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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	2025 On 05-November-20			Bond Future	143.26	143.1460	143.2610	143.1460	3,970.00
01/10/2020	2025 On 04-February-21			Bond Future	143.23	143.1112	143.2283	143.1112	0.00
01/10/2020	2025 On 06-May-21			Bond Future	144.80	144.6845	144.8024	144.6845	0.00
01/10/2020	2025 On 05-August-21			Bond Future	144.88	144.7582	144.8788	144.7582	0.00

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01/10/2020	2029 On 05-November-20			Bond Future	99.14	99.1754	99.1420	99.1754	4,935.00
01/10/2020	2029 On 04-February-21			Bond Future	100.16	100.1967	100.1627	100.1967	0.00
01/10/2020	2029 On 06-May-21			Bond Future	100.12	100.1583	100.1247	100.1583	0.00
01/10/2020	2029 On 05-August-21			Bond Future	101.24	101.2692	101.2352	101.2692	0.00
01/10/2020	2030 On 05-November-20			Bond Future	9.47	93.0819	9.4676	93.0819	92,168.00
01/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3432	3	3432	3	0.00
01/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	314	0	314	0	3,000.00
01/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1955	2	1955	2	0.00
01/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	48	0	48	0	1,000.00
01/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	555	1	555	1	1,000.00
01/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1264	1	1264	1	0.00
01/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	210	0	210	0	3,000.00
01/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2126	0	2126	0	0.00
01/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1921	2	1921	2	0.00
01/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1573	1	1573	1	0.00
01/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1291	1	1291	1	0.00
01/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	17	0	17	0	3,000.00
01/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3739	4	3739	4	0.00
01/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1317	1	1317	1	0.00
01/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2092	2	2092	2	0.00
01/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	324	0	324	0	14,160.00
01/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2886	3	2886	3	0.00
01/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	907	1	907	1	3,000.00
01/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5659	5	5659	5	0.00
01/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	53	0	53	0	14,160.00
01/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	103	0	103	0	15,414.00
01/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	539	1	539	1	15,414.00
01/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5177	5	5177	5	0.00
01/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3081	3	3081	3	0.00
01/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3879	4	3879	4	0.00
01/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	166	0	166	0	3,000.00
01/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5664	6	5664	6	0.00
01/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1058	1	1058	1	2,500.00

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01/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1704	2	1704	2	0.00
01/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1445	2	1445	2	2,500.00
01/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	212	0	212	0	8,000.00
01/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4548	5	4548	5	0.00
01/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2276	2	2276	2	0.00
01/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1766	2	1766	2	0.00
01/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6669	7	6669	7	0.00
01/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	682	1	682	1	14,160.00
01/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	439	0	439	0	1,000.00
01/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1037	0	1037	0	5,500.00
01/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1169	1	1169	1	3,000.00
01/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	513	1	513	1	2,500.00
01/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8275	8	8275	8	0.00
01/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1735	2	1735	2	0.00
01/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3038	3	3038	3	0.00
01/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1146	1	1146	1	3,000.00
01/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6790	7	6790	7	0.00
01/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3928	4	3928	4	0.00
01/10/2020	2030 On 04-February-21			Bond Future	9.69	90.0134	9.6867	90.0134	0.00
01/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	564	1	564	1	1,600.00
01/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	714	1	714	1	1,000.00
01/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1909	2	1909	2	0.00
01/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1806	2	1806	2	1,000.00
01/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	704	1	704	1	800.00
01/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1888	2	1888	2	0.00
01/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1972	2	1972	2	1,600.00
01/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1867	2	1867	2	0.00
01/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1332	1	1332	1	800.00
01/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4798	5	4798	5	0.00
01/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2024	2	2024	2	1,800.00
01/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6046	6	6046	6	0.00
01/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5004	5	5004	5	0.00
01/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8426	9	8426	9	0.00

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01/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4856	5	4856	5	0.00
01/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4893	5	4893	5	0.00
01/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4710	5	4710	5	0.00
01/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9274	9	9274	9	0.00
01/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4819	5	4819	5	0.00
01/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8375	9	8375	9	0.00
01/10/2020	2030 On 06-May-21			Bond Future	9.91	90.9824	9.9098	90.9824	0.00
01/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6439	6	6439	6	0.00
01/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	2044	2	2044	2	0.00
01/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9849	10	9849	10	0.00
01/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	607	1	607	1	700.00
01/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4176	4	4176	4	0.00
01/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9886	10	9886	10	0.00
