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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
08/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	2025 On 05-November-20			Bond Future	144.40	144.4997	144.4039	144.4997	3,891.00
08/09/2020	2025 On 04-February-21			Bond Future	144.41	144.5064	144.4108	144.5064	0.00
08/09/2020	2025 On 06-May-21			Bond Future	145.99	146.0756	145.9906	146.0756	0.00
08/09/2020	2025 On 05-August-21			Bond Future	146.08	146.1608	146.0820	146.1608	0.00

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08/09/2020	2029 On 05-November-20			Bond Future	102.77	102.9910	102.7719	102.9910	5,030.00
08/09/2020	2029 On 04-February-21			Bond Future	103.85	104.0714	103.8508	104.0714	0.00
08/09/2020	2029 On 06-May-21			Bond Future	103.85	104.0616	103.8471	104.0616	0.00
08/09/2020	2029 On 05-August-21			Bond Future	105.00	105.2130	105.0012	105.2130	0.00
08/09/2020	2030 On 05-November-20			Bond Future	9.38	94.1866	9.3770	94.1866	92,820.00
08/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4242	5	4242	5	0.00
08/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	831	1	831	1	3,000.00
08/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2784	3	2784	3	0.00
08/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	262	0	262	0	1,000.00
08/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1191	1	1191	1	1,000.00
08/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2050	2	2050	2	0.00
08/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	647	1	647	1	3,000.00
08/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2080	2	2080	2	0.00
08/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2750	3	2750	3	0.00
08/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2386	3	2386	3	0.00
08/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4538	5	4538	5	0.00
08/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	140	0	140	0	3,000.00
08/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2109	2	2109	2	0.00
08/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2924	3	2924	3	0.00
08/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	848	1	848	1	14,160.00
08/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3713	4	3713	4	0.00
08/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1639	2	1639	2	3,000.00
08/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6376	7	6376	7	0.00
08/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	275	0	275	0	14,160.00
08/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	412	0	412	0	15,414.00
08/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1170	1	1170	1	15,414.00
08/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5915	6	5915	6	0.00
08/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3193	3	3193	3	0.00
08/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3884	4	3884	4	0.00
08/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	364	0	364	0	3,000.00
08/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5454	5	5454	5	0.00
08/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1371	1	1371	1	2,500.00
08/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1977	2	1977	2	0.00

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08/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1739	2	1739	2	2,500.00
08/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4467	4	4467	4	0.00
08/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2489	2	2489	2	0.00
08/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	431	0	431	0	8,000.00
08/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6372	6	6372	6	0.00
08/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	991	1	991	1	14,160.00
08/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2033	2	2033	2	0.00
08/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	719	1	719	1	1,000.00
08/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1479	1	1479	1	3,000.00
08/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	805	1	805	1	2,500.00
08/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7880	8	7880	8	0.00
08/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2005	2	2005	2	0.00
08/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3155	3	3155	3	0.00
08/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1457	1	1457	1	3,000.00
08/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6484	6	6484	6	0.00
08/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3927	4	3927	4	0.00
08/09/2020	2030 On 04-February-21			Bond Future	9.59	91.1474	9.5887	91.1474	0.00
08/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	602	1	602	1	1,600.00
08/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	764	1	764	1	1,000.00
08/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2050	2	2050	2	0.00
08/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1940	2	1940	2	1,000.00
08/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	753	1	753	1	800.00
08/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2028	2	2028	2	0.00
08/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2118	2	2118	2	1,600.00
08/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2006	2	2006	2	0.00
08/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1430	2	1430	2	800.00
08/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5091	5	5091	5	0.00
08/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1773	2	1773	2	1,800.00
08/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5601	5	5601	5	0.00
08/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4595	4	4595	4	0.00
08/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7932	8	7932	8	0.00
08/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4452	4	4452	4	0.00
08/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4488	4	4488	4	0.00

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08/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4312	4	4312	4	0.00
08/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8769	8	8769	8	0.00
08/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4417	4	4417	4	0.00
08/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7881	8	7881	8	0.00
08/09/2020	2030 On 06-May-21			Bond Future	9.81	92.1161	9.8082	92.1161	0.00
08/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6805	7	6805	7	0.00
08/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2230	2	2230	2	0.00
08/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10293	11	10293	11	0.00
08/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	678	1	678	1	700.00
08/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4478	5	4478	5	0.00
