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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
09/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	2025 On 05-November-20			Bond Future	143.71	143.5641	143.7082	143.5641	3,863.00
09/10/2020	2025 On 04-February-21			Bond Future	143.66	143.5151	143.6602	143.5151	0.00
09/10/2020	2025 On 06-May-21			Bond Future	145.24	145.0983	145.2445	145.0983	0.00
09/10/2020	2025 On 05-August-21			Bond Future	145.35	145.2002	145.3478	145.2002	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
09/10/2020	2025 On 04-November-21			Bond Future	146.85	146.6975	146.8468	146.6975	0.00
09/10/2020	2029 On 05-November-20			Bond Future	99.63	99.5876	99.6302	99.5876	4,935.00
09/10/2020	2029 On 04-February-21			Bond Future	100.64	100.5994	100.6421	100.5994	0.00
09/10/2020	2029 On 06-May-21			Bond Future	100.61	100.5702	100.6131	100.5702	0.00
09/10/2020	2029 On 05-August-21			Bond Future	101.74	101.7011	101.7443	101.7011	0.00
09/10/2020	2029 On 04-November-21			Bond Future	101.64	101.6008	101.6445	101.6008	0.00
09/10/2020	2030 On 05-November-20			Bond Future	9.54	92.5263	9.5404	92.5263	92,185.00
09/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	2916	3	2916	3	0.00
09/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	132	0	132	0	3,000.00
09/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1468	1	1468	1	0.00
09/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	10	0	10	0	1,000.00
09/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	285	0	285	0	1,000.00
09/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	843	1	843	1	0.00
09/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	77	0	77	0	3,000.00
09/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1630	1	1630	1	0.00
09/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1436	1	1436	1	0.00
09/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1116	1	1116	1	0.00
09/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	866	1	866	1	0.00
09/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	2	0	3,000.00
09/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3226	3	3226	3	0.00
09/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	889	1	889	1	0.00
09/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1597	1	1597	1	0.00
09/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	138	0	138	0	14,160.00
09/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2371	2	2371	2	0.00
09/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	547	0	547	0	3,000.00
09/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5179	5	5179	5	0.00
09/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	11	0	11	0	14,160.00
09/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	29	0	29	0	9,414.00
09/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	274	0	274	0	9,414.00
09/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4687	4	4687	4	0.00
09/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3231	4	3231	4	0.00
09/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4107	4	4107	4	0.00
09/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	100	0	100	0	3,000.00

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09/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	6004	6	6004	6	0.00
09/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	978	1	978	1	2,500.00
09/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1690	2	1690	2	0.00
09/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1402	2	1402	2	2,500.00
09/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	137	0	137	0	2,000.00
09/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4829	5	4829	5	0.00
09/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2330	3	2330	3	0.00
09/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1759	2	1759	2	0.00
09/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7042	7	7042	7	0.00
09/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	581	1	581	1	14,160.00
09/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	339	0	339	0	1,000.00
09/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1724	2	1724	2	0.00
09/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	955	1	955	1	5,500.00
09/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1099	1	1099	1	3,000.00
09/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	412	1	412	1	2,500.00
09/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8675	9	8675	9	0.00
09/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3182	3	3182	3	0.00
09/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1074	1	1074	1	3,000.00
09/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7165	8	7165	8	0.00
09/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4161	4	4161	4	0.00
09/10/2020	2030 On 04-February-21			Bond Future	9.77	89.4394	9.7651	89.4394	0.00
09/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	333	0	333	0	1,600.00
09/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	444	0	444	0	1,000.00
09/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1443	1	1443	1	0.00
09/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1351	1	1351	1	1,000.00
09/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	437	0	437	0	800.00
09/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1424	1	1424	1	0.00
09/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1500	1	1500	1	1,600.00
09/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1406	1	1406	1	0.00
09/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	939	1	939	1	800.00
09/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4209	4	4209	4	0.00
09/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1866	2	1866	2	1,800.00
09/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6085	6	6085	6	0.00

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09/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4980	5	4980	5	0.00
09/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8590	9	8590	9	0.00
09/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4823	5	4823	5	0.00
09/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4862	5	4862	5	0.00
09/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4669	5	4669	5	0.00
09/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9475	10	9475	10	0.00
09/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4784	5	4784	5	0.00
09/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8536	9	8536	9	0.00
09/10/2020	2030 On 06-May-21			Bond Future	9.99	90.4058	9.9911	90.4058	0.00
09/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	5878	6	5878	6	0.00
09/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1624	2	1624	2	0.00
09/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9302	9	9302	9	0.00
09/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	402	0	402	0	700.00
09/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3645	3	3645	3	0.00
09/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3319	3	3319	3	0.00
09/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9339	9	9339	9	0.00
09/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1748	2	1748	2	0.00
09/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9377	9	9377	9	0.00
09/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	846	1	846	1	0.00
09/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5961	6	5961	6	700.00
09/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12008	12	12008	12	0.00
