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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	2025 On 05-November-20			Bond Future	143.86	144.1085	143.8595	144.1085	4,141.00
03/09/2020	2025 On 04-February-21			Bond Future	143.86	144.1128	143.8606	144.1128	0.00
03/09/2020	2025 On 06-May-21			Bond Future	145.42	145.6784	145.4233	145.6784	0.00
03/09/2020	2025 On 05-August-21			Bond Future	145.50	145.7597	145.5015	145.7597	0.00

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03/09/2020	2029 On 05-November-20			Bond Future	102.96	102.9388	102.9562	102.9388	5,004.00
03/09/2020	2029 On 04-February-21			Bond Future	104.04	104.0198	104.0370	104.0198	0.00
03/09/2020	2029 On 06-May-21			Bond Future	104.03	104.0101	104.0273	104.0101	0.00
03/09/2020	2029 On 05-August-21			Bond Future	105.18	105.1612	105.1785	105.1612	0.00
03/09/2020	2030 On 05-November-20			Bond Future	9.24	94.5350	9.2350	94.5350	91,124.00
03/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4945	5	4945	5	0.00
03/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	1160	1	1160	1	3,000.00
03/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3391	3	3391	3	0.00
03/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	418	0	418	0	1,000.00
03/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1595	2	1595	2	1,000.00
03/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2582	3	2582	3	0.00
03/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	931	1	931	1	3,000.00
03/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	3354	3	3354	3	0.00
03/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2955	3	2955	3	0.00
03/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2615	3	2615	3	0.00
03/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	240	0	240	0	3,000.00
03/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	5254	5	5254	5	0.00
03/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2648	3	2648	3	0.00
03/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3542	3	3542	3	0.00
03/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	1181	1	1181	1	14,160.00
03/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	4387	4	4387	4	0.00
03/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	2116	2	2116	2	3,000.00
03/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	7147	7	7147	7	0.00
03/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	437	0	437	0	14,160.00
03/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	625	1	625	1	15,414.00
03/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1570	2	1570	2	15,414.00
03/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6675	7	6675	7	0.00
03/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2773	3	2773	3	0.00
03/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3396	3	3396	3	0.00
03/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	314	0	314	0	3,000.00
03/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	4846	5	4846	5	0.00
03/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1170	1	1170	1	2,500.00
03/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1695	2	1695	2	0.00

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03/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1487	2	1487	2	2,500.00
03/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	371	0	371	0	8,000.00
03/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	3929	4	3929	4	0.00
03/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2145	2	2145	2	0.00
03/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1744	2	1744	2	0.00
03/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	5713	6	5713	6	0.00
03/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	844	1	844	1	14,160.00
03/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	614	1	614	1	1,000.00
03/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1262	1	1262	1	3,000.00
03/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	686	1	686	1	2,500.00
03/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7159	7	7159	7	0.00
03/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1720	2	1720	2	0.00
03/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2739	3	2739	3	0.00
03/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1243	1	1243	1	3,000.00
03/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	5820	6	5820	6	0.00
03/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3435	4	3435	4	0.00
03/09/2020	2030 On 04-February-21			Bond Future	9.44	91.5005	9.4404	91.5005	0.00
03/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	779	1	779	1	1,600.00
03/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	973	1	973	1	1,000.00
03/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2447	2	2447	2	0.00
03/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2324	2	2324	2	1,000.00
03/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	961	1	961	1	800.00
03/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2422	2	2422	2	0.00
03/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2522	2	2522	2	1,600.00
03/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2397	2	2397	2	0.00
03/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1749	2	1749	2	800.00
03/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5714	6	5714	6	0.00
03/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1568	2	1568	2	1,800.00
03/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5091	5	5091	5	0.00
03/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4150	4	4150	4	0.00
03/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7311	7	7311	7	0.00
03/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4017	4	4017	4	0.00
03/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4050	4	4050	4	0.00

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03/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	3887	4	3887	4	0.00
03/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8117	8	8117	8	0.00
03/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	3984	4	3984	4	0.00
03/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7262	7	7262	7	0.00
03/09/2020	2030 On 06-May-21			Bond Future	9.65	92.4734	9.6546	92.4734	0.00
03/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7439	7	7439	7	0.00
03/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2588	3	2588	3	0.00
03/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	11027	11	11027	11	0.00
03/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	835	1	835	1	700.00
03/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	5006	5	5006	5	0.00
03/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	11066	11	11066	11	0.00