08/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4128	4	4128	4	0.00
08/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10331	11	10331	11	0.00
08/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2375	3	2375	3	0.00
08/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10369	11	10369	11	0.00
08/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	862	1	862	1	0.00
08/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5611	5	5611	5	700.00
08/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11307	11	11307	11	0.00
08/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3529	3	3529	3	700.00
08/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	878	1	878	1	0.00
08/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5861	6	5861	6	0.00
08/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	870	1	870	1	0.00
08/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3243	3	3243	3	0.00
08/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1972	2	1972	2	0.00
08/09/2020	2030 On 05-August-21			Bond Future	10.05	89.1086	10.0472	89.1086	0.00
08/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5182	5	5182	5	0.00
08/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5211	5	5211	5	0.00
08/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5241	5	5241	5	0.00
08/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3284	3	3284	3	0.00
08/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3325	3	3325	3	0.00
08/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3305	3	3305	3	0.00
08/09/2020	2032 On 05-November-20			Bond Future	10.29	87.8118	10.2870	87.8118	119,950.00
08/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1049	1	1049	1	0.00
08/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4997	5	4997	5	0.00

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08/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5391	6	5391	6	0.00
08/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1068	1	1068	1	0.00
08/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	262	0	262	0	3,000.00
08/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	790	1	790	1	3,000.00
08/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	555	1	555	1	1,000.00
08/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1030	1	1030	1	0.00
08/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	173	0	173	0	1,000.00
08/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4334	4	4334	4	0.00
08/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7730	7	7730	7	0.00
08/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8792	8	8792	8	0.00
08/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	812	1	812	1	1,000.00
08/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5844	6	5844	6	0.00
08/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4245	4	4245	4	0.00
08/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4982	5	4982	5	0.00
08/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4289	4	4289	4	0.00
08/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	921	1	921	1	3,000.00
08/09/2020	2032 On 04-February-21			Bond Future	10.51	88.7116	10.5125	88.7116	0.00
08/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	504	1	504	1	800.00
08/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1442	2	1442	2	0.00
08/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	980	1	980	1	800.00
08/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1478	2	1478	2	0.00
08/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4551	5	4551	5	0.00
08/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1460	2	1460	2	0.00
08/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6868	7	6868	7	0.00
08/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6823	7	6823	7	0.00
08/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8506	8	8506	8	0.00
08/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2790	3	2790	3	800.00
08/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6914	7	6914	7	0.00
08/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11367	11	11367	11	0.00
08/09/2020	2032 On 06-May-21			Bond Future	10.74	85.5093	10.7432	85.5093	0.00
08/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3256	3	3256	3	736.00
08/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8993	9	8993	9	0.00
08/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10678	11	10678	11	0.00

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08/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9029	9	9029	9	0.00
08/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8958	9	8958	9	0.00
08/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1772	2	1772	2	0.00
08/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1744	2	1744	2	0.00
08/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1758	2	1758	2	0.00
08/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1201	1	1201	1	736.00
08/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5627	5	5627	5	0.00
08/09/2020	2032 On 05-August-21			Bond Future	10.99	86.4357	10.9868	86.4357	0.00
08/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5854	6	5854	6	0.00
08/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5823	6	5823	6	0.00
08/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5886	6	5886	6	0.00
08/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3875	4	3875	4	0.00
08/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3854	4	3854	4	0.00
08/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3833	4	3833	4	0.00
08/09/2020	2033 On 05-November-20			Bond Future	97.14	97.3825	97.1427	97.3825	10,355.00
08/09/2020	2033 On 04-February-21			Bond Future	98.16	98.4040	98.1625	98.4040	0.00
08/09/2020	2033 On 06-May-21			Bond Future	98.02	98.2564	98.0201	98.2564	0.00
08/09/2020	2033 On 05-August-21			Bond Future	99.11	99.3435	99.1094	99.3435	0.00
08/09/2020	2037 On 05-November-20			Bond Future	11.29	82.1750	11.2947	82.1750	138,739.00
08/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	414	0	414	0	0.00
08/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	397	0	397	0	0.00
08/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	405	0	405	0	0.00
08/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7845	7	7845	7	0.00
08/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7720	7	7720	7	0.00
08/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7782	7	7782	7	0.00
08/09/2020	2037 On 04-February-21			Bond Future	11.53	78.7625	11.5268	78.7625	0.00
08/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	547	1	547	1	72.00
08/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5491	6	5491	6	300.00
08/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12258	13	12258	13	0.00