09/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3697	4	3697	4	700.00
09/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	864	1	864	1	0.00
09/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6232	6	6232	6	0.00
09/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	855	1	855	1	0.00
09/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3386	4	3386	4	0.00
09/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2022	2	2022	2	0.00
09/10/2020	2030 On 05-August-21			Bond Future	10.24	87.3961	10.2366	87.3961	0.00
09/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4060	4	4060	4	0.00
09/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9718	9	9718	9	0.00
09/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1795	2	1795	2	600.00
09/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4089	4	4089	4	0.00
09/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1066	1	1066	1	600.00

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09/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4117	4	4117	4	0.00
09/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3135	3	3135	3	0.00
09/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5940	6	5940	6	0.00
09/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7978	8	7978	8	0.00
09/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3179	3	3179	3	0.00
09/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	829	1	829	1	600.00
09/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3157	3	3157	3	0.00
09/10/2020	2030 On 04-November-21			Bond Future	10.49	88.2757	10.4946	88.2757	0.00
09/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	567	0	567	0	0.00
09/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	469	0	469	0	0.00
09/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	518	0	518	0	0.00
09/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2032 On 05-November-20			Bond Future	10.55	85.4716	10.5501	85.4716	121,089.00
09/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	127	0	127	0	0.00
09/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3029	3	3029	3	0.00
09/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3429	3	3429	3	0.00
09/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	132	0	132	0	0.00
09/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	6	0	6	0	3,000.00
09/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	68	0	68	0	3,000.00
09/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	32	0	32	0	1,000.00
09/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	122	0	122	0	0.00
09/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	2	0	2	0	1,000.00
09/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4982	5	4982	5	0.00
09/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9031	9	9031	9	0.00
09/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10178	11	10178	11	0.00
09/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	407	1	407	1	1,000.00
09/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6878	7	6878	7	0.00
09/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4866	5	4866	5	0.00
09/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5818	6	5818	6	0.00
09/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4924	5	4924	5	0.00
09/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	510	1	510	1	3,000.00

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09/10/2020	2032 On 04-February-21			Bond Future	10.79	86.3187	10.7920	86.3187	0.00
09/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	227	0	227	0	800.00
09/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	813	1	813	1	0.00
09/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	513	0	513	0	800.00
09/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	835	1	835	1	0.00
09/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3268	3	3268	3	0.00
09/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	824	1	824	1	0.00
09/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7835	8	7835	8	0.00
09/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7783	8	7783	8	0.00
09/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9642	10	9642	10	0.00
09/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3110	3	3110	3	800.00
09/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7887	8	7887	8	0.00
09/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12693	13	12693	13	0.00
09/10/2020	2032 On 06-May-21			Bond Future	11.03	83.1055	11.0336	83.1055	0.00
09/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2228	2	2228	2	736.00
09/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7534	7	7534	7	0.00
09/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9196	9	9196	9	0.00
09/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7572	7	7572	7	0.00
09/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7497	7	7497	7	0.00
09/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1924	2	1924	2	0.00
09/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1900	2	1900	2	0.00
09/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1912	2	1912	2	0.00
09/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1332	1	1332	1	736.00
09/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6212	6	6212	6	0.00
09/10/2020	2032 On 05-August-21			Bond Future	11.29	84.0209	11.2880	84.0209	0.00
09/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4208	4	4208	4	0.00
09/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4180	4	4180	4	0.00
09/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4236	4	4236	4	0.00
09/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3851	4	3851	4	0.00
09/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3827	4	3827	4	0.00
09/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3802	4	3802	4	0.00
09/10/2020	2032 On 04-November-21			Bond Future	11.56	80.7235	11.5644	80.7235	0.00
09/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	640	0	640	0	0.00

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09/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	742	0	742	0	0.00
09/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	691	0	691	0	0.00
09/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2033 On 05-November-20			Bond Future	93.78	93.3449	93.7810	93.3449	10,329.00
09/10/2020	2033 On 04-February-21			Bond Future	94.73	94.2932	94.7334	94.2932	0.00
09/10/2020	2033 On 06-May-21			Bond Future	94.56	94.1182	94.5630	94.1182	0.00
09/10/2020	2033 On 05-August-21			Bond Future	95.63	95.1767	95.6262	95.1767	0.00
09/10/2020	2033 On 04-November-21			Bond Future	95.39	94.9348	95.3891	94.9348	0.00
09/10/2020	2037 On 05-November-20			Bond Future	11.61	79.5296	11.6127	79.5296	139,285.00
09/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	13	0	13	0	0.00
09/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	11	0	11	0	0.00
09/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	12	0	12	0	0.00
09/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9389	10	9389	10	0.00
09/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	9248	10	9248	10	0.00
09/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9319	10	9319	10	0.00
09/10/2020	2037 On 04-February-21			Bond Future	11.86	76.0638	11.8633	76.0638	0.00
09/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	3882	4	3882	4	300.00
09/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	231	0	231	0	72.00
09/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10363	10	10363	10	0.00