03/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4635	5	4635	5	0.00
03/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2748	3	2748	3	0.00
03/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	11105	11	11105	11	0.00
03/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	766	1	766	1	0.00
03/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5153	5	5153	5	700.00
03/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10634	11	10634	11	0.00
03/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3205	3	3205	3	700.00
03/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	781	1	781	1	0.00
03/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5389	5	5389	5	0.00
03/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	774	1	774	1	0.00
03/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	2940	3	2940	3	0.00
03/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1775	2	1775	2	0.00
03/09/2020	2030 On 05-August-21			Bond Future	9.89	89.4701	9.8871	89.4701	0.00
03/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5721	6	5721	6	0.00
03/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5752	6	5752	6	0.00
03/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5783	6	5783	6	0.00
03/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	2990	3	2990	3	0.00
03/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3029	3	3029	3	0.00
03/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3010	3	3010	3	0.00
03/09/2020	2032 On 05-November-20			Bond Future	10.16	88.0774	10.1562	88.0774	118,097.00
03/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1395	1	1395	1	0.00
03/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5688	6	5688	6	0.00

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03/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	6095	6	6095	6	0.00
03/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1418	1	1418	1	0.00
03/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	405	0	405	0	3,000.00
03/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	1083	1	1083	1	3,000.00
03/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	791	1	791	1	1,000.00
03/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	280	0	280	0	1,000.00
03/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1373	1	1373	1	0.00
03/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	3887	4	3887	4	0.00
03/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7084	7	7084	7	0.00
03/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8109	8	8109	8	0.00
03/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	727	1	727	1	1,000.00
03/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5290	5	5290	5	0.00
03/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	3806	4	3806	4	0.00
03/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4486	5	4486	5	0.00
03/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	3846	4	3846	4	0.00
03/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	822	1	822	1	3,000.00
03/09/2020	2032 On 04-February-21			Bond Future	10.38	88.9810	10.3761	88.9810	60.00
03/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	644	1	644	1	800.00
03/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1733	2	1733	2	0.00
03/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1773	2	1773	2	0.00
03/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1205	1	1205	1	800.00
03/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	5099	5	5099	5	0.00
03/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1753	2	1753	2	0.00
03/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6364	6	6364	6	0.00
03/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6320	6	6320	6	0.00
03/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	7933	8	7933	8	0.00
03/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2540	3	2540	3	800.00
03/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6407	7	6407	7	0.00
03/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	10709	11	10709	11	0.00
03/09/2020	2032 On 06-May-21			Bond Future	10.60	85.7821	10.6021	85.7821	0.00
03/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3663	4	3663	4	736.00
03/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9647	10	9647	10	0.00
03/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	11372	11	11372	11	0.00

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03/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9684	10	9684	10	0.00
03/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9610	10	9610	10	0.00
03/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1626	2	1626	2	0.00
03/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1599	2	1599	2	0.00
03/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1612	2	1612	2	0.00
03/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1097	1	1097	1	736.00
03/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5235	5	5235	5	0.00
03/09/2020	2032 On 05-August-21			Bond Future	10.84	86.7116	10.8403	86.7116	0.00
03/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6377	6	6377	6	0.00
03/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6344	6	6344	6	0.00
03/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6410	6	6410	6	0.00
03/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3592	4	3592	4	0.00
03/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3573	4	3573	4	0.00
03/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3553	4	3553	4	0.00
03/09/2020	2033 On 05-November-20			Bond Future	97.35	97.2764	97.3465	97.2764	10,355.00
03/09/2020	2033 On 04-February-21			Bond Future	98.37	98.2979	98.3683	98.2979	0.00
03/09/2020	2033 On 06-May-21			Bond Future	98.22	98.1497	98.2207	98.1497	0.00
03/09/2020	2033 On 05-August-21			Bond Future	99.31	99.2359	99.3076	99.2359	0.00
03/09/2020	2037 On 05-November-20			Bond Future	11.13	82.6113	11.1329	82.6113	139,101.00
03/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	640	1	640	1	0.00
03/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	617	1	617	1	0.00
03/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	629	1	629	1	0.00
03/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7055	7	7055	7	0.00
03/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	6936	7	6936	7	0.00
03/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	6995	7	6995	7	0.00
03/09/2020	2037 On 04-February-21			Bond Future	11.36	79.2042	11.3582	79.2042	0.00
03/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	6211	6	6211	6	300.00
03/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	720	1	720	1	72.00
03/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	13206	13	13206	13	0.00