08/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2225	2	2225	2	0.00
08/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1292	1	1292	1	0.00
08/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1182	1	1182	1	0.00
08/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5244	6	5244	6	0.00

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08/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1195	1	1195	1	0.00
08/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1487	2	1487	2	240.00
08/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1209	1	1209	1	0.00
08/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9191	9	9191	9	0.00
08/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3056	3	3056	3	240.00
08/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8165	8	8165	8	0.00
08/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9304	9	9304	9	0.00
08/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	607	1	607	1	300.00
08/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6447	6	6447	6	72.00
08/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8860	9	8860	9	72.00
08/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9247	9	9247	9	0.00
08/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13151	13	13151	13	0.00
08/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2903	3	2903	3	0.00
08/09/2020	2037 On 06-May-21			Bond Future	11.76	79.5997	11.7643	79.5997	0.00
08/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7010	7	7010	7	0.00
08/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7045	7	7045	7	0.00
08/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7080	7	7080	7	0.00
08/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3322	3	3322	3	0.00
08/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3304	3	3304	3	0.00
08/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3341	3	3341	3	0.00
08/09/2020	2037 On 05-August-21			Bond Future	12.02	76.2065	12.0201	76.2065	0.00
08/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	5987	6	5987	6	0.00
08/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6018	6	6018	6	0.00
08/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6049	6	6049	6	0.00
08/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4657	4	4657	4	0.00
08/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4610	4	4610	4	0.00
08/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4634	4	4634	4	0.00
08/09/2020	2038 On 05-November-20			Bond Future	108.56	108.5320	108.5556	108.5320	10,764.00
08/09/2020	2038 On 04-February-21			Bond Future	108.00	107.9730	107.9974	107.9730	0.00
08/09/2020	2038 On 06-May-21			Bond Future	109.18	109.1455	109.1791	109.1455	0.00
08/09/2020	2038 On 05-August-21			Bond Future	108.67	108.6309	108.6702	108.6309	0.00
08/09/2020	2040 On 05-November-20			Bond Future	11.48	83.8788	11.4790	83.8788	72,600.00
08/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	93	0	93	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
08/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	373	0	373	0	0.00
08/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	48	0	48	0	2,000.00
08/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	187	0	187	0	2,380.00
08/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	320	0	320	0	2,000.00
08/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	381	0	381	0	0.00
08/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1458	2	1458	2	2,380.00
08/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3599	4	3599	4	0.00
08/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	389	0	389	0	0.00
08/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2889	3	2889	3	0.00
08/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2753	3	2753	3	2,000.00
08/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8587	8	8587	8	0.00
08/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14744	14	14744	14	0.00
08/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10793	10	10793	10	0.00
08/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8519	8	8519	8	0.00
08/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2184	2	2184	2	2,000.00
08/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4668	4	4668	4	0.00
08/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12873	12	12873	12	0.00
08/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9135	9	9135	9	0.00
08/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8654	8	8654	8	0.00
08/09/2020	2040 On 04-February-21			Bond Future	11.71	80.2335	11.7102	80.2335	0.00
08/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	787	1	787	1	800.00
08/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4354	5	4354	5	0.00
08/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1189	1	1189	1	0.00
08/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	349	0	349	0	500.00
08/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	394	0	394	0	800.00
08/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1203	1	1203	1	0.00
08/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	973	1	973	1	500.00
08/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3820	4	3820	4	0.00
08/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1175	1	1175	1	0.00
08/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10154	10	10154	10	0.00
08/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4709	4	4709	4	500.00
08/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11157	11	11157	11	0.00
08/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16549	16	16549	16	0.00

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08/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15923	15	15923	15	0.00
08/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12282	12	12282	12	0.00
08/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10032	10	10032	10	0.00
08/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10093	10	10093	10	0.00
08/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4167	4	4167	4	800.00
08/09/2020	2040 On 06-May-21			Bond Future	11.95	81.0865	11.9464	81.0865	0.00
08/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6707	7	6707	7	0.00
08/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6742	7	6742	7	0.00
08/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6672	7	6672	7	0.00
08/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3874	4	3874	4	0.00
08/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3851	4	3851	4	0.00
08/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3829	4	3829	4	0.00
08/09/2020	2040 On 05-August-21			Bond Future	12.20	77.4590	12.2009	77.4590	0.00