09/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1259	1	1259	1	0.00
09/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	671	1	671	1	0.00
09/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	601	1	601	1	0.00
09/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3672	4	3672	4	0.00
09/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	609	1	609	1	0.00
09/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	798	1	798	1	240.00
09/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	618	1	618	1	0.00
09/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10577	11	10577	11	0.00
09/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3461	4	3461	4	240.00
09/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9453	10	9453	10	0.00
09/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10700	11	10700	11	0.00
09/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	689	1	689	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7458	8	7458	8	72.00
09/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10216	10	10216	10	72.00
09/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10638	11	10638	11	0.00
09/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14812	15	14812	15	0.00
09/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3271	3	3271	3	0.00
09/10/2020	2037 On 06-May-21			Bond Future	12.11	76.8860	12.1140	76.8860	0.00
09/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5332	5	5332	5	0.00
09/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5363	5	5363	5	0.00
09/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5394	5	5394	5	0.00
09/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3631	4	3631	4	0.00
09/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3609	4	3609	4	0.00
09/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3654	4	3654	4	0.00
09/10/2020	2037 On 05-August-21			Bond Future	12.38	73.4772	12.3839	73.4772	0.00
09/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4128	4	4128	4	0.00
09/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4155	4	4155	4	0.00
09/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4182	4	4182	4	0.00
09/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4800	5	4800	5	0.00
09/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4745	5	4745	5	0.00
09/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4773	5	4773	5	0.00
09/10/2020	2037 On 04-November-21			Bond Future	12.66	74.2163	12.6592	74.2163	0.00
09/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	831	1	831	1	0.00
09/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	882	1	882	1	0.00
09/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	780	0	780	0	0.00
09/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2038 On 05-November-20			Bond Future	105.27	105.2216	105.2682	105.2216	11,137.00
09/10/2020	2038 On 04-February-21			Bond Future	104.64	104.5947	104.6414	104.5947	0.00
09/10/2020	2038 On 06-May-21			Bond Future	105.80	105.7488	105.7956	105.7488	0.00
09/10/2020	2038 On 05-August-21			Bond Future	105.26	105.2171	105.2643	105.2171	0.00
09/10/2020	2038 On 04-November-21			Bond Future	106.35	106.3018	106.3496	106.3018	0.00
09/10/2020	2040 On 05-November-20			Bond Future	11.74	81.4780	11.7367	81.4780	72,995.00
09/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

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09/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	11	0	11	0	0.00
09/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	7	0	7	0	2,000.00
09/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
09/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	2	0	2	0	2,380.00
09/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	12	0	12	0	0.00
09/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1006	1	1006	1	0.00
09/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	11	0	11	0	0.00
09/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	220	0	220	0	2,380.00
09/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1554	1	1554	1	0.00
09/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16341	17	16341	17	0.00
09/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12253	13	12253	13	0.00
09/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9788	10	9788	10	0.00
09/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2516	3	2516	3	2,000.00
09/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9863	10	9863	10	0.00
09/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1785	2	1785	2	2,000.00
09/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5075	5	5075	5	0.00
09/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10469	11	10469	11	0.00
09/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9938	10	9938	10	0.00
09/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14425	15	14425	15	0.00
09/10/2020	2040 On 04-February-21			Bond Future	11.98	77.7812	11.9839	77.7812	0.00
09/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	605	1	605	1	0.00
09/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	359	0	359	0	800.00
09/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	2967	3	2967	3	0.00
09/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	128	0	128	0	500.00
09/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	470	0	470	0	500.00
09/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2499	2	2499	2	0.00
09/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	596	1	596	1	0.00
09/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	149	0	149	0	800.00
09/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	614	1	614	1	0.00
09/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18018	18	18018	18	0.00
09/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11265	12	11265	12	0.00
09/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5079	5	5079	5	500.00
09/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12345	13	12345	13	0.00

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09/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17369	18	17369	18	0.00
09/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13545	14	13545	14	0.00
09/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11134	11	11134	11	0.00
09/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4471	5	4471	5	800.00
09/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11199	11	11199	11	0.00
09/10/2020	2040 On 06-May-21			Bond Future	12.23	78.6220	12.2310	78.6220	0.00
09/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5213	5	5213	5	0.00
09/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5181	5	5181	5	0.00
09/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5244	5	5244	5	0.00
09/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4084	4	4084	4	0.00
09/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4059	4	4059	4	0.00
09/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4033	4	4033	4	0.00
09/10/2020	2040 On 05-August-21			Bond Future	12.50	74.9821	12.4970	74.9821	0.00
09/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12404	12	12404	12	0.00
09/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2236	2	2236	2	900.00
09/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4510	4	4510	4	0.00
09/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4569	4	4569	4	0.00
09/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1449	1	1449	1	900.00
09/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4539	4	4539	4	0.00