03/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2675	3	2675	3	0.00
03/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1612	2	1612	2	0.00
03/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1483	1	1483	1	0.00
03/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1498	1	1498	1	0.00

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03/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5951	6	5951	6	0.00
03/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1838	2	1838	2	240.00
03/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1514	1	1514	1	0.00
03/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8477	9	8477	9	0.00
03/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2743	3	2743	3	240.00
03/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7496	8	7496	8	0.00
03/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	535	1	535	1	300.00
03/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	5877	6	5877	6	72.00
03/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8159	8	8159	8	72.00
03/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8584	9	8584	9	0.00
03/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8530	9	8530	9	0.00
03/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12303	12	12303	12	0.00
03/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2603	3	2603	3	0.00
03/09/2020	2037 On 06-May-21			Bond Future	11.59	80.0467	11.5896	80.0467	0.00
03/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7735	8	7735	8	0.00
03/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7772	8	7772	8	0.00
03/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7809	8	7809	8	0.00
03/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3025	3	3025	3	0.00
03/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3008	3	3008	3	0.00
03/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3042	3	3042	3	0.00
03/09/2020	2037 On 05-August-21			Bond Future	11.84	76.6585	11.8383	76.6585	0.00
03/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6635	7	6635	7	0.00
03/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6668	7	6668	7	0.00
03/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6701	7	6701	7	0.00
03/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4273	4	4273	4	0.00
03/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4229	4	4229	4	0.00
03/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4251	4	4251	4	0.00
03/09/2020	2038 On 05-November-20			Bond Future	108.78	108.6174	108.7848	108.6174	10,772.00
03/09/2020	2038 On 04-February-21			Bond Future	108.23	108.0602	108.2292	108.0602	0.00
03/09/2020	2038 On 06-May-21			Bond Future	109.40	109.2345	109.4049	109.2345	0.00
03/09/2020	2038 On 05-August-21			Bond Future	108.89	108.7211	108.8933	108.7211	0.00
03/09/2020	2040 On 05-November-20			Bond Future	11.30	84.3725	11.3017	84.3725	72,653.00
03/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	178	0	178	0	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
03/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	604	1	604	1	0.00
03/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	528	1	528	1	2,000.00
03/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	99	0	99	0	2,000.00
03/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	329	0	329	0	2,380.00
03/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	615	1	615	1	0.00
03/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	2001	2	2001	2	2,380.00
03/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	4442	4	4442	4	0.00
03/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	627	1	627	1	0.00
03/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3656	4	3656	4	0.00
03/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2355	2	2355	2	2,000.00
03/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	7656	8	7656	8	0.00
03/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	13630	14	13630	14	0.00
03/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	9770	10	9770	10	0.00
03/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	7592	8	7592	8	0.00
03/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1862	2	1862	2	2,000.00
03/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4046	4	4046	4	0.00
03/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8179	8	8179	8	0.00
03/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	11792	12	11792	12	0.00
03/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	7721	8	7721	8	0.00
03/09/2020	2040 On 04-February-21			Bond Future	11.53	80.7331	11.5252	80.7331	0.00
03/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	1036	1	1036	1	800.00
03/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	5079	5	5079	5	0.00
03/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1522	1	1522	1	0.00
03/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	485	0	485	0	500.00
03/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	543	1	543	1	800.00
03/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1539	2	1539	2	0.00
03/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1506	1	1506	1	0.00
03/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1262	1	1262	1	500.00
03/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4498	4	4498	4	0.00
03/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4210	4	4210	4	500.00
03/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9307	9	9307	9	0.00
03/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10270	10	10270	10	0.00
03/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	15508	16	15508	16	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
03/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	14894	15	14894	15	0.00
03/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11354	12	11354	12	0.00
03/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9191	9	9191	9	0.00
03/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9249	9	9249	9	0.00
03/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	3715	4	3715	4	800.00
03/09/2020	2040 On 06-May-21			Bond Future	11.75	81.5920	11.7544	81.5920	0.00
03/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7510	7	7510	7	0.00
03/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7547	7	7547	7	0.00
03/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	7473	7	7473	7	0.00
03/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3492	4	3492	4	0.00
03/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3472	4	3472	4	0.00
03/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3452	4	3452	4	0.00
03/09/2020	2040 On 05-August-21			Bond Future	12.00	77.9702	12.0007	77.9702	0.00
03/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	7078	7	7078	7	0.00