08/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6326	7	6326	7	0.00
08/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6389	7	6389	7	0.00
08/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6358	7	6358	7	0.00
08/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4719	5	4719	5	0.00
08/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4745	5	4745	5	0.00
08/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4770	5	4770	5	0.00
08/09/2020	2044 On 05-November-20			Bond Future	11.55	80.2911	11.5496	80.2911	47,298.00
08/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	355	0	355	0	0.00
08/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	75	0	75	0	1,815.00
08/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	144	0	144	0	0.00
08/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2311	2	2311	2	0.00
08/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	370	0	370	0	0.00
08/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	148	0	148	0	300.00
08/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2461	3	2461	3	0.00
08/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	362	0	362	0	0.00
08/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	176	0	176	0	525.00
08/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	23	0	23	0	525.00
08/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1730	2	1730	2	0.00
08/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	4	0	4	0	1,815.00
08/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	168	0	168	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
08/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	20	0	20	0	300.00
08/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1461	2	1461	2	0.00
08/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11106	11	11106	11	0.00
08/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4255	4	4255	4	1,815.00
08/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3242	3	3242	3	1,815.00
08/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21292	21	21292	21	0.00
08/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8775	8	8775	8	0.00
08/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11259	11	11259	11	0.00
08/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16924	17	16924	17	0.00
08/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8844	9	8844	9	0.00
08/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13655	13	13655	13	0.00
08/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17372	17	17372	17	0.00
08/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11724	11	11724	11	0.00
08/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4744	5	4744	5	525.00
08/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3422	3	3422	3	300.00
08/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11646	11	11646	11	0.00
08/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8913	9	8913	9	0.00
08/09/2020	2044 On 04-February-21			Bond Future	11.77	76.7342	11.7740	76.7342	0.00
08/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1039	1	1039	1	0.00
08/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1064	1	1064	1	0.00
08/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	966	1	966	1	0.00
08/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	411	0	411	0	265.00
08/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1051	1	1051	1	0.00
08/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	702	1	702	1	0.00
08/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1808	2	1808	2	0.00
08/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10868	11	10868	11	0.00
08/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11323	11	11323	11	265.00
08/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15900	16	15900	16	0.00
08/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8064	8	8064	8	265.00
08/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10932	11	10932	11	0.00
08/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13038	13	13038	13	0.00
08/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10804	11	10804	11	0.00
08/09/2020	2044 On 06-May-21			Bond Future	12.00	77.5500	12.0032	77.5500	0.00

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08/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6600	7	6600	7	0.00
08/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6566	7	6566	7	0.00
08/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6532	7	6532	7	0.00
08/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3999	4	3999	4	0.00
08/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4021	4	4021	4	0.00
08/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3976	4	3976	4	0.00
08/09/2020	2044 On 05-August-21			Bond Future	12.25	74.0095	12.2498	74.0095	0.00
08/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6616	7	6616	7	0.00
08/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6648	7	6648	7	0.00
08/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6584	7	6584	7	0.00
08/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4640	5	4640	5	0.00
08/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4617	4	4617	4	0.00
08/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4594	4	4594	4	0.00
08/09/2020	2046 On 05-November-20			Bond Future	96.75	96.8924	96.7480	96.8924	16,197.00
08/09/2020	2046 On 04-February-21			Bond Future	97.76	97.9089	97.7637	97.9089	0.00
08/09/2020	2046 On 06-May-21			Bond Future	97.04	97.1812	97.0424	97.1812	0.00
08/09/2020	2046 On 05-August-21			Bond Future	98.12	98.2566	98.1210	98.2566	0.00
08/09/2020	2050 On 05-November-20			Bond Future	99.41	99.7613	99.4133	99.7613	13,962.00
08/09/2020	2050 On 04-February-21			Bond Future	98.57	98.9168	98.5661	98.9168	0.00
08/09/2020	2050 On 06-May-21			Bond Future	99.64	99.9909	99.6446	99.9909	0.00
08/09/2020	2050 On 05-August-21			Bond Future	98.82	99.1688	98.8234	99.1688	0.00
08/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	AL37 On 05-November-20			Index Future	754.99	754.3770	754.9850	754.3770	0.00
08/09/2020	AL37 On 04-February-21			Index Future	762.72	762.0990	762.7190	762.0990	0.00
08/09/2020	AL37 On 06-May-21			Index Future	770.87	770.1850	770.8730	770.1850	0.00
08/09/2020	AL37 On 05-August-21			Index Future	779.17	778.4340	779.1670	778.4340	0.00
08/09/2020	AL7T On 05-November-20			Index Future	820.58	823.6570	820.5780	823.6570	0.00
08/09/2020	AL7T On 04-February-21			Index Future	828.98	832.0880	828.9840	832.0880	0.00
08/09/2020	AL7T On 06-May-21			Index Future	837.85	840.9170	837.8470	840.9170	0.00
08/09/2020	AL7T On 05-August-21			Index Future	846.86	849.9240	846.8620	849.9240	0.00