01/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3840	4	3840	4	0.00
01/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2180	2	2180	2	0.00
01/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9924	10	9924	10	0.00
01/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	960	1	960	1	0.00
01/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5961	6	5961	6	700.00
01/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11781	12	11781	12	0.00
01/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3786	4	3786	4	700.00
01/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	979	1	979	1	0.00
01/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6219	6	6219	6	0.00
01/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	970	1	970	1	0.00
01/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3485	4	3485	4	0.00
01/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2150	2	2150	2	0.00
01/10/2020	2030 On 05-August-21			Bond Future	10.15	87.9650	10.1541	87.9650	0.00
01/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10366	10	10366	10	0.00
01/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4773	5	4773	5	0.00
01/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2404	2	2404	2	600.00
01/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4802	5	4802	5	0.00
01/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1568	2	1568	2	600.00
01/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4831	5	4831	5	0.00
01/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3426	4	3426	4	0.00

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01/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6126	6	6126	6	0.00
01/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8057	8	8057	8	0.00
01/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3469	4	3469	4	0.00
01/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	1054	1	1054	1	600.00
01/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3448	4	3448	4	0.00
01/10/2020	2032 On 05-November-20			Bond Future	10.48	86.1538	10.4789	86.1538	121,089.00
01/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	309	0	309	0	0.00
01/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3609	4	3609	4	0.00
01/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4003	4	4003	4	0.00
01/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	319	0	319	0	0.00
01/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	32	0	32	0	3,000.00
01/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	194	0	194	0	3,000.00
01/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	110	0	110	0	1,000.00
01/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	15	0	15	0	1,000.00
01/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	300	0	300	0	0.00
01/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4742	5	4742	5	0.00
01/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8639	9	8639	9	0.00
01/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9773	10	9773	10	0.00
01/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	564	1	564	1	1,000.00
01/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6538	7	6538	7	0.00
01/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4635	5	4635	5	0.00
01/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5526	6	5526	6	0.00
01/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4689	5	4689	5	0.00
01/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	672	1	672	1	3,000.00
01/10/2020	2032 On 04-February-21			Bond Future	10.72	87.0197	10.7156	87.0197	0.00
01/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	408	0	408	0	800.00
01/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1181	1	1181	1	0.00
01/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1208	1	1208	1	0.00
01/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	804	1	804	1	800.00
01/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3907	4	3907	4	0.00
01/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1194	1	1194	1	0.00
01/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7771	8	7771	8	0.00
01/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7722	8	7722	8	0.00

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01/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9498	10	9498	10	0.00
01/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3315	3	3315	3	800.00
01/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7821	8	7821	8	0.00
01/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12440	13	12440	13	0.00
01/10/2020	2032 On 06-May-21			Bond Future	10.95	83.8107	10.9544	83.8107	0.00
01/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2735	3	2735	3	736.00
01/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8152	8	8152	8	0.00
01/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9757	10	9757	10	0.00
01/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8185	8	8185	8	0.00
01/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8118	8	8118	8	0.00
01/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2110	2	2110	2	0.00
01/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2078	2	2078	2	0.00
01/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2094	2	2094	2	0.00
01/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1458	1	1458	1	736.00
01/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6284	6	6284	6	0.00
01/10/2020	2032 On 05-August-21			Bond Future	11.21	84.7208	11.2078	84.7208	0.00
01/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	5040	5	5040	5	0.00
01/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	5011	5	5011	5	0.00
01/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	5068	5	5068	5	0.00
01/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4256	4	4256	4	0.00
01/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4232	4	4232	4	0.00
01/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4208	4	4208	4	0.00
01/10/2020	2033 On 05-November-20			Bond Future	93.45	93.4123	93.4537	93.4123	10,329.00
01/10/2020	2033 On 04-February-21			Bond Future	94.42	94.3743	94.4158	94.3743	0.00
01/10/2020	2033 On 06-May-21			Bond Future	94.24	94.1956	94.2384	94.1956	0.00
01/10/2020	2033 On 05-August-21			Bond Future	95.28	95.2404	95.2835	95.2404	0.00
01/10/2020	2037 On 05-November-20			Bond Future	11.56	80.1911	11.5575	80.1911	138,532.00
01/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	53	0	53	0	0.00
01/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	49	0	49	0	0.00
01/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	51	0	51	0	0.00
01/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9097	9	9097	9	0.00
01/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8959	9	8959	9	0.00
01/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9028	9	9028	9	0.00