09/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4609	5	4609	5	0.00
09/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4636	5	4636	5	0.00
09/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10443	11	10443	11	0.00
09/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1019	1	1019	1	900.00
09/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4663	5	4663	5	0.00
09/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7934	8	7934	8	0.00
09/10/2020	2040 On 04-November-21			Bond Future	12.77	75.7364	12.7679	75.7364	0.00
09/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	771	0	771	0	0.00
09/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	718	0	718	0	0.00
09/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	664	0	664	0	0.00
09/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2044 On 05-November-20			Bond Future	11.79	78.1467	11.7946	78.1467	47,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	9	0	9	0	0.00
09/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
09/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	1	0	0.00
09/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	605	1	605	1	0.00
09/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	10	0	10	0	0.00
09/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	697	1	697	1	0.00
09/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	1	0	300.00
09/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	219	0	219	0	0.00
09/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
09/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
09/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	317	0	317	0	0.00
09/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
09/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
09/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	10	0	10	0	0.00
09/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	2	0	2	0	525.00
09/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18458	19	18458	19	0.00
09/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10049	10	10049	10	0.00
09/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12651	13	12651	13	0.00
09/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12489	13	12489	13	0.00
09/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4399	5	4399	5	1,815.00
09/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3035	3	3035	3	1,815.00
09/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22845	23	22845	23	0.00
09/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9973	10	9973	10	0.00
09/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18910	19	18910	19	0.00
09/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13139	13	13139	13	0.00
09/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15138	15	15138	15	0.00
09/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5059	5	5059	5	525.00
09/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3274	3	3274	3	300.00
09/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13057	13	13057	13	0.00
09/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10126	10	10126	10	0.00
09/10/2020	2044 On 04-February-21			Bond Future	12.03	74.5420	12.0345	74.5420	0.00
09/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	508	0	508	0	0.00
09/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	524	1	524	1	0.00

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09/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	308	0	308	0	0.00
09/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1010	1	1010	1	0.00
09/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	463	0	463	0	0.00
09/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	155	0	155	0	265.00
09/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	516	0	516	0	0.00
09/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12421	13	12421	13	265.00
09/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17245	17	17245	17	0.00
09/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8866	9	8866	9	265.00
09/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11932	12	11932	12	0.00
09/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12002	12	12002	12	0.00
09/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14244	14	14244	14	0.00
09/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11864	12	11864	12	0.00
09/10/2020	2044 On 06-May-21			Bond Future	12.27	75.3478	12.2741	75.3478	0.00
09/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5125	5	5125	5	0.00
09/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5094	5	5094	5	0.00
09/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5281	5	5281	5	0.00
09/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5063	5	5063	5	0.00
09/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2229	2	2229	2	3,100.00
09/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3518	3	3518	3	0.00
09/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5758	6	5758	6	3,100.00
09/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7983	8	7983	8	0.00
09/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4137	4	4137	4	0.00
09/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3984	4	3984	4	3,100.00
09/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4163	4	4163	4	0.00
09/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4111	4	4111	4	0.00
09/10/2020	2044 On 05-August-21			Bond Future	12.53	71.7970	12.5320	71.7970	0.00
09/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4776	5	4776	5	0.00
09/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4805	5	4805	5	0.00
09/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4746	5	4746	5	0.00
09/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4421	5	4421	5	0.00
09/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4395	5	4395	5	0.00
09/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4369	4	4369	4	0.00
09/10/2020	2044 On 04-November-21			Bond Future	12.79	72.5191	12.7943	72.5191	0.00

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09/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	516	0	516	0	0.00
09/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	623	0	623	0	0.00
09/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	570	0	570	0	0.00
09/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
09/10/2020	2046 On 05-November-20			Bond Future	93.55	93.5049	93.5464	93.5049	16,311.00
09/10/2020	2046 On 04-February-21			Bond Future	94.50	94.4547	94.4963	94.4547	0.00
09/10/2020	2046 On 06-May-21			Bond Future	93.75	93.7075	93.7492	93.7075	0.00
09/10/2020	2046 On 05-August-21			Bond Future	94.80	94.7614	94.8033	94.7614	0.00
09/10/2020	2046 On 04-November-21			Bond Future	93.98	93.9326	93.9752	93.9326	0.00
09/10/2020	2050 On 05-November-20			Bond Future	95.61	95.5634	95.6057	95.5634	13,963.00
09/10/2020	2050 On 04-February-21			Bond Future	94.69	94.6453	94.6877	94.6453	0.00
09/10/2020	2050 On 06-May-21			Bond Future	95.73	95.6896	95.7320	95.6896	0.00
09/10/2020	2050 On 05-August-21			Bond Future	94.88	94.8390	94.8817	94.8390	0.00
09/10/2020	2050 On 04-November-21			Bond Future	95.86	95.8166	95.8599	95.8166	0.00
09/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	AL37 On 05-November-20			Index Future	758.45	757.3550	758.4520	757.3550	0.00
09/10/2020	AL37 On 04-February-21			Index Future	765.97	764.8610	765.9670	764.8610	0.00
09/10/2020	AL37 On 06-May-21			Index Future	774.22	773.1100	774.2240	773.1100	0.00
