.00
11/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13863	13	13863	13	0.00
11/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6011	6	6011	6	525.00
11/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4840	5	4840	5	568.00
11/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9655	9	9655	9	0.00
11/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12058	11	12058	11	0.00
11/05/2020	2044 On 04-February-21			Bond Future	11.66	77.8716	11.6618	77.8716	0.00
11/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1933	2	1933	2	0.00
11/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1968	2	1968	2	0.00
11/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	990	1	990	1	405.00
11/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1950	2	1950	2	0.00
11/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1833	2	1833	2	0.00
11/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1455	2	1455	2	0.00
11/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2885	3	2885	3	0.00

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11/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	11058	11	11058	11	0.00
11/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11482	11	11482	11	405.00
11/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15770	15	15770	15	0.00
11/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8432	8	8432	8	405.00
11/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11118	11	11118	11	0.00
11/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	13082	12	13082	12	0.00
11/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10999	10	10999	10	0.00
11/05/2020	2044 On 06-May-21			Bond Future	11.86	78.8648	11.8604	78.8648	0.00
11/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8060	9	8060	9	0.00
11/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8026	9	8026	9	0.00
11/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	7991	9	7991	9	0.00
11/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4585	4	4585	4	0.00
11/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4608	4	4608	4	0.00
11/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4562	4	4562	4	0.00
11/05/2020	2046 On 07-May-20			Bond Future	102.32	102.3234	102.3234	102.3234	0.00
11/05/2020	2046 On 06-August-20			Bond Future	98.74	100.4208	98.7355	100.4208	15,281.00
11/05/2020	2046 On 05-November-20			Bond Future	98.24	99.9459	98.2373	99.9459	0.00
11/05/2020	2046 On 04-February-21			Bond Future	99.56	101.2940	99.5618	101.2940	0.00
11/05/2020	2046 On 06-May-21			Bond Future	99.04	100.7990	99.0443	100.7990	0.00
11/05/2020	2050 On 07-May-20			Bond Future	105.74	105.7442	105.7442	105.7442	0.00
11/05/2020	2050 On 06-August-20			Bond Future	99.96	101.6483	99.9553	101.6483	15,767.00
11/05/2020	2050 On 05-November-20			Bond Future	101.26	102.9766	101.2602	102.9766	0.00
11/05/2020	2050 On 04-February-21			Bond Future	100.71	102.4546	100.7143	102.4546	0.00
11/05/2020	2050 On 06-May-21			Bond Future	102.02	103.7836	102.0208	103.7836	0.00
11/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	AL37 On 06-August-20			Index Future	720.34	724.6800	720.3430	724.6800	0.00
11/05/2020	AL37 On 05-November-20			Index Future	729.62	734.0480	729.6230	734.0480	0.00
11/05/2020	AL37 On 04-February-21			Index Future	739.27	743.7650	739.2700	743.7650	0.00
11/05/2020	AL37 On 06-May-21			Index Future	748.68	753.2380	748.6840	753.2380	0.00
11/05/2020	AL7T On 06-August-20			Index Future	793.18	800.3790	793.1770	800.3790	0.00
11/05/2020	AL7T On 05-November-20			Index Future	803.40	810.7250	803.3950	810.7250	0.00
11/05/2020	AL7T On 04-February-21			Index Future	814.02	821.4570	814.0170	821.4570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	AL7T On 06-May-21			Index Future	824.38	831.9200	824.3830	831.9200	0.00
11/05/2020	ALBI On 06-August-20			Index Future	700.60	706.1920	700.6020	706.1920	209.00
11/05/2020	ALBI On 05-November-20			Index Future	709.63	715.3210	709.6280	715.3210	0.00
11/05/2020	ALBI On 04-February-21			Index Future	719.01	724.7900	719.0100	724.7900	0.00
11/05/2020	ALBI On 06-May-21			Index Future	728.17	734.0210	728.1660	734.0210	0.00
11/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2020	ES33 On	07-May-20			Bond Future	11.82	72.5071	11.8200	72.5071	0.00
11/05/2020	ES33 On	06-August-20			Bond Future	12.01	74.3002	12.0092	74.3002	350.00
11/05/2020	ES33 On	05-November-20			Bond Future	12.24	71.4755	12.2431	71.4755	0.00
11/05/2020	ES33 On	04-February-21			Bond Future	12.49	72.4243	12.4920	72.4243	0.00
11/05/2020	ES33 On	06-May-21			Bond Future	12.76	69.5678	12.7553	69.5678	0.00
11/05/2020	ES42 On	07-May-20			Bond Future	12.19	72.3670	12.1900	72.3670	0.00
11/05/2020	ES42 On	06-August-20			Bond Future	12.37	74.2439	12.3663	74.2439	4,919.00
11/05/2020	ES42 On	05-November-20			Bond Future	12.59	70.9367	12.5922	70.9367	0.00
11/05/2020	ES42 On	04-February-21			Bond Future	12.82	71.8795	12.8241	71.8795	0.00
11/05/2020	ES42 On	06-May-21			Bond Future	13.08	68.5364	13.0790	68.5364	0.00
11/05/2020	GOVI On	06-August-20			GOVI	692.65	698.1720	692.6530	698.1720	1,041.00
11/05/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	06-August-20	728.13	Put	GOVI	354770	30	354770	30	0.00
11/05/2020	GOVI On	06-August-20	728.12	Put	GOVI	354670	30	354670	30	0.00
11/05/2020	GOVI On	06-August-20	728.14	Put	GOVI	354870	30	354870	30	0.00