08/09/2020	ALBI On 05-November-20			Index Future	719.66	721.7640	719.6560	721.7640	209.00

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08/09/2020	ALBI On 04-February-21			Index Future	727.03	729.1510	727.0290	729.1510	0.00
08/09/2020	ALBI On 06-May-21			Index Future	734.80	736.8880	734.8010	736.8880	0.00
08/09/2020	ALBI On 05-August-21			Index Future	742.71	744.7810	742.7070	744.7810	0.00
08/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2020	ES33 On 05-November-20			Bond Future	11.93	72.6673	11.9333	72.6673	350.00
08/09/2020	ES33 On 04-February-21			Bond Future	12.21	73.4116	12.2129	73.4116	0.00
08/09/2020	ES33 On 06-May-21			Bond Future	12.49	70.4167	12.4943	70.4167	0.00
08/09/2020	ES33 On 05-August-21			Bond Future	12.79	71.1795	12.7922	71.1795	0.00
08/09/2020	ES42 On 05-November-20			Bond Future	12.36	71.8583	12.3631	71.8583	4,789.00
08/09/2020	ES42 On 04-February-21			Bond Future	12.62	72.5951	12.6246	72.5951	0.00
08/09/2020	ES42 On 06-May-21			Bond Future	12.90	69.1084	12.8979	69.1084	0.00
08/09/2020	ES42 On 05-August-21			Bond Future	13.18	69.8575	13.1796	69.8575	0.00
08/09/2020	GOVI On 05-November-20			GOVI	710.95	713.0270	710.9480	713.0270	1,008.00
08/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	268820	25	268820	25	0.00
08/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	269020	25	269020	25	0.00
08/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	268920	25	268920	25	0.00
08/09/2020	GOVI On 04-February-21			GOVI	718.23	720.3250	718.2310	720.3250	0.00
08/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	327090	31	327090	31	0.00
08/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	327190	31	327190	31	0.00
08/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	327290	31	327290	31	0.00
08/09/2020	GOVI On 06-May-21			GOVI	725.91	727.9680	725.9100	727.9680	0.00
08/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	472400	49	472400	49	0.00
08/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	472200	49	472200	49	0.00
08/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	472300	49	472300	49	0.00
08/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-August-21			GOVI	733.72	735.7650	733.7200	735.7650	0.00
08/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	145700	17	145700	17	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
08/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	145800	17	145800	17	0.00
08/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	145900	17	145900	17	0.00
08/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2020	IGOV On 05-November-20			Index Future	261.38	261.6360	261.3810	261.6360	1,203.00
08/09/2020	IGOV On 04-February-21			Index Future	264.12	264.3780	264.1230	264.3780	0.00
08/09/2020	IGOV On 06-May-21			Index Future	267.01	267.2470	267.0100	267.2470	0.00
08/09/2020	IGOV On 05-August-21			Index Future	269.95	270.1730	269.9460	270.1730	0.00
08/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
08/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
08/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.2100	92.1800	92.2100	0.00
08/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.31	90.3500	90.3100	90.3500	0.00
08/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.24	89.2900	89.2400	89.2900	0.00
08/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.48	90.5400	90.4800	90.5400	51.00
08/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.87	89.9600	89.8700	89.9600	0.00
08/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.95	90.0500	89.9500	90.0500	0.00
08/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.07	93.1900	93.0700	93.1900	0.00
08/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.55	93.6800	93.5500	93.6800	0.00
08/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.93	86.0600	85.9300	86.0600	0.00
08/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.46	91.5900	91.4600	91.5900	0.00
08/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.75	79.9100	79.7500	79.9100	0.00
08/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.36	76.5200	76.3600	76.5200	0.00
08/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.86	75.0100	74.8600	75.0100	0.00
08/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.98	77.1300	76.9800	77.1300	0.00
08/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.11	81.2600	81.1100	81.2600	0.00
08/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.71	79.8800	79.7100	79.8800	0.00
08/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.91	82.0800	81.9100	82.0800	0.00
08/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.85	88.0200	87.8500	88.0200	0.00
08/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.38	88.5600	88.3800	88.5600	0.00
08/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.53	81.7300	81.5300	81.7300	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
08/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.51	89.7000	89.5100	89.7000	0.00
08/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.42	96.5550	3.4150	96.5550	10,000.00
08/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.5850	3.3450	96.5850	0.00
08/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.5800	3.3500	96.5800	0.00
08/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.32	96.5900	3.3200	96.5900	30,010.00
08/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.36	96.5800	3.3600	96.5800	0.00
08/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.39	96.5600	3.3900	96.5600	0.00
08/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.37	96.5350	3.3650	96.5350	0.00
08/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.46	96.4450	3.4550	96.4450	0.00
08/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.60	96.3200	3.6000	96.3200	30,000.00
08/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.78	96.1300	3.7800	96.1300	0.00
08/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.95	95.9750	3.9450	95.9750	0.00
08/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.16	95.7500	4.1600	95.7500	0.00
08/09/2020	R023 On 05-November-20			Bond Future	4.48	108.5258	4.4751	108.5258	34,474.00
08/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6497	6	6497	6	0.00
08/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6518	6	6518	6	0.00
08/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6476	6	6476	6	0.00
08/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R023 On 04-February-21			Bond Future	4.53	109.6375	4.5255	109.6375	0.00
08/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3550	3	3550	3	0.00
08/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3588	4	3588	4	0.00