09/10/2020	AL37 On 05-August-21			Index Future	782.65	781.5290	782.6540	781.5290	0.00
09/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
09/10/2020	AL7T On 05-November-20			Index Future	810.35	807.0220	810.3450	807.0220	0.00
09/10/2020	AL7T On 04-February-21			Index Future	818.37	815.0210	818.3740	815.0210	0.00
09/10/2020	AL7T On 06-May-21			Index Future	827.20	823.8100	827.1970	823.8100	0.00
09/10/2020	AL7T On 05-August-21			Index Future	836.20	832.7810	836.2030	832.7810	0.00
09/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
09/10/2020	ALBI On 05-November-20			Index Future	711.29	709.2650	711.2900	709.2650	226.00
09/10/2020	ALBI On 04-February-21			Index Future	718.34	716.2940	718.3380	716.2940	0.00
09/10/2020	ALBI On 06-May-21			Index Future	726.08	724.0190	726.0820	724.0190	0.00
09/10/2020	ALBI On 05-August-21			Index Future	733.99	731.9030	733.9870	731.9030	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
09/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
09/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	ES33 On 05-November-20			Bond Future	12.15	71.0097	12.1549	71.0097	350.00
09/10/2020	ES33 On 04-February-21			Bond Future	12.45	71.7135	12.4495	71.7135	0.00
09/10/2020	ES33 On 06-May-21			Bond Future	12.74	68.7127	12.7401	68.7127	0.00
09/10/2020	ES33 On 05-August-21			Bond Future	13.05	69.4696	13.0474	69.4696	0.00
09/10/2020	ES33 On 04-November-21			Bond Future	13.38	66.3958	13.3784	66.3958	0.00
09/10/2020	ES42 On 05-November-20			Bond Future	12.60	69.9544	12.5996	69.9544	4,789.00
09/10/2020	ES42 On 04-February-21			Bond Future	12.88	70.6477	12.8770	70.6477	0.00
09/10/2020	ES42 On 06-May-21			Bond Future	13.16	67.1519	13.1616	67.1519	0.00
09/10/2020	ES42 On 05-August-21			Bond Future	13.45	67.8920	13.4545	67.8920	0.00
09/10/2020	ES42 On 04-November-21			Bond Future	13.77	64.3185	13.7730	64.3185	0.00
09/10/2020	GOVI On 05-November-20			GOVI	702.69	700.6750	702.6930	700.6750	1,008.00
09/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	351570	37	351570	37	0.00
09/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	351370	37	351370	37	0.00
09/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	351470	37	351470	37	0.00
09/10/2020	GOVI On 04-February-21			GOVI	709.66	707.6190	709.6560	707.6190	0.00
09/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	412840	43	412840	43	0.00
09/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	412940	43	412940	43	0.00
09/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	413040	43	413040	43	0.00
09/10/2020	GOVI On 06-May-21			GOVI	717.31	715.2510	717.3060	715.2510	0.00
09/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	386360	37	386360	37	0.00
09/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	386160	37	386160	37	0.00
09/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	386260	37	386260	37	0.00
09/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-August-21			GOVI	725.12	723.0390	725.1160	723.0390	0.00
09/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	59660	4	59660	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	59760	4	59760	4	0.00
09/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	59860	4	59860	4	0.00
09/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
09/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
09/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
09/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2020	IGOV On 05-November-20			Index Future	256.08	255.8670	256.0840	255.8670	1,201.00
09/10/2020	IGOV On 04-February-21			Index Future	258.69	258.4660	258.6850	258.4660	0.00
09/10/2020	IGOV On 06-May-21			Index Future	261.54	261.3160	261.5360	261.3160	0.00
09/10/2020	IGOV On 05-August-21			Index Future	264.45	264.2240	264.4460	264.2240	0.00
09/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
09/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
09/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
09/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2500	90.2400	90.2500	0.00
09/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.11	89.1300	89.1100	89.1300	0.00
09/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.31	90.3300	90.3100	90.3300	51.00
09/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.64	89.6800	89.6400	89.6800	0.00
09/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.67	89.7200	89.6700	89.7200	0.00
09/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.74	92.8100	92.7400	92.8100	0.00
09/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.20	93.2900	93.2000	93.2900	0.00
09/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.57	85.6700	85.5700	85.6700	0.00
09/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.12	91.2400	91.1200	91.2400	0.00
09/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.37	79.6200	79.3700	79.6200	0.00
09/10/2020	IS10 On 16-March-26			Interest Rate Swap	76.00	76.2700	76.0000	76.2700	0.00
09/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.52	74.8200	74.5200	74.8200	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
09/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.68	76.9900	76.6800	76.9900	0.00
09/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.83	81.1400	80.8300	81.1400	0.00
09/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.44	79.7500	79.4400	79.7500	0.00
09/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.67	81.9600	81.6700	81.9600	0.00
09/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.64	87.9200	87.6400	87.9200	0.00
09/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.21	88.4900	88.2100	88.4900	0.00
09/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.40	81.6900	81.4000	81.6900	0.00
09/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.44	89.7300	89.4400	89.7300	0.00
09/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	0.00
09/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6400	3.3500	96.6400	0.00
09/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7050	3.2750	96.7050	30,010.00
09/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7200	3.2700	96.7200	0.00
09/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.26	96.7300	3.2600	96.7300	0.00
09/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.26	96.7350	3.2550	96.7350	0.00
09/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.32	96.6600	3.3200	96.6600	0.00
09/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.4950	3.4800	96.4950	30,000.00
09/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.63	96.3400	3.6300	96.3400	0.00
09/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.78	96.1750	3.7750	96.1750	0.00
09/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.07	95.9050	4.0650	95.9050	0.00
09/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.41	95.5500	4.4050	95.5500	0.00
09/10/2020	R023 On 05-November-20			Bond Future	4.56	108.4419	4.5561	108.4419	33,495.00
09/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6314	6	6314	6	0.00
09/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6335	6	6335	6	0.00
09/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6293	6	6293	6	0.00
09/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R023 On 04-February-21			Bond Future	4.64	109.5166	4.6358	109.5166	0.00
09/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3324	3	3324	3	0.00
09/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3362	3	3362	3	0.00