11/05/2020	GOVI On	05-November-20			GOVI	701.58	707.1970	701.5760	707.1970	0.00
11/05/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	05-November-20	737.85	Put	GOVI	362740	31	362740	31	0.00
11/05/2020	GOVI On	05-November-20	737.83	Put	GOVI	362540	31	362540	31	0.00
11/05/2020	GOVI On	05-November-20	737.84	Put	GOVI	362640	31	362640	31	0.00
11/05/2020	GOVI On	04-February-21			GOVI	710.85	716.5590	710.8520	716.5590	0.00
11/05/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On	04-February-21	750.94	Put	GOVI	400880	34	400880	34	0.00
11/05/2020	GOVI On	04-February-21	750.95	Put	GOVI	400980	34	400980	34	0.00
11/05/2020	GOVI On	04-February-21	750.96	Put	GOVI	401080	34	401080	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	GOVI On 06-May-21			GOVI	719.90	725.6860	719.9040	725.6860	0.00
11/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	412340	47	412340	47	0.00
11/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	412140	47	412140	47	0.00
11/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	412240	47	412240	47	0.00
11/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2020	IGOV On 06-August-20			Index Future	257.50	258.5510	257.4990	258.5510	587.00
11/05/2020	IGOV On 05-November-20			Index Future	260.88	261.9560	260.8800	261.9560	47.00
11/05/2020	IGOV On 04-February-21			Index Future	264.39	265.4860	264.3910	265.4860	0.00
11/05/2020	IGOV On 06-May-21			Index Future	267.82	268.9290	267.8190	268.9290	0.00
11/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
11/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
11/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0300	94.0200	94.0300	0.00
11/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.3200	92.2900	92.3200	0.00
11/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.63	90.6700	90.6300	90.6700	0.00
11/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.72	89.7700	89.7200	89.7700	0.00
11/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.18	91.2400	91.1800	91.2400	51.00
11/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.82	90.8800	90.8200	90.8800	0.00
11/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.18	91.2100	91.1800	91.2100	0.00
11/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.54	94.5500	94.5400	94.5500	0.00
11/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.25	95.2700	95.2500	95.2700	0.00
11/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.91	87.9300	87.9100	87.9300	0.00
11/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.66	93.6800	93.6600	93.6800	0.00
11/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/05/2020	IS10 On 17-December-25			Interest Rate Swap	84.10	84.0800	84.1000	84.0800	0.00
11/05/2020	IS10 On 16-March-26			Interest Rate Swap	80.95	80.9400	80.9500	80.9400	0.00
11/05/2020	IS10 On 15-June-26			Interest Rate Swap	79.66	79.6500	79.6600	79.6500	0.00
11/05/2020	IS10 On 21-September-26			Interest Rate Swap	81.92	81.9200	81.9200	81.9200	0.00
11/05/2020	IS10 On 21-December-26			Interest Rate Swap	86.12	86.1300	86.1200	86.1300	0.00
11/05/2020	IS10 On 15-March-27			Interest Rate Swap	84.90	84.9200	84.9000	84.9200	0.00
11/05/2020	IS10 On 21-June-27			Interest Rate Swap	87.15	87.1700	87.1500	87.1700	0.00
11/05/2020	IS10 On 20-September-27			Interest Rate Swap	93.07	93.1000	93.0700	93.1000	0.00

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11/05/2020	IS10 On 20-December-27			Interest Rate Swap	93.65	93.6900	93.6500	93.6900	0.00
11/05/2020	IS10 On 22-March-28			Interest Rate Swap	86.99	87.0200	86.9900	87.0200	0.00
11/05/2020	IS10 On 20-June-28			Interest Rate Swap	94.84	94.8800	94.8400	94.8800	0.00
11/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2020	R023 On 07-May-20			Bond Future	5.28	107.8895	5.2800	107.8895	0.00
11/05/2020	R023 On 06-August-20			Bond Future	5.39	109.2814	5.3901	109.2814	27,356.00
11/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4444	5	4444	5	0.00
11/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4490	5	4490	5	0.00
11/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4467	5	4467	5	0.00
11/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	9	0	9	0	0.00
11/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	10	0	10	0	0.00
11/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	10	0	10	0	0.00
11/05/2020	R023 On 05-November-20			Bond Future	5.41	106.7718	5.4098	106.7718	0.00
11/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4448	5	4448	5	0.00
11/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4428	5	4428	5	0.00
11/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4468	5	4468	5	0.00
11/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	42	0	42	0	0.00
11/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	42	0	42	0	0.00
11/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	41	0	41	0	0.00
11/05/2020	R023 On 04-February-21			Bond Future	5.42	108.1875	5.4236	108.1875	0.00
11/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2140	2	2140	2	0.00
11/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2171	2	2171	2	0.00
11/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2156	2	2156	2	0.00
11/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	386	0	386	0	0.00
11/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	390	0	390	0	0.00