08/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3569	3	3569	3	0.00
08/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	8	0	0.00
08/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	9	0	9	0	0.00
08/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	8	0	8	0	0.00
08/09/2020	R023 On 06-May-21			Bond Future	4.55	106.8947	4.5532	106.8947	0.00
08/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5171	5	5171	5	0.00
08/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5204	5	5204	5	0.00
08/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5187	5	5187	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
08/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
08/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
08/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
08/09/2020	R023 On 05-August-21			Bond Future	4.58	108.0523	4.5839	108.0523	0.00
08/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1343	1	1343	1	0.00
08/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1331	1	1331	1	0.00
08/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1319	1	1319	1	0.00
08/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	242	0	242	0	0.00
08/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	245	0	245	0	0.00
08/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	239	0	239	0	0.00
08/09/2020	R035 On 05-November-20			Bond Future	11.05	86.6958	11.0543	86.6958	106,275.00
08/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	865	1	865	1	0.00
08/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	882	1	882	1	0.00
08/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	848	1	848	1	0.00
08/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5652	5	5652	5	0.00
08/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5601	5	5601	5	0.00
08/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5549	5	5549	5	0.00
08/09/2020	R035 On 04-February-21			Bond Future	11.29	87.5838	11.2945	87.5838	0.00
08/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1266	1	1266	1	0.00
08/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1155	1	1155	1	0.00
08/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1142	1	1142	1	0.00
08/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3530	4	3530	4	0.00
08/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1129	1	1129	1	0.00
08/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9247	9	9247	9	0.00
08/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9303	9	9303	9	0.00
08/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8747	8	8747	8	650.00
08/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4477	4	4477	4	650.00
08/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9191	9	9191	9	0.00
08/09/2020	R035 On 06-May-21			Bond Future	11.53	84.0398	11.5316	84.0398	0.00
08/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7607	8	7607	8	0.00
08/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4884	5	4884	5	0.00
08/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9106	9	9106	9	0.00
08/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7682	8	7682	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1785	2	1785	2	793.00
08/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2890	3	2890	3	1,650.00
08/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4212	4	4212	4	0.00
08/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6414	7	6414	7	0.00
08/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7644	8	7644	8	0.00
08/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3607	3	3607	3	793.00
08/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5474	5	5474	5	793.00
08/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7314	7	7314	7	0.00
08/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2968	3	2968	3	0.00
08/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4776	5	4776	5	1,650.00
08/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2262	2	2262	2	1,650.00
08/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2985	3	2985	3	0.00
08/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9953	10	9953	10	0.00
08/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2951	3	2951	3	0.00
08/09/2020	R035 On 05-August-21			Bond Future	11.79	84.9502	11.7851	84.9502	0.00
08/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
08/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	2	0	0.00
08/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
08/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53729	53	53729	53	0.00
08/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53613	53	53613	53	0.00
08/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53846	53	53846	53	0.00
08/09/2020	R186 On 05-November-20			Bond Future	7.37	119.1689	7.3650	119.1689	89,894.00
08/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6702	7	6702	7	0.00
08/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	716	1	716	1	1,200.00
08/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6656	7	6656	7	0.00
08/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1896	2	1896	2	80.00
08/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6609	7	6609	7	0.00
08/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3733	4	3733	4	1,200.00
08/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	184	0	184	0	80.00
08/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3086	3	3086	3	3,500.00
08/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5225	5	5225	5	3,500.00
08/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9533	9	9533	9	0.00
08/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	196	0	196	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
08/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	601	1	601	1	0.00
08/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4892	5	4892	5	0.00
08/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1183	1	1183	1	0.00
08/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	86	0	86	0	0.00
08/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	11	0	11	0	3,500.00
08/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	425	0	425	0	0.00
08/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	88	0	88	0	0.00
08/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	83	0	83	0	0.00
08/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2673	3	2673	3	0.00
08/09/2020	R186 On 04-February-21			Bond Future	7.55	115.1107	7.5467	115.1107	0.00
08/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4120	4	4120	4	0.00
08/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4155	4	4155	4	0.00