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01/10/2020	2037 On 04-February-21			Bond Future	11.80	76.7428	11.8037	76.7428	0.00
01/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4515	5	4515	5	300.00
01/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	401	0	401	0	72.00
01/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10878	11	10878	11	0.00
01/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1696	2	1696	2	0.00
01/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	983	1	983	1	0.00
01/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	895	1	895	1	0.00
01/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	906	1	906	1	0.00
01/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4299	4	4299	4	0.00
01/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1139	1	1139	1	240.00
01/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	916	1	916	1	0.00
01/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10532	11	10532	11	0.00
01/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3744	4	3744	4	240.00
01/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9450	9	9450	9	0.00
01/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	860	1	860	1	300.00
01/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7551	8	7551	8	72.00
01/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10183	10	10183	10	72.00
01/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10650	11	10650	11	0.00
01/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10591	11	10591	11	0.00
01/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3560	4	3560	4	0.00
01/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14638	15	14638	15	0.00
01/10/2020	2037 On 06-May-21			Bond Future	12.05	77.5693	12.0524	77.5693	0.00
01/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5942	6	5942	6	0.00
01/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5974	6	5974	6	0.00
01/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	6007	6	6007	6	0.00
01/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3898	4	3898	4	0.00
01/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3877	4	3877	4	0.00
01/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3920	4	3920	4	0.00
01/10/2020	2037 On 05-August-21			Bond Future	12.32	74.1559	12.3217	74.1559	0.00
01/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4966	5	4966	5	0.00
01/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4993	5	4993	5	0.00
01/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	5021	5	5021	5	0.00
01/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	5302	5	5302	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
01/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	5248	5	5248	5	0.00
01/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	5275	5	5275	5	0.00
01/10/2020	2038 On 05-November-20			Bond Future	104.69	104.7144	104.6911	104.7144	11,137.00
01/10/2020	2038 On 04-February-21			Bond Future	104.07	104.0952	104.0728	104.0952	0.00
01/10/2020	2038 On 06-May-21			Bond Future	105.22	105.2398	105.2168	105.2398	0.00
01/10/2020	2038 On 05-August-21			Bond Future	104.66	104.6847	104.6631	104.6847	0.00
01/10/2020	2040 On 05-November-20			Bond Future	11.68	82.3395	11.6813	82.3395	72,822.00
01/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	4	0	4	0	2,000.00
01/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	50	0	50	0	0.00
01/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	38	0	38	0	2,000.00
01/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	1	0	1	0	2,000.00
01/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	15	0	15	0	2,380.00
01/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	52	0	52	0	0.00
01/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	463	1	463	1	2,380.00
01/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	2080	2	2080	2	0.00
01/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	54	0	54	0	0.00
01/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1477	2	1477	2	0.00
01/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2637	3	2637	3	2,000.00
01/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9554	9	9554	9	0.00
01/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15993	16	15993	16	0.00
01/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11916	12	11916	12	0.00
01/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9480	9	9480	9	0.00
01/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1961	2	1961	2	2,000.00
01/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4969	5	4969	5	0.00
01/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10150	10	10150	10	0.00
01/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9628	9	9628	9	0.00
01/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14080	14	14080	14	0.00
01/10/2020	2040 On 04-February-21			Bond Future	11.92	78.6627	11.9241	78.6627	0.00
01/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	581	1	581	1	800.00
01/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3606	4	3606	4	0.00
01/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	902	1	902	1	0.00
01/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	245	0	245	0	500.00
01/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	278	0	278	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	913	1	913	1	0.00
01/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	891	1	891	1	0.00
01/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	728	1	728	1	500.00
01/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	3120	3	3120	3	0.00
01/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5335	5	5335	5	500.00
01/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11195	11	11195	11	0.00
01/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12239	12	12239	12	0.00
01/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17771	18	17771	18	0.00
01/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17133	17	17133	17	0.00
01/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13402	13	13402	13	0.00
01/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11069	11	11069	11	0.00
01/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11132	11	11132	11	0.00
01/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4745	5	4745	5	800.00
01/10/2020	2040 On 06-May-21			Bond Future	12.17	79.5098	12.1690	79.5098	0.00
01/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5855	6	5855	6	0.00
01/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5887	6	5887	6	0.00
01/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5823	6	5823	6	0.00
01/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4361	4	4361	4	0.00
01/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4336	4	4336	4	0.00