09/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3343	3	3343	3	0.00

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09/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	4	0	4	0	0.00
09/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	4	0	4	0	0.00
09/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	4	0	4	0	0.00
09/10/2020	R023 On 06-May-21			Bond Future	4.67	106.7912	4.6744	106.7912	0.00
09/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	4955	5	4955	5	0.00
09/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	4988	5	4988	5	0.00
09/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	4972	5	4972	5	0.00
09/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R023 On 05-August-21			Bond Future	4.72	107.9669	4.7171	107.9669	0.00
09/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1206	1	1206	1	0.00
09/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1195	1	1195	1	0.00
09/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1184	1	1184	1	0.00
09/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	310	0	310	0	0.00
09/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	314	0	314	0	0.00
09/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	306	0	306	0	0.00
09/10/2020	R023 On 04-November-21			Bond Future	4.84	105.1489	4.8429	105.1489	0.00
09/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	73	0	73	0	0.00
09/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	86	0	86	0	0.00
09/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	99	0	99	0	0.00
09/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 05-November-20			Bond Future	11.33	84.2020	11.3344	84.2020	102,027.00
09/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	71	0	71	0	0.00
09/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	74	0	74	0	0.00
09/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	68	0	68	0	0.00
09/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6604	7	6604	7	0.00
09/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6539	7	6539	7	0.00
09/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6474	7	6474	7	0.00
09/10/2020	R035 On 04-February-21			Bond Future	11.59	85.0366	11.5919	85.0366	0.00
09/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	667	1	667	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
09/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	595	1	595	1	0.00
09/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	587	1	587	1	0.00
09/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2284	2	2284	2	0.00
09/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	578	1	578	1	0.00
09/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10471	11	10471	11	0.00
09/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10532	11	10532	11	0.00
09/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9927	10	9927	10	650.00
09/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5011	5	5011	5	650.00
09/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10410	11	10410	11	0.00
09/10/2020	R035 On 06-May-21			Bond Future	11.84	81.4799	11.8404	81.4799	0.00
09/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6000	6	6000	6	0.00
09/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6069	6	6069	6	0.00
09/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3572	3	3572	3	0.00
09/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7509	7	7509	7	0.00
09/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1119	1	1119	1	793.00
09/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	4927	5	4927	5	0.00
09/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1917	2	1917	2	1,650.00
09/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	2979	3	2979	3	0.00
09/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6034	6	6034	6	0.00
09/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3912	4	3912	4	793.00
09/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6033	6	6033	6	793.00
09/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8131	8	8131	8	0.00
09/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3149	3	3149	3	0.00
09/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5254	5	5254	5	1,650.00
09/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2456	3	2456	3	1,650.00
09/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11078	11	11078	11	0.00
09/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3169	3	3169	3	0.00
09/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3130	3	3130	3	0.00
09/10/2020	R035 On 05-August-21			Bond Future	12.11	82.3774	12.1058	82.3774	0.00
09/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55528	56	55528	56	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
09/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55411	56	55411	56	0.00
09/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55644	56	55644	56	0.00
09/10/2020	R035 On 04-November-21			Bond Future	12.39	78.7341	12.3910	78.7341	0.00
09/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	684	0	684	0	0.00
09/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	736	0	736	0	0.00
09/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	631	0	631	0	0.00
09/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R186 On 05-November-20			Bond Future	7.26	119.6271	7.2645	119.6271	85,997.00
09/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7155	7	7155	7	0.00
09/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	362	0	362	0	1,200.00
09/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7106	7	7106	7	0.00
09/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1676	2	1676	2	80.00
09/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3137	3	3137	3	0.00
09/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5575	5	5575	5	0.00
09/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10057	10	10057	10	0.00
09/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	25	0	25	0	80.00
09/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7057	7	7057	7	0.00
09/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3901	4	3901	4	1,200.00
09/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	116	0	116	0	0.00
09/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4197	4	4197	4	0.00
09/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	428	0	428	0	0.00
09/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	10	0	10	0	0.00
09/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	58	0	58	0	0.00
09/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	1	0	1	0	0.00
09/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1784	2	1784	2	0.00
09/10/2020	R186 On 04-February-21			Bond Future	7.45	115.5344	7.4482	115.5344	0.00
09/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4311	4	4311	4	0.00
09/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3756	4	3756	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4387	4	4387	4	0.00
09/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4349	4	4349	4	0.00
09/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	784	1	784	1	0.00
09/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	989	1	989	1	15,177.00
09/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	795	1	795	1	0.00
09/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	806	1	806	1	0.00
09/10/2020	R186 On 06-May-21			Bond Future	7.63	116.7818	7.6298	116.7818	0.00
09/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14101	14	14101	14	0.00