03/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	7146	7	7146	7	0.00
03/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	7112	7	7112	7	0.00
03/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4284	4	4284	4	0.00
03/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4307	4	4307	4	0.00
03/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4330	4	4330	4	0.00
03/09/2020	2044 On 05-November-20			Bond Future	11.40	80.6822	11.3977	80.6822	47,325.00
03/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	550	1	550	1	0.00
03/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	247	0	247	0	0.00
03/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2911	3	2911	3	0.00
03/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	138	0	138	0	1,815.00
03/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	572	1	572	1	0.00
03/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	252	0	252	0	300.00
03/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	3080	3	3080	3	0.00
03/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	561	1	561	1	0.00
03/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	295	0	295	0	525.00
03/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	49	0	49	0	525.00
03/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	2249	2	2249	2	0.00
03/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	11	0	11	0	1,815.00
03/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	282	0	282	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1934	2	1934	2	0.00
03/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	42	0	42	0	300.00
03/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	7982	8	7982	8	0.00
03/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10231	10	10231	10	0.00
03/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3780	4	3780	4	1,815.00
03/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	2867	3	2867	3	1,815.00
03/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20304	21	20304	21	0.00
03/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10380	11	10380	11	0.00
03/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	15955	16	15955	16	0.00
03/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8048	8	8048	8	0.00
03/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	12724	13	12724	13	0.00
03/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	16400	17	16400	17	0.00
03/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	10833	11	10833	11	0.00
03/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4223	4	4223	4	525.00
03/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	10757	11	10757	11	0.00
03/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3028	3	3028	3	300.00
03/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8115	8	8115	8	0.00
03/09/2020	2044 On 04-February-21			Bond Future	11.62	77.1302	11.6154	77.1302	0.00
03/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1302	1	1302	1	0.00
03/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1331	1	1331	1	0.00
03/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	544	1	544	1	265.00
03/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1317	1	1317	1	0.00
03/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1216	1	1216	1	0.00
03/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	901	1	901	1	0.00
03/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	2189	2	2189	2	0.00
03/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10129	10	10129	10	0.00
03/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	10569	11	10569	11	265.00
03/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15029	15	15029	15	0.00
03/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7441	8	7441	8	265.00
03/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10191	10	10191	10	0.00
03/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12232	12	12232	12	0.00
03/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10067	10	10067	10	0.00
03/09/2020	2044 On 06-May-21			Bond Future	11.84	77.9507	11.8385	77.9507	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
03/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	7285	7	7285	7	0.00
03/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	7249	7	7249	7	0.00
03/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	7213	7	7213	7	0.00
03/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3673	4	3673	4	0.00
03/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3694	4	3694	4	0.00
03/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3652	4	3652	4	0.00
03/09/2020	2044 On 05-August-21			Bond Future	12.08	74.4147	12.0781	74.4147	0.00
03/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	7275	7	7275	7	0.00
03/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	7309	7	7309	7	0.00
03/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	7241	7	7241	7	0.00
03/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4282	4	4282	4	0.00
03/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4260	4	4260	4	0.00
03/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4238	4	4238	4	0.00
03/09/2020	2046 On 05-November-20			Bond Future	96.28	96.0935	96.2767	96.0935	16,197.00
03/09/2020	2046 On 04-February-21			Bond Future	97.29	97.1026	97.2873	97.1026	0.00
03/09/2020	2046 On 06-May-21			Bond Future	96.55	96.3668	96.5534	96.3668	0.00
03/09/2020	2046 On 05-August-21			Bond Future	97.62	97.4334	97.6219	97.4334	0.00
03/09/2020	2050 On 05-November-20			Bond Future	99.91	98.6937	99.9089	98.6937	13,962.00
03/09/2020	2050 On 04-February-21			Bond Future	99.07	97.8392	99.0667	97.8392	0.00
03/09/2020	2050 On 06-May-21			Bond Future	100.14	98.9022	100.1429	98.9022	0.00
03/09/2020	2050 On 05-August-21			Bond Future	99.32	98.0684	99.3227	98.0684	0.00
03/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	AL37 On 05-November-20			Index Future	755.31	754.7160	755.3070	754.7160	0.00
03/09/2020	AL37 On 04-February-21			Index Future	763.05	762.4550	763.0490	762.4550	0.00
03/09/2020	AL37 On 06-May-21			Index Future	771.15	770.5530	771.1520	770.5530	0.00
03/09/2020	AL37 On 05-August-21			Index Future	779.41	778.8090	779.4140	778.8090	0.00
03/09/2020	AL7T On 05-November-20			Index Future	827.16	826.0200	827.1560	826.0200	0.00
03/09/2020	AL7T On 04-February-21			Index Future	835.64	834.4900	835.6350	834.4900	0.00
03/09/2020	AL7T On 06-May-21			Index Future	844.51	843.3530	844.5080	843.3530	0.00
03/09/2020	AL7T On 05-August-21			Index Future	853.56	852.3900	853.5560	852.3900	0.00
03/09/2020	ALBI On 05-November-20			Index Future	724.92	723.7440	724.9160	723.7440	209.00