01/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4311	4	4311	4	0.00
01/10/2020	2040 On 05-August-21			Bond Future	12.43	75.8673	12.4343	75.8673	0.00
01/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2988	3	2988	3	900.00
01/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13076	13	13076	13	0.00
01/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5401	6	5401	6	0.00
01/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5460	6	5460	6	0.00
01/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	2082	2	2082	2	900.00
01/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5431	6	5431	6	0.00
01/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	5143	5	5143	5	0.00
01/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	5170	5	5170	5	0.00
01/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10720	11	10720	11	0.00
01/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1334	1	1334	1	900.00
01/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	5197	5	5197	5	0.00
01/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8330	8	8330	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
01/10/2020	2044 On 05-November-20			Bond Future	11.71	79.1382	11.7131	79.1382	47,224.00
01/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	50	0	50	0	0.00
01/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	3	0	3	0	1,815.00
01/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	10	0	10	0	0.00
01/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	1099	1	1099	1	0.00
01/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	54	0	54	0	0.00
01/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	11	0	11	0	300.00
01/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	1219	1	1219	1	0.00
01/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	52	0	52	0	0.00
01/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
01/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	676	1	676	1	0.00
01/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
01/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	15	0	15	0	525.00
01/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	13	0	13	0	1,815.00
01/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	506	1	506	1	0.00
01/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
01/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11990	12	11990	12	0.00
01/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4246	4	4246	4	1,815.00
01/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3046	3	3046	3	1,815.00
01/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22333	22	22333	22	0.00
01/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9504	9	9504	9	0.00
01/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17946	18	17946	18	0.00
01/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12150	12	12150	12	0.00
01/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9579	9	9579	9	0.00
01/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14628	14	14628	14	0.00
01/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18398	18	18398	18	0.00
01/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12636	12	12636	12	0.00
01/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4834	5	4834	5	525.00
01/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3256	3	3256	3	300.00
01/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12554	12	12554	12	0.00
01/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9655	9	9655	9	0.00
01/10/2020	2044 On 04-February-21			Bond Future	11.95	75.5542	11.9474	75.5542	0.00
01/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	807	1	807	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	828	1	828	1	0.00
01/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	301	0	301	0	265.00
01/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	817	1	817	1	0.00
01/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	747	1	747	1	0.00
01/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	532	1	532	1	0.00
01/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1439	2	1439	2	0.00
01/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11706	12	11706	12	0.00
01/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12176	12	12176	12	265.00
01/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16862	17	16862	17	0.00
01/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8767	9	8767	9	265.00
01/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11772	12	11772	12	0.00
01/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13939	14	13939	14	0.00
01/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11639	11	11639	11	0.00
01/10/2020	2044 On 06-May-21			Bond Future	12.18	76.3679	12.1837	76.3679	0.00
01/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5869	6	5869	6	0.00
01/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5837	6	5837	6	0.00
01/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5805	6	5805	6	0.00
01/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4349	4	4349	4	0.00
01/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4375	4	4375	4	0.00
01/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4324	4	4324	4	0.00
01/10/2020	2044 On 05-August-21			Bond Future	12.44	72.8165	12.4392	72.8165	0.00
01/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5763	6	5763	6	0.00
01/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5793	6	5793	6	0.00
01/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5733	6	5733	6	0.00
01/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4883	5	4883	5	0.00
01/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4857	5	4857	5	0.00
01/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4832	5	4832	5	0.00
01/10/2020	2046 On 05-November-20			Bond Future	92.44	92.3983	92.4394	92.3983	16,311.00
01/10/2020	2046 On 04-February-21			Bond Future	93.39	93.3499	93.3910	93.3499	0.00
01/10/2020	2046 On 06-May-21			Bond Future	92.63	92.5851	92.6282	92.5851	0.00
01/10/2020	2046 On 05-August-21			Bond Future	93.66	93.6122	93.6557	93.6122	0.00
01/10/2020	2050 On 05-November-20			Bond Future	94.58	94.5428	94.5848	94.5428	13,963.00
01/10/2020	2050 On 04-February-21			Bond Future	93.67	93.6257	93.6694	93.6257	0.00

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01/10/2020	2050 On 06-May-21			Bond Future	94.70	94.6551	94.6992	94.6551	0.00
01/10/2020	2050 On 05-August-21			Bond Future	93.82	93.7766	93.8228	93.7766	0.00
01/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	AL37 On 05-November-20			Index Future	758.21	758.1380	758.2070	758.1380	0.00
01/10/2020	AL37 On 04-February-21			Index Future	765.83	765.7570	765.8250	765.7570	0.00
01/10/2020	AL37 On 06-May-21			Index Future	774.05	773.9870	774.0530	773.9870	0.00