11/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	383	0	383	0	0.00
11/05/2020	R023 On 06-May-21			Bond Future	5.46	105.6526	5.4610	105.6526	0.00
11/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3696	4	3696	4	0.00
11/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3726	4	3726	4	0.00
11/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3711	4	3711	4	0.00
11/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	122	0	122	0	0.00
11/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	120	0	120	0	0.00
11/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	123	0	123	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
11/05/2020	R035 On 07-May-20			Bond Future	10.74	88.0741	10.7400	88.0741	0.00
11/05/2020	R035 On 06-August-20			Bond Future	10.88	90.3016	10.8768	90.3016	105,142.00
11/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	133	0	133	0	24,761.00
11/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	803	1	803	1	0.00
11/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	163	0	163	0	500.00
11/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	523	1	523	1	500.00
11/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1769	2	1769	2	0.00
11/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	816	1	816	1	0.00
11/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	72	0	72	0	3,000.00
11/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	790	1	790	1	0.00
11/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	7249	7	7249	7	0.00
11/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	15556	15	15556	15	0.00
11/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	7367	7	7367	7	0.00
11/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	7308	7	7308	7	0.00
11/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	13595	13	13595	13	0.00
11/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4585	4	4585	4	500.00
11/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8847	8	8847	8	0.00
11/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12912	12	12912	12	0.00
11/05/2020	R035 On 05-November-20			Bond Future	11.06	86.9812	11.0628	86.9812	0.00
11/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2227	3	2227	3	0.00
11/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2248	3	2248	3	0.00
11/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2207	3	2207	3	0.00
11/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	7063	7	7063	7	0.00
11/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7016	7	7016	7	0.00
11/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6968	6	6968	6	0.00
11/05/2020	R035 On 04-February-21			Bond Future	11.26	88.1352	11.2608	88.1352	0.00
11/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2016	2	2016	2	0.00
11/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2155	2	2155	2	0.00
11/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1999	2	1999	2	0.00
11/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4541	5	4541	5	0.00
11/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1983	2	1983	2	0.00
11/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9899	9	9899	9	0.00
11/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5283	5	5283	5	650.00
11/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9952	9	9952	9	0.00

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11/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9430	9	9430	9	650.00
11/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9846	9	9846	9	0.00
11/05/2020	R035 On 06-May-21			Bond Future	11.47	84.7770	11.4676	84.7770	0.00
11/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	8809	9	8809	9	0.00
11/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8882	9	8882	9	0.00
11/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2807	3	2807	3	793.00
11/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5408	6	5408	6	0.00
11/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7631	8	7631	8	0.00
11/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8846	9	8846	9	0.00
11/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4446	4	4446	4	793.00
11/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6291	6	6291	6	793.00
11/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3790	4	3790	4	0.00
11/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10596	10	10596	10	0.00
11/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3808	4	3808	4	0.00
11/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3773	4	3773	4	0.00
11/05/2020	R186 On 07-May-20			Bond Future	7.75	118.1296	7.7450	118.1296	0.00
11/05/2020	R186 On 06-August-20			Bond Future	7.98	114.5756	7.9834	114.5756	82,906.00
11/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3236	4	3236	4	0.00
11/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5713	6	5713	6	900.00
11/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2076	3	2076	3	900.00
11/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2826	3	2826	3	0.00
11/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3271	4	3271	4	0.00
11/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3201	4	3201	4	0.00
11/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1231	1	1231	1	0.00
11/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1988	2	1988	2	0.00
11/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1427	1	1427	1	0.00