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03/09/2020	ALBI On 04-February-21			Index Future	732.35	731.1650	732.3470	731.1650	0.00
03/09/2020	ALBI On 06-May-21			Index Future	740.12	738.9310	740.1240	738.9310	0.00
03/09/2020	ALBI On 05-August-21			Index Future	748.05	746.8480	748.0540	746.8480	0.00
03/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	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
03/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2020	ES33 On 05-November-20			Bond Future	11.79	72.9403	11.7932	72.9403	350.00
03/09/2020	ES33 On 04-February-21			Bond Future	12.07	73.6882	12.0666	73.6882	0.00
03/09/2020	ES33 On 06-May-21			Bond Future	12.34	70.6966	12.3427	70.6966	0.00
03/09/2020	ES33 On 05-August-21			Bond Future	12.63	71.4627	12.6344	71.4627	0.00
03/09/2020	ES42 On 05-November-20			Bond Future	12.21	72.2201	12.2071	72.2201	4,789.00
03/09/2020	ES42 On 04-February-21			Bond Future	12.46	72.9614	12.4614	72.9614	0.00
03/09/2020	ES42 On 06-May-21			Bond Future	12.73	69.4790	12.7278	69.4790	0.00
03/09/2020	ES42 On 05-August-21			Bond Future	13.00	70.2323	13.0020	70.2323	0.00
03/09/2020	GOVI On 05-November-20			GOVI	716.12	714.9640	716.1170	714.9640	1,011.00
03/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	217130	23	217130	23	0.00
03/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	217330	23	217330	23	0.00
03/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	217230	23	217230	23	0.00
03/09/2020	GOVI On 04-February-21			GOVI	723.46	722.2960	723.4580	722.2960	0.00
03/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	274820	29	274820	29	0.00
03/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	274920	29	274920	29	0.00
03/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	275020	29	275020	29	0.00
03/09/2020	GOVI On 06-May-21			GOVI	731.14	729.9670	731.1400	729.9670	0.00
03/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	524700	51	524700	51	0.00
03/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	524500	51	524500	51	0.00
03/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	524600	51	524600	51	0.00
03/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-August-21			GOVI	738.97	737.7880	738.9740	737.7880	0.00
03/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	198240	19	198240	19	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
03/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	198340	19	198340	19	0.00
03/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	198440	19	198440	19	0.00
03/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2020	IGOV On 05-November-20			Index Future	261.27	260.9620	261.2690	260.9620	1,203.00
03/09/2020	IGOV On 04-February-21			Index Future	264.01	263.7020	264.0110	263.7020	0.00
03/09/2020	IGOV On 06-May-21			Index Future	266.88	266.5670	266.8780	266.5670	0.00
03/09/2020	IGOV On 05-August-21			Index Future	269.80	269.4860	269.8010	269.4860	0.00
03/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
03/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
03/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2200	92.2100	92.2200	0.00
03/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3800	90.3700	90.3800	0.00
03/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.32	89.3400	89.3200	89.3400	0.00
03/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.59	90.6100	90.5900	90.6100	51.00
03/09/2020	IS05 On 15-March-22			Interest Rate Swap	90.01	90.0400	90.0100	90.0400	0.00
03/09/2020	IS05 On 21-June-22			Interest Rate Swap	90.12	90.1600	90.1200	90.1600	0.00
03/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.28	93.3200	93.2800	93.3200	0.00
03/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.79	93.8300	93.7900	93.8300	0.00
03/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.19	86.2300	86.1900	86.2300	0.00
03/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.73	91.7900	91.7300	91.7900	0.00
03/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/09/2020	IS10 On 17-December-25			Interest Rate Swap	80.17	80.3600	80.1700	80.3600	0.00
03/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.78	76.9700	76.7800	76.9700	0.00
03/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.27	75.4600	75.2700	75.4600	0.00
03/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.39	77.5900	77.3900	77.5900	0.00
03/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.52	81.7300	81.5200	81.7300	0.00
03/09/2020	IS10 On 15-March-27			Interest Rate Swap	80.14	80.3800	80.1400	80.3800	0.00
03/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.35	82.6000	82.3500	82.6000	0.00
03/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.27	88.5300	88.2700	88.5300	0.00
03/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.77	89.0400	88.7700	89.0400	0.00
03/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.91	82.1800	81.9100	82.1800	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
03/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.83	90.1000	89.8300	90.1000	0.00
03/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	3.4450	96.5550	10,000.00
03/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5350	3.4550	96.5350	0.00
03/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.47	96.5200	3.4700	96.5200	0.00
03/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.45	96.5300	3.4500	96.5300	30,010.00
03/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.48	96.5100	3.4800	96.5100	0.00
03/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.50	96.4900	3.5000	96.4900	0.00
03/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.4850	3.5050	96.4850	0.00
03/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.61	96.3750	3.6050	96.3750	0.00
03/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.2400	3.7400	96.2400	30,000.00
03/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.93	96.0500	3.9300	96.0500	0.00
03/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.09	95.8850	4.0850	95.8850	0.00
03/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.32	95.6500	4.3200	95.6500	0.00
03/09/2020	R023 On 05-November-20			Bond Future	4.51	108.5447	4.5058	108.5447	34,401.00
03/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6428	6	6428	6	0.00
03/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6448	6	6448	6	0.00
03/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6407	6	6407	6	0.00
03/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R023 On 04-February-21			Bond Future	4.56	109.6578	4.5603	109.6578	0.00
03/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3482	3	3482	3	0.00
03/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3520	4	3520	4	0.00