01/10/2020	AL37 On 05-August-21			Index Future	782.36	782.2980	782.3640	782.2980	0.00
01/10/2020	AL7T On 05-November-20			Index Future	813.81	812.2780	813.8130	812.2780	0.00
01/10/2020	AL7T On 04-February-21			Index Future	821.99	820.4410	821.9890	820.4410	0.00
01/10/2020	AL7T On 06-May-21			Index Future	830.82	829.2590	830.8210	829.2590	0.00
01/10/2020	AL7T On 05-August-21			Index Future	839.74	838.1630	839.7410	838.1630	0.00
01/10/2020	ALBI On 05-November-20			Index Future	713.51	713.8990	713.5050	713.8990	226.00
01/10/2020	ALBI On 04-February-21			Index Future	720.67	721.0740	720.6740	721.0740	0.00
01/10/2020	ALBI On 06-May-21			Index Future	728.42	728.8240	728.4170	728.8240	0.00
01/10/2020	ALBI On 05-August-21			Index Future	736.24	736.6490	736.2380	736.6490	0.00
01/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2020	ES33 On 05-November-20			Bond Future	12.12	71.4690	12.1236	71.4690	350.00
01/10/2020	ES33 On 04-February-21			Bond Future	12.41	72.1873	12.4147	72.1873	0.00
01/10/2020	ES33 On 06-May-21			Bond Future	12.70	69.1889	12.7044	69.1889	0.00
01/10/2020	ES33 On 05-August-21			Bond Future	13.01	69.9402	13.0123	69.9402	0.00
01/10/2020	ES42 On 05-November-20			Bond Future	12.55	70.6335	12.5463	70.6335	4,789.00
01/10/2020	ES42 On 04-February-21			Bond Future	12.82	71.3434	12.8193	71.3434	0.00
01/10/2020	ES42 On 06-May-21			Bond Future	13.10	67.8524	13.1015	67.8524	0.00
01/10/2020	ES42 On 05-August-21			Bond Future	13.39	68.5894	13.3937	68.5894	0.00
01/10/2020	GOVI On 05-November-20			GOVI	704.99	705.3260	704.9870	705.3260	1,009.00
01/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	328430	33	328430	33	0.00
01/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	328630	33	328630	33	0.00
01/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	328530	33	328530	33	0.00
01/10/2020	GOVI On 04-February-21			GOVI	712.07	712.4150	712.0700	712.4150	0.00
01/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	388700	39	388700	39	0.00
01/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	388800	39	388800	39	0.00
01/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	388900	39	388900	39	0.00
01/10/2020	GOVI On 06-May-21			GOVI	719.72	720.0710	719.7210	720.0710	0.00
01/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	410510	41	410510	41	0.00
01/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	410310	41	410310	41	0.00
01/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	410410	41	410410	41	0.00
01/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-August-21			GOVI	727.45	727.8030	727.4480	727.8030	0.00
01/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	82980	9	82980	9	0.00
01/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	83080	9	83080	9	0.00
01/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	83180	9	83180	9	0.00
01/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2020	IGOV On 05-November-20			Index Future	255.07	255.1240	255.0720	255.1240	1,201.00
01/10/2020	IGOV On 04-February-21			Index Future	257.70	257.7520	257.6980	257.7520	0.00
01/10/2020	IGOV On 06-May-21			Index Future	260.53	260.5840	260.5300	260.5840	0.00
01/10/2020	IGOV On 05-August-21			Index Future	263.39	263.4440	263.3880	263.4440	0.00
01/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
01/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
01/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.25	90.2500	90.2500	90.2500	0.00
01/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.13	89.1400	89.1300	89.1400	0.00
01/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.34	90.3400	90.3400	90.3400	51.00
01/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.69	89.7000	89.6900	89.7000	0.00
01/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.74	89.7500	89.7400	89.7500	0.00
01/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.83	92.8400	92.8300	92.8400	0.00
01/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.30	93.3100	93.3000	93.3100	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
01/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.68	85.7000	85.6800	85.7000	0.00
01/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.22	91.2700	91.2200	91.2700	0.00
01/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.29	79.4100	79.2900	79.4100	0.00
01/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.90	76.0300	75.9000	76.0300	0.00
01/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.40	74.5500	74.4000	74.5500	0.00
01/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.55	76.7200	76.5500	76.7200	0.00
01/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.69	80.8700	80.6900	80.8700	0.00
01/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.30	79.5000	79.3000	79.5000	0.00
01/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.52	81.7400	81.5200	81.7400	0.00
01/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.48	87.7100	87.4800	87.7100	0.00
01/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.03	88.2700	88.0300	88.2700	0.00
01/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.19	81.4300	81.1900	81.4300	0.00
01/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.20	89.4400	89.2000	89.4400	0.00
01/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6550	3.3450	96.6550	0.00
01/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6600	3.3500	96.6600	0.00
01/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.27	96.7250	3.2650	96.7250	30,010.00
01/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7400	3.2700	96.7400	0.00
01/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.27	96.7300	3.2700	96.7300	0.00
01/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.29	96.7200	3.2900	96.7200	0.00
01/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.36	96.6350	3.3550	96.6350	0.00
01/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.54	96.4800	3.5400	96.4800	30,000.00
01/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.68	96.3300	3.6800	96.3300	0.00
01/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.86	96.1750	3.8550	96.1750	0.00
01/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.11	95.8750	4.1050	95.8750	0.00
01/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.48	95.5250	4.4800	95.5250	0.00
01/10/2020	R023 On 05-November-20			Bond Future	4.54	108.4412	4.5408	108.4412	34,495.00
01/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6348	6	6348	6	0.00
01/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6369	6	6369	6	0.00
01/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6327	6	6327	6	0.00
01/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00

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01/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