11/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1197	1	1197	1	0.00
11/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1214	1	1214	1	0.00
11/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	495	0	495	0	0.00
11/05/2020	R186 On 05-November-20			Bond Future	8.13	116.0469	8.1310	116.0469	0.00
11/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	739	1	739	1	1,200.00
11/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4334	5	4334	5	0.00
11/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4300	5	4300	5	0.00
11/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2427	3	2427	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4267	5	4267	5	0.00
11/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2058	2	2058	2	3,500.00
11/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3332	4	3332	4	3,500.00
11/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6514	7	6514	7	0.00
11/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2277	2	2277	2	0.00
11/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3547	3	3547	3	0.00
11/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	966	1	966	1	3,500.00
11/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1705	1	1705	1	0.00
11/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1721	1	1721	1	0.00
11/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3094	3	3094	3	0.00
11/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1690	1	1690	1	0.00
11/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6671	6	6671	6	0.00
11/05/2020	R186 On 04-February-21			Bond Future	8.29	112.2989	8.2878	112.2989	0.00
11/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2866	3	2866	3	0.00
11/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2890	3	2890	3	0.00
11/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	2914	3	2914	3	0.00
11/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3513	3	3513	3	0.00
11/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3488	3	3488	3	0.00
11/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3538	3	3538	3	0.00
11/05/2020	R186 On 06-May-21			Bond Future	8.47	113.7305	8.4735	113.7305	0.00
11/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	10826	12	10826	12	0.00
11/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	10792	11	10792	11	0.00
11/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	10757	11	10757	11	0.00
11/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	766	1	766	1	0.00
11/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	772	1	772	1	0.00
11/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	759	1	759	1	0.00
11/05/2020	R197 On 07-May-20			Bond Future	310.47	310.4704	310.4704	310.4704	0.00
11/05/2020	R197 On 06-August-20			Bond Future	306.14	306.0552	306.1405	306.0552	2,549.00
11/05/2020	R197 On 05-November-20			Bond Future	310.14	310.0539	310.1356	310.0539	0.00
11/05/2020	R197 On 04-February-21			Bond Future	306.37	306.2923	306.3735	306.2923	0.00
11/05/2020	R197 On 06-May-21			Bond Future	310.35	310.2660	310.3480	310.2660	0.00
11/05/2020	R202 On 07-May-20			Bond Future	223.02	223.0170	223.0170	223.0170	0.00
11/05/2020	R202 On 06-August-20			Bond Future	220.90	221.3057	220.9045	221.3057	7,724.00
11/05/2020	R202 On 05-November-20			Bond Future	223.79	224.1965	223.7868	224.1965	0.00

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11/05/2020	R202 On 04-February-21			Bond Future	222.58	223.0006	222.5840	223.0006	0.00
11/05/2020	R202 On 06-May-21			Bond Future	225.47	225.8933	225.4713	225.8933	0.00
11/05/2020	R208 On 07-May-20			Bond Future	3.95	103.1813	3.9500	103.1813	0.00
11/05/2020	R208 On 06-August-20			Bond Future	3.60	104.4060	3.5990	104.4060	28,952.00
11/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1229	1	1229	1	0.00
11/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1236	1	1236	1	0.00
11/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1223	1	1223	1	0.00
11/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R208 On 05-November-20			Bond Future	2.55	102.3513	2.5495	102.3513	0.00
11/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	870	1	870	1	0.00
11/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	866	1	866	1	0.00
11/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	862	1	862	1	0.00
11/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
11/05/2020	R209 On 07-May-20			Bond Future	10.75	66.7750	10.7500	66.7750	0.00
11/05/2020	R209 On 06-August-20			Bond Future	10.87	68.5833	10.8726	68.5833	64,100.00
11/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41546	41	41546	41	0.00
11/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41654	41	41654	41	0.00
11/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	41438	41	41438	41	0.00
11/05/2020	R209 On 05-November-20			Bond Future	11.04	66.3208	11.0397	66.3208	0.00
11/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1689	2	1689	2	0.00
11/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1719	2	1719	2	0.00
11/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1704	2	1704	2	0.00
11/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7582	7	7582	7	0.00
11/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7537	7	7537	7	0.00
11/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7628	7	7628	7	0.00
11/05/2020	R209 On 04-February-21			Bond Future	11.21	67.2011	11.2129	67.2011	0.00