03/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3501	4	3501	4	0.00
03/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	10	0	10	0	0.00
03/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	11	0	11	0	0.00
03/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	10	0	10	0	0.00
03/09/2020	R023 On 06-May-21			Bond Future	4.60	106.9158	4.5979	106.9158	0.00
03/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5092	5	5092	5	0.00
03/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5125	5	5125	5	0.00
03/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5108	5	5108	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
03/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
03/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
03/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
03/09/2020	R023 On 05-August-21			Bond Future	4.64	108.0740	4.6396	108.0740	0.00
03/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1284	1	1284	1	0.00
03/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1272	1	1272	1	0.00
03/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1260	1	1260	1	0.00
03/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	268	0	268	0	0.00
03/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	272	0	272	0	0.00
03/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	265	0	265	0	0.00
03/09/2020	R035 On 05-November-20			Bond Future	10.88	87.1375	10.8773	87.1375	106,326.00
03/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	1263	1	1263	1	0.00
03/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	1285	1	1285	1	0.00
03/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	1242	1	1242	1	0.00
03/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	4923	5	4923	5	0.00
03/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	4876	5	4876	5	0.00
03/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	4830	5	4830	5	0.00
03/09/2020	R035 On 04-February-21			Bond Future	11.11	88.0311	11.1099	88.0311	0.00
03/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1614	2	1614	2	0.00
03/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1482	1	1482	1	0.00
03/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1466	1	1466	1	0.00
03/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	4172	4	4172	4	0.00
03/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1450	1	1450	1	0.00
03/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8437	9	8437	9	0.00
03/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8491	9	8491	9	0.00
03/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	7961	8	7961	8	650.00
03/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	3986	4	3986	4	650.00
03/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8383	9	8383	9	0.00
03/09/2020	R035 On 06-May-21			Bond Future	11.34	84.4923	11.3404	84.4923	0.00
03/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	8438	8	8438	8	0.00
03/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	8516	8	8516	8	0.00
03/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5562	5	5562	5	0.00
03/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	10002	10	10002	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
03/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	2156	2	2156	2	793.00
03/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	8477	8	8477	8	0.00
03/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3396	3	3396	3	1,650.00
03/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4839	5	4839	5	0.00
03/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	7187	7	7187	7	0.00
03/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3241	3	3241	3	793.00
03/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	4961	5	4961	5	793.00
03/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	6679	7	6679	7	0.00
03/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2661	3	2661	3	0.00
03/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4314	4	4314	4	1,650.00
03/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2018	2	2018	2	1,650.00
03/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9184	9	9184	9	0.00
03/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2677	3	2677	3	0.00
03/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2646	3	2646	3	0.00
03/09/2020	R035 On 05-August-21			Bond Future	11.59	85.4078	11.5861	85.4078	0.00
03/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
03/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	3	0	0.00
03/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	3	0	0.00
03/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	52582	53	52582	53	0.00
03/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	52466	53	52466	53	0.00
03/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	52699	53	52699	53	0.00
03/09/2020	R186 On 05-November-20			Bond Future	7.35	119.2469	7.3509	119.2469	90,645.00
03/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6791	7	6791	7	0.00
03/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	795	1	795	1	1,200.00
03/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6745	7	6745	7	0.00
03/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2002	2	2002	2	80.00
03/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6699	7	6699	7	0.00
03/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3839	4	3839	4	1,200.00
03/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	223	0	223	0	80.00
03/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3195	3	3195	3	3,500.00
03/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5323	5	5323	5	3,500.00
03/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9611	10	9611	10	0.00
03/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	219	0	219	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
03/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	634	1	634	1	0.00
03/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	14	0	14	0	3,500.00
03/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4855	5	4855	5	0.00
03/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1214	1	1214	1	0.00
03/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	100	0	100	0	0.00
03/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	456	0	456	0	0.00
03/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	103	0	103	0	0.00
03/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	98	0	98	0	0.00
03/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2678	3	2678	3	0.00
03/09/2020	R186 On 04-February-21			Bond Future	7.53	115.1908	7.5317	115.1908	50.00
03/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4207	4	4207	4	0.00
03/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4242	4	4242	4	0.00