01/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
01/10/2020	R023 On 04-February-21			Bond Future	4.61	109.5311	4.6110	109.5311	0.00
01/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3379	3	3379	3	0.00
01/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3417	3	3417	3	0.00
01/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3398	3	3398	3	0.00
01/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	9	0	9	0	0.00
01/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	9	0	9	0	0.00
01/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	9	0	9	0	0.00
01/10/2020	R023 On 06-May-21			Bond Future	4.65	106.8016	4.6483	106.8016	0.00
01/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5002	5	5002	5	0.00
01/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5035	5	5035	5	0.00
01/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5019	5	5019	5	0.00
01/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
01/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
01/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
01/10/2020	R023 On 05-August-21			Bond Future	4.70	107.9609	4.6972	107.9609	0.00
01/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1236	1	1236	1	0.00
01/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1225	1	1225	1	0.00
01/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1214	1	1214	1	0.00
01/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	309	0	309	0	0.00
01/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	313	0	313	0	0.00
01/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	305	0	305	0	0.00
01/10/2020	R035 On 05-November-20			Bond Future	11.27	84.9068	11.2746	84.9068	103,229.00
01/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	198	0	198	0	0.00
01/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	204	0	204	0	0.00
01/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	192	0	192	0	0.00
01/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6362	6	6362	6	0.00
01/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6300	6	6300	6	0.00
01/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6239	6	6239	6	0.00
01/10/2020	R035 On 04-February-21			Bond Future	11.53	85.7601	11.5274	85.7601	0.00
01/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	991	1	991	1	0.00
01/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	900	1	900	1	0.00

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01/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	889	1	889	1	0.00
01/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2884	3	2884	3	0.00
01/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	879	1	879	1	0.00
01/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10393	10	10393	10	0.00
01/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10452	10	10452	10	0.00
01/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9870	10	9870	10	650.00
01/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5231	5	5231	5	650.00
01/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10334	10	10334	10	0.00
01/10/2020	R035 On 06-May-21			Bond Future	11.77	82.2080	11.7738	82.2080	0.00
01/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6657	7	6657	7	0.00
01/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4161	4	4161	4	0.00
01/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8169	8	8169	8	0.00
01/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6727	7	6727	7	0.00
01/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1461	1	1461	1	793.00
01/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6692	7	6692	7	0.00
01/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2366	2	2366	2	1,650.00
01/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3548	4	3548	4	0.00
01/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5549	6	5549	6	0.00
01/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4152	4	4152	4	793.00
01/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6219	6	6219	6	793.00
01/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8199	8	8199	8	0.00
01/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3425	3	3425	3	0.00
01/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5462	5	5462	5	1,650.00
01/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2734	3	2734	3	1,650.00
01/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3444	3	3444	3	0.00
01/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11038	11	11038	11	0.00
01/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3406	3	3406	3	0.00
01/10/2020	R035 On 05-August-21			Bond Future	12.04	83.1006	12.0385	83.1006	0.00
01/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
01/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
01/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
01/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55155	55	55155	55	0.00
01/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55039	55	55039	55	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
01/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55272	55	55272	55	0.00
01/10/2020	R186 On 05-November-20			Bond Future	7.27	119.7634	7.2695	119.7634	89,157.00
01/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7135	7	7135	7	0.00
01/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	502	1	502	1	1,200.00
01/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1817	2	1817	2	80.00
01/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7086	7	7086	7	0.00
01/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7037	7	7037	7	0.00
01/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3942	4	3942	4	1,200.00
01/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	62	0	62	0	80.00
01/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3208	3	3208	3	3,500.00
01/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5572	6	5572	6	3,500.00
01/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10031	10	10031	10	0.00
01/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	34	0	34	0	0.00
01/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	214	0	214	0	0.00
01/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	3,500.00
01/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4260	4	4260	4	0.00
01/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	595	1	595	1	0.00
01/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	8	0	8	0	0.00
01/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	8	0	8	0	0.00
01/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	125	0	125	0	0.00
01/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	7	0	7	0	0.00
01/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1951	2	1951	2	0.00
01/10/2020	R186 On 04-February-21			Bond Future	7.45	115.6884	7.4502	115.6884	0.00