08/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3606	4	3606	4	0.00
08/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4190	4	4190	4	0.00
08/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1101	1	1101	1	0.00
08/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1088	1	1088	1	0.00
08/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1339	1	1339	1	15,177.00
08/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1115	1	1115	1	0.00
08/09/2020	R186 On 06-May-21			Bond Future	7.74	116.3337	7.7363	116.3337	0.00
08/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13636	14	13636	14	0.00
08/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13597	13	13597	13	0.00
08/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13557	13	13557	13	0.00
08/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	82	0	82	0	0.00
08/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	83	0	83	0	0.00
08/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	80	0	80	0	0.00
08/09/2020	R186 On 05-August-21			Bond Future	7.94	112.3125	7.9437	112.3125	0.00
08/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4847	5	4847	5	0.00
08/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4878	5	4878	5	0.00
08/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4908	5	4908	5	0.00
08/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1813	2	1813	2	0.00
08/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1841	2	1841	2	0.00
08/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1827	2	1827	2	0.00
08/09/2020	R197 On 05-November-20			Bond Future	314.87	314.8191	314.8748	314.8191	2,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2020	R197 On 04-February-21			Bond Future	310.32	310.2657	310.3244	310.2657	0.00
08/09/2020	R197 On 06-May-21			Bond Future	313.72	313.6352	313.7197	313.6352	0.00
08/09/2020	R197 On 05-August-21			Bond Future	309.20	309.0988	309.1995	309.0988	0.00
08/09/2020	R202 On 05-November-20			Bond Future	217.41	217.8065	217.4060	217.8065	7,870.00
08/09/2020	R202 On 04-February-21			Bond Future	215.52	215.9188	215.5156	215.9188	0.00
08/09/2020	R202 On 06-May-21			Bond Future	217.87	218.2633	217.8734	218.2633	0.00
08/09/2020	R202 On 05-August-21			Bond Future	216.04	216.4256	216.0419	216.4256	0.00
08/09/2020	R208 On 05-November-20			Bond Future	3.52	102.0284	3.5186	102.0284	7,525.00
08/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	492	1	492	1	0.00
08/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	488	1	488	1	0.00
08/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	484	1	484	1	0.00
08/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
08/09/2020	R209 On 05-November-20			Bond Future	10.89	66.7412	10.8895	66.7412	28,041.00
08/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	551	1	551	1	0.00
08/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	573	1	573	1	0.00
08/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	562	1	562	1	0.00
08/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5628	5	5628	5	0.00
08/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5578	5	5578	5	0.00
08/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5678	5	5678	5	0.00
08/09/2020	R209 On 04-February-21			Bond Future	11.09	67.4251	11.0947	67.4251	0.00
08/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1360	1	1360	1	0.00
08/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1375	1	1375	1	0.00
08/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1346	1	1346	1	0.00
08/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6956	7	6956	7	0.00
08/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6910	7	6910	7	0.00
08/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6865	7	6865	7	0.00
08/09/2020	R209 On 06-May-21			Bond Future	11.30	65.0015	11.3031	65.0015	1,850.00
08/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1979	2	1979	2	3,750.00
08/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4143	4	4143	4	0.00
08/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7010	7	7010	7	0.00
08/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7075	7	7075	7	0.00

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08/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7108	7	7108	7	0.00
08/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7043	7	7043	7	0.00
08/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2518	2	2518	2	0.00
08/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2490	2	2490	2	0.00
08/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2476	2	2476	2	4,000.00
08/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2504	2	2504	2	0.00
08/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4418	4	4418	4	4,000.00
08/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7774	8	7774	8	0.00
08/09/2020	R209 On 05-August-21			Bond Future	11.52	65.7057	11.5209	65.7057	0.00
08/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5428	6	5428	6	0.00
08/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5400	6	5400	6	0.00
08/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5457	6	5457	6	0.00
08/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4069	4	4069	4	0.00
08/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4048	4	4048	4	0.00
08/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4028	4	4028	4	0.00
08/09/2020	R210 On 05-November-20			Bond Future	189.91	189.8699	189.9070	189.8699	2,264.00
08/09/2020	R210 On 04-February-21			Bond Future	191.90	191.8617	191.9006	191.8617	0.00
08/09/2020	R210 On 06-May-21			Bond Future	191.29	191.2303	191.2851	191.2303	0.00
08/09/2020	R210 On 05-August-21			Bond Future	193.41	193.3463	193.4111	193.3463	0.00
08/09/2020	R212 On 05-November-20			Bond Future	169.44	169.4198	169.4395	169.4198	6,967.00
08/09/2020	R212 On 04-February-21			Bond Future	168.92	168.8977	168.9190	168.8977	0.00
08/09/2020	R212 On 06-May-21			Bond Future	170.77	170.7319	170.7670	170.7319	0.00
08/09/2020	R212 On 05-August-21			Bond Future	170.33	170.2882	170.3321	170.2882	0.00
08/09/2020	R213 On 05-November-20			Bond Future	9.83	83.5245	9.8340	83.5245	16,432.00
08/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1455	2	1455	2	0.00
08/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1502	2	1502	2	0.00
08/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1478	2	1478	2	0.00
08/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2837	3	2837	3	0.00
08/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2769	3	2769	3	0.00
08/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2803	3	2803	3	0.00
08/09/2020	R213 On 04-February-21			Bond Future	10.05	84.3800	10.0493	84.3800	0.00