03/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3692	4	3692	4	0.00
03/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4278	4	4278	4	0.00
03/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1113	1	1113	1	0.00
03/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1099	1	1099	1	0.00
03/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1349	1	1349	1	15,177.00
03/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1126	1	1126	1	0.00
03/09/2020	R186 On 06-May-21			Bond Future	7.72	116.4154	7.7223	116.4154	0.00
03/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13707	14	13707	14	0.00
03/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13667	14	13667	14	0.00
03/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13628	14	13628	14	0.00
03/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	85	0	85	0	0.00
03/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	86	0	86	0	0.00
03/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	83	0	83	0	0.00
03/09/2020	R186 On 05-August-21			Bond Future	7.93	112.3954	7.9300	112.3954	0.00
03/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4911	5	4911	5	0.00
03/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4941	5	4941	5	0.00
03/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4972	5	4972	5	0.00
03/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1814	2	1814	2	0.00
03/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1842	2	1842	2	0.00
03/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1828	2	1828	2	0.00
03/09/2020	R197 On 05-November-20			Bond Future	314.85	314.9013	314.8458	314.9013	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2020	R197 On 04-February-21			Bond Future	310.29	310.3522	310.2950	310.3522	0.00
03/09/2020	R197 On 06-May-21			Bond Future	313.67	313.7245	313.6660	313.7245	0.00
03/09/2020	R197 On 05-August-21			Bond Future	309.13	309.1899	309.1305	309.1899	0.00
03/09/2020	R202 On 05-November-20			Bond Future	217.28	217.4622	217.2792	217.4622	7,870.00
03/09/2020	R202 On 04-February-21			Bond Future	215.39	215.5731	215.3874	215.5731	0.00
03/09/2020	R202 On 06-May-21			Bond Future	217.73	217.9152	217.7272	217.9152	0.00
03/09/2020	R202 On 05-August-21			Bond Future	215.88	216.0740	215.8838	216.0740	0.00
03/09/2020	R208 On 05-November-20			Bond Future	3.41	101.9887	3.4119	101.9887	7,525.00
03/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	533	0	533	0	0.00
03/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	529	0	529	0	0.00
03/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	526	0	526	0	0.00
03/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/09/2020	R209 On 05-November-20			Bond Future	10.75	67.0429	10.7480	67.0429	26,337.00
03/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	788	1	788	1	0.00
03/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	815	1	815	1	0.00
03/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	801	1	801	1	0.00
03/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5089	5	5089	5	0.00
03/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5042	5	5042	5	0.00
03/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5136	5	5136	5	0.00
03/09/2020	R209 On 04-February-21			Bond Future	10.95	67.7307	10.9478	67.7307	0.00
03/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1644	2	1644	2	0.00
03/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1660	2	1660	2	0.00
03/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1627	2	1627	2	0.00
03/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6451	7	6451	7	0.00
03/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6407	7	6407	7	0.00
03/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6364	6	6364	6	0.00
03/09/2020	R209 On 06-May-21			Bond Future	11.15	65.3106	11.1516	65.3106	1,850.00
03/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2284	2	2284	2	3,750.00
03/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4612	5	4612	5	0.00
03/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7606	8	7606	8	0.00
03/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7672	8	7672	8	0.00

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03/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7706	8	7706	8	0.00
03/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7639	8	7639	8	0.00
03/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2323	2	2323	2	0.00
03/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2297	2	2297	2	0.00
03/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2284	2	2284	2	4,000.00
03/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2310	2	2310	2	0.00
03/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4097	4	4097	4	4,000.00
03/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7289	7	7289	7	0.00
03/09/2020	R209 On 05-August-21			Bond Future	11.36	66.0184	11.3641	66.0184	0.00
03/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5937	6	5937	6	0.00
03/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5908	6	5908	6	0.00
03/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5966	6	5966	6	0.00
03/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3781	4	3781	4	0.00
03/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3761	4	3761	4	0.00
03/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3742	4	3742	4	0.00
03/09/2020	R210 On 05-November-20			Bond Future	189.81	190.3539	189.8062	190.3539	2,243.00
03/09/2020	R210 On 04-February-21			Bond Future	191.80	192.3528	191.7986	192.3528	0.00
03/09/2020	R210 On 06-May-21			Bond Future	191.17	191.7278	191.1672	191.7278	0.00
03/09/2020	R210 On 05-August-21			Bond Future	193.28	193.8498	193.2829	193.8498	0.00
03/09/2020	R212 On 05-November-20			Bond Future	169.39	169.1425	169.3896	169.1425	6,967.00
03/09/2020	R212 On 04-February-21			Bond Future	168.87	168.6193	168.8685	168.6193	0.00
03/09/2020	R212 On 06-May-21			Bond Future	170.70	170.4514	170.7029	170.4514	0.00
03/09/2020	R212 On 05-August-21			Bond Future	170.26	170.0051	170.2592	170.0051	0.00
03/09/2020	R213 On 05-November-20			Bond Future	9.72	83.7462	9.7181	83.7462	16,461.00
03/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1824	2	1824	2	0.00
03/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1877	2	1877	2	0.00
03/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1850	2	1850	2	0.00
03/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2553	3	2553	3	0.00
03/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2491	3	2491	3	0.00
03/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2522	3	2522	3	0.00
03/09/2020	R213 On 04-February-21			Bond Future	9.93	84.6050	9.9285	84.6050	0.00