01/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4500	5	4500	5	0.00
01/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4537	5	4537	5	0.00
01/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3962	4	3962	4	0.00
01/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4574	5	4574	5	0.00
01/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	993	1	993	1	0.00
01/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	981	1	981	1	0.00
01/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1205	1	1205	1	15,177.00
01/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	1005	1	1005	1	0.00
01/10/2020	R186 On 06-May-21			Bond Future	7.63	116.9331	7.6329	116.9331	0.00
01/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14111	14	14111	14	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
01/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14071	14	14071	14	0.00
01/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14031	14	14031	14	0.00
01/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	55	0	55	0	0.00
01/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	56	0	56	0	0.00
01/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	54	0	54	0	0.00
01/10/2020	R186 On 05-August-21			Bond Future	7.83	112.9212	7.8344	112.9212	0.00
01/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5043	5	5043	5	0.00
01/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5075	5	5075	5	0.00
01/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5107	5	5107	5	0.00
01/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1509	2	1509	2	0.00
01/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1534	2	1534	2	0.00
01/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1521	2	1521	2	0.00
01/10/2020	R197 On 05-November-20			Bond Future	313.93	314.0362	313.9265	314.0362	2,902.00
01/10/2020	R197 On 04-February-21			Bond Future	309.31	309.4148	309.3106	309.4148	0.00
01/10/2020	R197 On 06-May-21			Bond Future	312.71	312.8168	312.7103	312.8168	0.00
01/10/2020	R197 On 05-August-21			Bond Future	308.18	308.2796	308.1792	308.2796	0.00
01/10/2020	R202 On 05-November-20			Bond Future	211.04	210.9466	211.0395	210.9466	7,907.00
01/10/2020	R202 On 04-February-21			Bond Future	209.04	208.9466	209.0437	208.9466	0.00
01/10/2020	R202 On 06-May-21			Bond Future	211.34	211.2437	211.3413	211.2437	0.00
01/10/2020	R202 On 05-August-21			Bond Future	209.44	209.3337	209.4362	209.3337	0.00
01/10/2020	R208 On 05-November-20			Bond Future	3.47	102.0341	3.4669	102.0341	7,525.00
01/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	512	1	512	1	0.00
01/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	508	1	508	1	0.00
01/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	504	1	504	1	0.00
01/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
01/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
01/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
01/10/2020	R209 On 05-November-20			Bond Future	11.10	65.3726	11.0963	65.3726	27,594.00
01/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	113	0	113	0	0.00
01/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	121	0	121	0	0.00
01/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	117	0	117	0	0.00
01/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6298	6	6298	6	0.00
01/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6241	6	6241	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6355	6	6355	6	0.00
01/10/2020	R209 On 04-February-21			Bond Future	11.31	66.0297	11.3121	66.0297	0.00
01/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1168	1	1168	1	0.00
01/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1180	1	1180	1	0.00
01/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1155	1	1155	1	0.00
01/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7905	8	7905	8	0.00
01/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7858	8	7858	8	0.00
01/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7811	8	7811	8	0.00
01/10/2020	R209 On 06-May-21			Bond Future	11.53	63.5998	11.5284	63.5998	2,505.00
01/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1678	2	1678	2	4,750.00
01/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3556	4	3556	4	0.00
01/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6190	6	6190	6	0.00
01/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6251	6	6251	6	0.00
01/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6282	6	6282	6	0.00
01/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6221	6	6221	6	0.00
01/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2846	3	2846	3	0.00
01/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2815	3	2815	3	0.00
01/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2799	3	2799	3	6,000.00
01/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2831	3	2831	3	0.00
01/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4980	5	4980	5	6,000.00
01/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8622	9	8622	9	0.00
01/10/2020	R209 On 05-August-21			Bond Future	11.76	64.2904	11.7555	64.2904	0.00
01/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4626	5	4626	5	0.00
01/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4601	5	4601	5	0.00
01/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4651	5	4651	5	0.00
01/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4433	4	4433	4	0.00
01/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4409	4	4409	4	0.00
01/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4386	4	4386	4	0.00
01/10/2020	R210 On 05-November-20			Bond Future	186.51	186.8099	186.5145	186.8099	2,230.00
01/10/2020	R210 On 04-February-21			Bond Future	188.43	188.7336	188.4346	188.7336	0.00
01/10/2020	R210 On 06-May-21			Bond Future	187.79	188.0934	187.7931	188.0934	0.00
01/10/2020	R210 On 05-August-21			Bond Future	189.88	190.1796	189.8759	190.1796	0.00
01/10/2020	R212 On 05-November-20			Bond Future	169.76	169.7198	169.7552	169.7198	6,889.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2020	R212 On 04-February-21			Bond Future	169.21	169.1683	169.2057	169.1683	0.00
01/10/2020	R212 On 06-May-21			Bond Future	171.07	171.0283	171.0656	171.0283	0.00
01/10/2020	R212 On 05-August-21			Bond Future	170.63	170.5925	170.6322	170.5925	0.00
01/10/2020	R213 On 05-November-20			Bond Future	9.97	82.3449	9.9744	82.3449	16,416.00
01/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	673	1	673	1	0.00
01/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	707	1	707	1	0.00
01/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	690	1	690	1	0.00
01/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2836	3	2836	3	0.00
01/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2756	3	2756	3	0.00