08/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1688	2	1688	2	0.00
08/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1669	2	1669	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
08/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1651	2	1651	2	0.00
08/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5298	5	5298	5	0.00
08/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5337	5	5337	5	0.00
08/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5259	5	5259	5	0.00
08/09/2020	R213 On 06-May-21			Bond Future	10.26	81.7472	10.2624	81.7472	0.00
08/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9271	9	9271	9	0.00
08/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9306	10	9306	10	0.00
08/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9235	9	9235	9	0.00
08/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1232	1	1232	1	0.00
08/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1221	1	1221	1	0.00
08/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1210	1	1210	1	0.00
08/09/2020	R213 On 05-August-21			Bond Future	10.49	82.6326	10.4909	82.6326	0.00
08/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5363	6	5363	6	0.00
08/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5333	6	5333	6	0.00
08/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5304	5	5304	5	0.00
08/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3528	3	3528	3	0.00
08/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3548	3	3548	3	0.00
08/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3508	3	3508	3	0.00
08/09/2020	R214 On 05-November-20			Bond Future	11.17	64.3867	11.1728	64.3867	19,874.00
08/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	548	1	548	1	0.00
08/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	559	1	559	1	0.00
08/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	538	1	538	1	0.00
08/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6047	6	6047	6	0.00
08/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5994	6	5994	6	0.00
08/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5942	6	5942	6	0.00
08/09/2020	R214 On 04-February-21			Bond Future	11.38	65.0463	11.3783	65.0463	0.00
08/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1305	1	1305	1	0.00
08/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1333	1	1333	1	0.00
08/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1319	1	1319	1	0.00
08/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7438	7	7438	7	0.00
08/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7390	7	7390	7	0.00
08/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7487	7	7487	7	0.00
08/09/2020	R214 On 06-May-21			Bond Future	11.58	62.4602	11.5797	62.4602	0.00

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08/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6328	7	6328	7	0.00
08/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6297	7	6297	7	0.00
08/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6266	7	6266	7	0.00
08/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2912	3	2912	3	0.00
08/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2929	3	2929	3	0.00
08/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2896	3	2896	3	0.00
08/09/2020	R214 On 05-August-21			Bond Future	11.79	63.1368	11.7934	63.1368	0.00
08/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5383	6	5383	6	0.00
08/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5438	6	5438	6	0.00
08/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5411	6	5411	6	0.00
08/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4282	4	4282	4	0.00
08/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4261	4	4261	4	0.00
08/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4303	4	4303	4	0.00
08/09/2020	R248 On 05-November-20			Bond Future	11.51	79.2078	11.5079	79.2078	112,233.00
08/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	189	0	189	0	0.00
08/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	171	0	171	0	950.00
08/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1422	2	1422	2	950.00
08/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	184	0	184	0	0.00
08/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	180	0	180	0	0.00
08/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11144	11	11144	11	0.00
08/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11223	11	11223	11	0.00
08/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11381	11	11381	11	0.00
08/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11065	11	11065	11	0.00
08/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4904	5	4904	5	0.00
08/09/2020	R248 On 04-February-21			Bond Future	11.73	80.0192	11.7304	80.0192	0.00
08/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3607	4	3607	4	2,590.00
08/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1696	2	1696	2	2,590.00
08/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1227	1	1227	1	0.00
08/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1242	1	1242	1	0.00
08/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1256	1	1256	1	0.00
08/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10035	10	10035	10	0.00
08/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10161	10	10161	10	0.00
08/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10098	10	10098	10	0.00

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08/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8432	8	8432	8	0.00
08/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5100	5	5100	5	0.00
08/09/2020	R248 On 06-May-21			Bond Future	11.95	76.4580	11.9493	76.4580	0.00
08/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6451	7	6451	7	0.00
08/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6520	7	6520	7	0.00
08/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6486	7	6486	7	0.00
08/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4090	4	4090	4	0.00
08/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4066	4	4066	4	0.00
08/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4113	4	4113	4	0.00
08/09/2020	R248 On 05-August-21			Bond Future	12.18	77.2862	12.1827	77.2862	0.00
08/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6568	7	6568	7	0.00
08/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6601	7	6601	7	0.00
08/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6535	7	6535	7	0.00
08/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4644	5	4644	5	0.00
08/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4692	5	4692	5	0.00
08/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4668	5	4668	5	0.00