09/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14060	14	14060	14	0.00
09/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14020	14	14020	14	0.00
09/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	30	0	30	0	0.00
09/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	30	0	30	0	0.00
09/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	29	0	29	0	0.00
09/10/2020	R186 On 05-August-21			Bond Future	7.83	112.7862	7.8272	112.7862	0.00
09/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4788	5	4788	5	0.00
09/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4820	5	4820	5	0.00
09/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4853	5	4853	5	0.00
09/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1222	1	1222	1	0.00
09/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1245	1	1245	1	0.00
09/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1234	1	1234	1	0.00
09/10/2020	R186 On 04-November-21			Bond Future	8.06	113.9219	8.0576	113.9219	0.00
09/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	229	0	229	0	0.00
09/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	186	0	186	0	0.00
09/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	142	0	142	0	0.00
09/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R197 On 05-November-20			Bond Future	314.67	314.5543	314.6718	314.5543	2,902.00
09/10/2020	R197 On 04-February-21			Bond Future	310.02	309.9027	310.0204	309.9027	0.00
09/10/2020	R197 On 06-May-21			Bond Future	313.44	313.3218	313.4395	313.3218	0.00
09/10/2020	R197 On 05-August-21			Bond Future	308.96	308.8455	308.9641	308.8455	0.00
09/10/2020	R197 On 04-November-21			Bond Future	312.15	312.0290	312.1491	312.0290	0.00
09/10/2020	R202 On 05-November-20			Bond Future	210.92	210.6170	210.9227	210.6170	7,907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2020	R202 On 04-February-21			Bond Future	208.90	208.5887	208.8967	208.5887	0.00
09/10/2020	R202 On 06-May-21			Bond Future	211.20	210.8897	211.2005	210.8897	0.00
09/10/2020	R202 On 05-August-21			Bond Future	209.33	209.0122	209.3260	209.0122	0.00
09/10/2020	R202 On 04-November-21			Bond Future	211.48	211.1669	211.4844	211.1669	0.00
09/10/2020	R208 On 05-November-20			Bond Future	3.49	101.9988	3.4888	101.9988	7,525.00
09/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	503	1	503	1	0.00
09/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	500	0	500	0	0.00
09/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	496	0	496	0	0.00
09/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R209 On 05-November-20			Bond Future	11.13	64.8524	11.1338	64.8524	27,544.00
09/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	44	0	44	0	0.00
09/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	47	0	47	0	0.00
09/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	46	0	46	0	0.00
09/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6425	7	6425	7	0.00
09/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6366	7	6366	7	0.00
09/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6484	7	6484	7	0.00
09/10/2020	R209 On 04-February-21			Bond Future	11.35	65.4952	11.3528	65.4952	0.00
09/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	868	1	868	1	0.00
09/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	878	1	878	1	0.00
09/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	857	1	857	1	0.00
09/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7817	8	7817	8	0.00
09/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7768	8	7768	8	0.00
09/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7719	8	7719	8	0.00
09/10/2020	R209 On 06-May-21			Bond Future	11.57	63.0620	11.5701	63.0620	2,850.00
09/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1348	1	1348	1	5,325.00
09/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3084	3	3084	3	0.00
09/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5665	6	5665	6	0.00
09/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5726	6	5726	6	0.00
09/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5756	6	5756	6	0.00
09/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5695	6	5695	6	0.00
09/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2531	3	2531	3	0.00

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09/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2499	3	2499	3	0.00
09/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2483	3	2483	3	7,150.00
09/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2515	3	2515	3	0.00
09/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4717	5	4717	5	7,150.00
09/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8502	9	8502	9	0.00
09/10/2020	R209 On 05-August-21			Bond Future	11.80	63.7567	11.7969	63.7567	0.00
09/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	3988	4	3988	4	0.00
09/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	3963	4	3963	4	0.00
09/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4013	4	4013	4	0.00
09/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3997	4	3997	4	0.00
09/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3973	4	3973	4	0.00
09/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3950	4	3950	4	0.00
09/10/2020	R209 On 04-November-21			Bond Future	12.04	61.2596	12.0399	61.2596	0.00
09/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	703	0	703	0	0.00
09/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	610	0	610	0	0.00
09/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	657	0	657	0	0.00
09/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R210 On 05-November-20			Bond Future	186.39	186.3124	186.3911	186.3124	2,230.00
09/10/2020	R210 On 04-February-21			Bond Future	188.28	188.2051	188.2842	188.2051	0.00
09/10/2020	R210 On 06-May-21			Bond Future	187.65	187.5688	187.6478	187.5688	0.00
09/10/2020	R210 On 05-August-21			Bond Future	189.76	189.6782	189.7578	189.6782	0.00
09/10/2020	R210 On 04-November-21			Bond Future	188.98	188.8967	188.9774	188.8967	0.00
09/10/2020	R212 On 05-November-20			Bond Future	170.21	170.1503	170.2078	170.1503	6,889.00
09/10/2020	R212 On 04-February-21			Bond Future	169.64	169.5819	169.6394	169.5819	0.00
09/10/2020	R212 On 06-May-21			Bond Future	171.51	171.4529	171.5104	171.4529	0.00
09/10/2020	R212 On 05-August-21			Bond Future	171.11	171.0503	171.1081	171.0503	0.00
09/10/2020	R212 On 04-November-21			Bond Future	172.87	172.8138	172.8725	172.8138	0.00
09/10/2020	R213 On 05-November-20			Bond Future	10.04	81.7809	10.0365	81.7809	16,600.00
09/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	375	0	375	0	0.00
09/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	387	0	387	0	0.00
09/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	400	0	400	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
09/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2791	3	2791	3	0.00
09/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2881	3	2881	3	0.00
09/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2836	3	2836	3	0.00
09/10/2020	R213 On 04-February-21			Bond Future	10.27	82.5915	10.2657	82.5915	0.00
09/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1122	1	1122	1	0.00
09/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1107	1	1107	1	0.00
09/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1093	1	1093	1	0.00
09/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5899	6	5899	6	0.00