11/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2177	2	2177	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
11/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2193	2	2193	2	0.00
11/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2161	2	2161	2	0.00
11/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8395	8	8395	8	0.00
11/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8351	8	8351	8	0.00
11/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8307	8	8307	8	0.00
11/05/2020	R209 On 06-May-21			Bond Future	11.40	64.9149	11.3998	64.9149	0.00
11/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7646	8	7646	8	0.00
11/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7707	8	7707	8	0.00
11/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7676	8	7676	8	0.00
11/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3650	3	3650	3	0.00
11/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3618	3	3618	3	0.00
11/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3634	3	3634	3	0.00
11/05/2020	R210 On 07-May-20			Bond Future	184.20	184.1973	184.1973	184.1973	0.00
11/05/2020	R210 On 06-August-20			Bond Future	186.24	186.1867	186.2435	186.1867	1,929.00
11/05/2020	R210 On 05-November-20			Bond Future	185.97	185.9104	185.9651	185.9104	0.00
11/05/2020	R210 On 04-February-21			Bond Future	188.47	188.4174	188.4720	188.4174	0.00
11/05/2020	R210 On 06-May-21			Bond Future	188.17	188.1192	188.1742	188.1192	0.00
11/05/2020	R212 On 07-May-20			Bond Future	166.06	166.0614	166.0614	166.0614	0.00
11/05/2020	R212 On 06-August-20			Bond Future	165.38	165.4915	165.3823	165.4915	6,744.00
11/05/2020	R212 On 05-November-20			Bond Future	167.54	167.6548	167.5417	167.6548	0.00
11/05/2020	R212 On 04-February-21			Bond Future	167.48	167.5939	167.4784	167.5939	0.00
11/05/2020	R212 On 06-May-21			Bond Future	169.65	169.7681	169.6509	169.7681	0.00
11/05/2020	R213 On 07-May-20			Bond Future	9.87	82.5745	9.8700	82.5745	0.00
11/05/2020	R213 On 06-August-20			Bond Future	10.03	84.4495	10.0307	84.4495	14,286.00
11/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1028	1	1028	1	0.00
11/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1058	1	1058	1	0.00
11/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1043	1	1043	1	0.00
11/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	5246	5	5246	5	0.00
11/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	5202	5	5202	5	0.00
11/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	5291	5	5291	5	0.00
11/05/2020	R213 On 05-November-20			Bond Future	10.20	82.0000	10.2037	82.0000	0.00
11/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2149	2	2149	2	0.00
11/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2169	3	2169	3	0.00
11/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2189	3	2189	3	0.00

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11/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5493	5	5493	5	0.00
11/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5567	5	5567	5	0.00
11/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5530	5	5530	5	0.00
11/05/2020	R213 On 04-February-21			Bond Future	10.39	83.0876	10.3882	83.0876	0.00
11/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2067	2	2067	2	0.00
11/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2051	2	2051	2	0.00
11/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2035	2	2035	2	0.00
11/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7493	7	7493	7	0.00
11/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7534	7	7534	7	0.00
11/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7451	7	7451	7	0.00
11/05/2020	R213 On 06-May-21			Bond Future	10.58	80.6116	10.5837	80.6116	0.00
11/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	8965	10	8965	10	0.00
11/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	8999	10	8999	10	0.00
11/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	8931	10	8931	10	0.00
11/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2597	2	2597	2	0.00
11/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2585	2	2585	2	0.00
11/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2574	2	2574	2	0.00
11/05/2020	R214 On 07-May-20			Bond Future	10.99	64.8376	10.9900	64.8376	0.00
11/05/2020	R214 On 06-August-20			Bond Future	11.11	66.6170	11.1070	66.6170	22,161.00
11/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	738	1	738	1	0.00
11/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	760	1	760	1	0.00
11/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	749	1	749	1	0.00
11/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7627	7	7627	7	0.00
11/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7518	7	7518	7	0.00
11/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7573	7	7573	7	0.00
11/05/2020	R214 On 05-November-20			Bond Future	11.27	64.1912	11.2710	64.1912	0.00
11/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1777	2	1777	2	0.00
11/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1761	2	1761	2	0.00
11/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1793	2	1793	2	0.00
11/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7809	7	7809	7	0.00
11/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7762	7	7762	7	0.00