03/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1974	2	1974	2	0.00
03/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1953	2	1953	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
03/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1933	2	1933	2	0.00
03/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	4922	5	4922	5	0.00
03/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	4959	5	4959	5	0.00
03/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	4885	5	4885	5	0.00
03/09/2020	R213 On 06-May-21			Bond Future	10.14	81.9750	10.1377	81.9750	0.00
03/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9837	10	9837	10	0.00
03/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9873	10	9873	10	0.00
03/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9801	10	9801	10	0.00
03/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1137	1	1137	1	0.00
03/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1127	1	1127	1	0.00
03/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1117	1	1117	1	0.00
03/09/2020	R213 On 05-August-21			Bond Future	10.36	82.8631	10.3616	82.8631	0.00
03/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5796	6	5796	6	0.00
03/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5765	6	5765	6	0.00
03/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5735	6	5735	6	0.00
03/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3297	3	3297	3	0.00
03/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3316	3	3316	3	0.00
03/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3278	3	3278	3	0.00
03/09/2020	R214 On 05-November-20			Bond Future	11.02	64.7522	11.0155	64.7522	19,869.00
03/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	804	1	804	1	0.00
03/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	819	1	819	1	0.00
03/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	791	1	791	1	0.00
03/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5422	6	5422	6	0.00
03/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5373	6	5373	6	0.00
03/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5324	5	5324	5	0.00
03/09/2020	R214 On 04-February-21			Bond Future	11.21	65.4162	11.2147	65.4162	0.00
03/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1607	2	1607	2	0.00
03/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1640	2	1640	2	0.00
03/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1624	2	1624	2	0.00
03/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	6856	7	6856	7	0.00
03/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	6810	7	6810	7	0.00
03/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	6902	7	6902	7	0.00
03/09/2020	R214 On 06-May-21			Bond Future	11.41	62.8344	11.4106	62.8344	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
03/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6968	7	6968	7	0.00
03/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6936	7	6936	7	0.00
03/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6903	7	6903	7	0.00
03/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2660	3	2660	3	0.00
03/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2675	3	2675	3	0.00
03/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2645	3	2645	3	0.00
03/09/2020	R214 On 05-August-21			Bond Future	11.62	63.5152	11.6179	63.5152	0.00
03/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5947	6	5947	6	0.00
03/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	6006	6	6006	6	0.00
03/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5976	6	5976	6	0.00
03/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	3949	4	3949	4	0.00
03/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	3929	4	3929	4	0.00
03/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	3969	4	3969	4	0.00
03/09/2020	R248 On 05-November-20			Bond Future	11.38	79.4694	11.3815	79.4694	111,770.00
03/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	299	0	299	0	0.00
03/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1828	2	1828	2	950.00
03/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	273	0	273	0	950.00
03/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	292	0	292	0	0.00
03/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	286	0	286	0	0.00
03/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10411	11	10411	11	0.00
03/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10488	11	10488	11	0.00
03/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	10642	11	10642	11	0.00
03/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10334	11	10334	11	0.00
03/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4469	5	4469	5	0.00
03/09/2020	R248 On 04-February-21			Bond Future	11.60	80.2843	11.5983	80.2843	0.00
03/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	4094	4	4094	4	2,590.00
03/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	2011	2	2011	2	2,590.00
03/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1481	1	1481	1	0.00
03/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1497	1	1497	1	0.00
03/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1514	1	1514	1	0.00
03/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9444	10	9444	10	0.00
03/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9566	10	9566	10	0.00
03/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9505	10	9505	10	0.00

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03/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	7897	8	7897	8	0.00
03/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4737	5	4737	5	0.00
03/09/2020	R248 On 06-May-21			Bond Future	11.81	76.7263	11.8123	76.7263	0.00
03/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	7030	7	7030	7	0.00
03/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	7102	7	7102	7	0.00
03/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	7066	7	7066	7	0.00
03/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3817	4	3817	4	0.00
03/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3795	4	3795	4	0.00
03/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3839	4	3839	4	0.00
03/09/2020	R248 On 05-August-21			Bond Future	12.04	77.5577	12.0399	77.5577	0.00
03/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	7126	7	7126	7	0.00
03/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	7160	7	7160	7	0.00
03/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	7092	7	7092	7	0.00
03/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4345	4	4345	4	0.00
03/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4390	4	4390	4	0.00
03/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4368	4	4368	4	0.00