01/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2796	3	2796	3	0.00
01/10/2020	R213 On 04-February-21			Bond Future	10.20	83.1725	10.1988	83.1725	0.00
01/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1511	1	1511	1	0.00
01/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1495	1	1495	1	0.00
01/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1478	1	1478	1	0.00
01/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5929	6	5929	6	0.00
01/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5970	6	5970	6	0.00
01/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5888	6	5888	6	0.00
01/10/2020	R213 On 06-May-21			Bond Future	10.42	80.5378	10.4172	80.5378	0.00
01/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8652	9	8652	9	0.00
01/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8686	9	8686	9	0.00
01/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8618	9	8618	9	0.00
01/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1424	1	1424	1	0.00
01/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1412	1	1412	1	0.00
01/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1401	1	1401	1	0.00
01/10/2020	R213 On 05-August-21			Bond Future	10.65	81.4121	10.6529	81.4121	0.00
01/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4741	5	4741	5	0.00
01/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4714	5	4714	5	0.00
01/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4686	5	4686	5	0.00
01/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3730	4	3730	4	0.00
01/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3752	4	3752	4	0.00
01/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3708	4	3708	4	0.00
01/10/2020	R214 On 05-November-20			Bond Future	11.38	63.0741	11.3764	63.0741	17,572.00
01/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	111	0	111	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
01/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	115	0	115	0	0.00
01/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	108	0	108	0	0.00
01/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6725	7	6725	7	0.00
01/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6666	7	6666	7	0.00
01/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6606	6	6606	6	0.00
01/10/2020	R214 On 04-February-21			Bond Future	11.59	63.7080	11.5927	63.7080	0.00
01/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	1119	1	1119	1	0.00
01/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	1144	1	1144	1	0.00
01/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	1131	1	1131	1	0.00
01/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8383	8	8383	8	0.00
01/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8333	8	8333	8	0.00
01/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8433	8	8433	8	0.00
01/10/2020	R214 On 06-May-21			Bond Future	11.80	61.1161	11.8021	61.1161	0.00
01/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5625	6	5625	6	0.00
01/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5596	6	5596	6	0.00
01/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5566	6	5566	6	0.00
01/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3353	3	3353	3	0.00
01/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3371	3	3371	3	0.00
01/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3335	3	3335	3	0.00
01/10/2020	R214 On 05-August-21			Bond Future	12.03	61.7797	12.0254	61.7797	0.00
01/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4586	5	4586	5	0.00
01/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4611	5	4611	5	0.00
01/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4636	5	4636	5	0.00
01/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4637	5	4637	5	0.00
01/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4613	5	4613	5	0.00
01/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4661	5	4661	5	0.00
01/10/2020	R248 On 05-November-20			Bond Future	11.69	78.0286	11.6874	78.0286	112,431.00
01/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	15	0	15	0	0.00
01/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	453	1	453	1	950.00
01/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	13	0	13	0	950.00
01/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	14	0	14	0	0.00
01/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	14	0	14	0	0.00
01/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12141	12	12141	12	0.00

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01/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12224	12	12224	12	0.00
01/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12389	12	12389	12	0.00
01/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12058	12	12058	12	0.00
01/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5102	5	5102	5	0.00
01/10/2020	R248 On 04-February-21			Bond Future	11.92	78.8128	11.9208	78.8128	0.00
01/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2944	3	2944	3	2,590.00
01/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1314	1	1314	1	2,590.00
01/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	926	1	926	1	0.00
01/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	938	1	938	1	0.00
01/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	950	1	950	1	0.00
01/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10924	11	10924	11	0.00
01/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11055	11	11055	11	0.00
01/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10989	11	10989	11	0.00
01/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9244	9	9244	9	0.00
01/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5631	5	5631	5	0.00
01/10/2020	R248 On 06-May-21			Bond Future	12.15	75.2491	12.1476	75.2491	0.00
01/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5740	6	5740	6	0.00
01/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5806	6	5806	6	0.00
01/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5773	6	5773	6	0.00
01/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4581	4	4581	4	0.00
01/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4556	4	4556	4	0.00
01/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4606	4	4606	4	0.00
01/10/2020	R248 On 05-August-21			Bond Future	12.39	76.0662	12.3908	76.0662	0.00
01/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5714	6	5714	6	0.00
01/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5745	6	5745	6	0.00
01/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5683	6	5683	6	0.00
01/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	5006	5	5006	5	0.00
01/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	5058	5	5058	5	0.00
01/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	5032	5	5032	5	0.00