11/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7715	7	7715	7	0.00
11/05/2020	R214 On 04-February-21			Bond Future	11.44	65.0429	11.4444	65.0429	0.00
11/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2195	2	2195	2	0.00

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11/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2228	2	2228	2	0.00
11/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2211	2	2211	2	0.00
11/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8683	8	8683	8	0.00
11/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8638	8	8638	8	0.00
11/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8729	8	8729	8	0.00
11/05/2020	R214 On 06-May-21			Bond Future	11.62	62.5896	11.6241	62.5896	0.00
11/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7254	8	7254	8	0.00
11/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7224	8	7224	8	0.00
11/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7195	8	7195	8	0.00
11/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4071	4	4071	4	0.00
11/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4089	4	4089	4	0.00
11/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4053	4	4053	4	0.00
11/05/2020	R248 On 07-May-20			Bond Future	11.18	81.0772	11.1750	81.0772	0.00
11/05/2020	R248 On 06-August-20			Bond Future	11.29	83.3118	11.2857	83.3118	82,395.00
11/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	75	0	75	0	20,640.00
11/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	617	1	617	1	0.00
11/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5440	6	5440	6	0.00
11/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2704	3	2704	3	0.00
11/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1801	2	1801	2	640.00
11/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5225	6	5225	6	470.00
11/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	9652	10	9652	10	814.00
11/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	834	1	834	1	640.00
11/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	640	1	640	1	0.00
11/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	37	0	37	0	3,000.00
11/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7259	8	7259	8	814.00
11/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2535	3	2535	3	470.00
11/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	629	1	629	1	0.00
11/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8789	8	8789	8	0.00
11/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3820	3	3820	3	0.00
11/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1143	1	1143	1	0.00
11/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1851	2	1851	2	0.00
11/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	696	1	696	1	0.00
11/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8719	8	8719	8	0.00
11/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1753	2	1753	2	0.00

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11/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18883	18	18883	18	0.00
11/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4877	4	4877	4	0.00
11/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3639	3	3639	3	0.00
11/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7712	7	7712	7	0.00
11/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16496	16	16496	16	0.00
11/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8859	8	8859	8	0.00
11/05/2020	R248 On 05-November-20			Bond Future	11.46	79.9648	11.4582	79.9648	0.00
11/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3068	3	3068	3	800.00
11/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1058	1	1058	1	800.00
11/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1111	1	1111	1	0.00
11/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1098	1	1098	1	0.00
11/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1085	1	1085	1	0.00
11/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11729	11	11729	11	0.00
11/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	11799	11	11799	11	0.00
11/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11659	11	11659	11	0.00
11/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11940	11	11940	11	0.00
11/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6221	6	6221	6	0.00
11/05/2020	R248 On 04-February-21			Bond Future	11.64	81.0260	11.6414	81.0260	0.00
11/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2124	2	2124	2	0.00
11/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2143	2	2143	2	0.00
11/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2161	2	2161	2	0.00
11/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10370	10	10370	10	0.00
11/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10488	10	10488	10	0.00
11/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	10429	10	10429	10	0.00
11/05/2020	R248 On 06-May-21			Bond Future	11.83	77.6403	11.8313	77.6403	0.00
11/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	7819	8	7819	8	0.00
11/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	7887	8	7887	8	0.00
11/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	7853	8	7853	8	0.00
11/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4724	4	4724	4	0.00
11/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4700	4	4700	4	0.00
11/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4748	4	4748	4	0.00