09/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5942	6	5942	6	0.00
09/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5856	6	5856	6	0.00
09/10/2020	R213 On 06-May-21			Bond Future	10.49	79.9537	10.4864	79.9537	0.00
09/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8145	8	8145	8	0.00
09/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8180	8	8180	8	0.00
09/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8111	8	8111	8	0.00
09/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1276	1	1276	1	0.00
09/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1264	1	1264	1	0.00
09/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1253	1	1253	1	0.00
09/10/2020	R213 On 05-August-21			Bond Future	10.72	80.8341	10.7226	80.8341	0.00
09/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4079	4	4079	4	0.00
09/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4052	4	4052	4	0.00
09/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4025	4	4025	4	0.00
09/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3418	4	3418	4	0.00
09/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3440	4	3440	4	0.00
09/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3395	4	3395	4	0.00
09/10/2020	R213 On 04-November-21			Bond Future	10.98	78.1205	10.9814	78.1205	0.00
09/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	572	0	572	0	0.00
09/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	620	0	620	0	0.00
09/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	524	0	524	0	0.00
09/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R214 On 05-November-20			Bond Future	11.44	62.3340	11.4441	62.3340	17,572.00
09/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	37	0	37	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
09/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	39	0	39	0	0.00
09/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	36	0	36	0	0.00
09/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7015	7	7015	7	0.00
09/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6953	7	6953	7	0.00
09/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6892	7	6892	7	0.00
09/10/2020	R214 On 04-February-21			Bond Future	11.67	62.9518	11.6650	62.9518	0.00
09/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	791	1	791	1	0.00
09/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	812	1	812	1	0.00
09/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	802	1	802	1	0.00
09/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8427	9	8427	9	0.00
09/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8375	9	8375	9	0.00
09/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8480	9	8480	9	0.00
09/10/2020	R214 On 06-May-21			Bond Future	11.88	60.3542	11.8768	60.3542	0.00
09/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4992	5	4992	5	0.00
09/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4964	5	4964	5	0.00
09/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4935	5	4935	5	0.00
09/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3096	3	3096	3	0.00
09/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3115	3	3115	3	0.00
09/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3078	3	3078	3	0.00
09/10/2020	R214 On 05-August-21			Bond Future	12.10	61.0190	12.1013	61.0190	0.00
09/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3850	4	3850	4	0.00
09/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3874	4	3874	4	0.00
09/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3899	4	3899	4	0.00
09/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4271	4	4271	4	0.00
09/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4247	4	4247	4	0.00
09/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4296	4	4296	4	0.00
09/10/2020	R214 On 04-November-21			Bond Future	12.34	58.3576	12.3407	58.3576	0.00
09/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	649	0	649	0	0.00
09/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	602	0	602	0	0.00
09/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	556	0	556	0	0.00
09/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	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
09/10/2020	R248 On 05-November-20			Bond Future	11.75	77.0193	11.7488	77.0193	112,444.00
09/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	2	0	2	0	0.00
09/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	206	0	206	0	950.00
09/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	950.00
09/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	2	0	2	0	0.00
09/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	2	0	2	0	0.00
09/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12520	13	12520	13	0.00
09/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12604	13	12604	13	0.00
09/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12771	13	12771	13	0.00
09/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12437	13	12437	13	0.00
09/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5247	6	5247	6	0.00
09/10/2020	R248 On 04-February-21			Bond Future	11.99	77.7827	11.9869	77.7827	0.00
09/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2378	2	2378	2	2,590.00
09/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	616	1	616	1	0.00
09/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	931	1	931	1	2,590.00
09/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	625	1	625	1	0.00
09/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	635	1	635	1	0.00
09/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11016	11	11016	11	0.00
09/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11152	11	11152	11	0.00
09/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11084	11	11084	11	0.00
09/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9269	10	9269	10	0.00
09/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5473	6	5473	6	0.00
09/10/2020	R248 On 06-May-21			Bond Future	12.22	74.2109	12.2162	74.2109	0.00
09/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5048	5	5048	5	0.00
09/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5111	5	5111	5	0.00
09/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5079	5	5079	5	0.00
09/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4295	4	4295	4	0.00
09/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4269	4	4269	4	0.00
09/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4322	4	4322	4	0.00
09/10/2020	R248 On 05-August-21			Bond Future	12.46	75.0284	12.4607	75.0284	0.00
09/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4789	5	4789	5	0.00
09/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4819	5	4819	5	0.00
09/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4759	5	4759	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
09/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4481	5	4481	5	0.00
09/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4535	5	4535	5	0.00
09/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4508	5	4508	5	0.00
09/10/2020	R248 On 04-November-21			Bond Future	12.72	71.3739	12.7216	71.3739	0.00
09/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	591	0	591	0	0.00
09/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	700	0	700	0	0.00
09/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	646	0	646	0	0.00
09/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
09/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00