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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	2025 On 05-November-20			Bond Future	144.83	144.7072	144.8276	144.7072	0.00
05/11/2020	2025 On 04-February-21			Bond Future	144.88	144.6427	144.8803	144.6427	3,379.00
05/11/2020	2025 On 06-May-21			Bond Future	146.45	146.2095	146.4491	146.2095	0.00
05/11/2020	2025 On 05-August-21			Bond Future	146.54	146.2951	146.5372	146.2951	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
05/11/2020	2025 On 04-November-21			Bond Future	148.04	147.7914	148.0360	147.7914	0.00
05/11/2020	2029 On 05-November-20			Bond Future	100.04	100.0334	100.0403	100.0334	0.00
05/11/2020	2029 On 04-February-21			Bond Future	101.07	101.0299	101.0746	101.0299	4,910.00
05/11/2020	2029 On 06-May-21			Bond Future	101.03	100.9866	101.0314	100.9866	0.00
05/11/2020	2029 On 05-August-21			Bond Future	102.15	102.1012	102.1464	102.1012	0.00
05/11/2020	2029 On 04-November-21			Bond Future	102.04	101.9975	102.0433	101.9975	0.00
05/11/2020	2030 On 05-November-20			Bond Future	9.06	94.5661	9.0600	94.5661	0.00
05/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	5283	4	5283	4	0.00
05/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	3173	2	3173	2	0.00
05/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	1863	1	1863	1	0.00
05/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	3454	2	3454	2	0.00
05/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	3117	2	3117	2	0.00
05/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	2493	1	2493	1	0.00
05/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	1921	1	1921	1	0.00
05/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	5665	5	5665	5	0.00
05/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	1978	1	1978	1	0.00
05/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	3398	2	3398	2	0.00
05/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	4569	3	4569	3	0.00
05/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	996	0	996	0	0.00
05/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	7858	7	7858	7	0.00
05/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	7330	6	7330	6	0.00
05/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	177	1	177	1	0.00
05/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	1190	2	1190	2	0.00
05/11/2020	2030 On 05-November-20	10.47	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
05/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	3196	4	3196	4	0.00
05/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	1974	3	1974	3	0.00
05/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	4251	5	4251	5	0.00
05/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	5894	7	5894	7	0.00
05/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	118	1	118	1	0.00
05/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	4376	5	4376	5	0.00
05/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	1250	2	1250	2	0.00
05/11/2020	2030 On 04-February-21			Bond Future	9.17	91.4808	9.1675	91.4808	107,654.00
05/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	619	0	619	0	1,600.00
05/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	822	1	822	1	1,000.00
05/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2544	2	2544	2	0.00
05/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2399	2	2399	2	1,000.00
05/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	809	0	809	0	800.00
05/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2515	2	2515	2	0.00
05/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2634	2	2634	2	1,600.00
05/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2486	2	2486	2	0.00
05/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	2942	0	2942	0	0.00
05/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3102	0	3102	0	0.00
05/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1722	1	1722	1	800.00
05/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6412	5	6412	5	0.00

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05/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	713	1	713	1	1,800.00
05/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	2060	0	2060	0	2,000.00
05/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	3512	5	3512	5	0.00
05/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	2184	0	2184	0	2,000.00
05/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	2673	4	2673	4	0.00
05/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	5606	7	5606	7	0.00
05/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	2558	3	2558	3	0.00
05/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	2586	4	2586	4	0.00
05/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	2447	3	2447	3	0.00
05/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	6405	8	6405	8	0.00
05/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	2530	3	2530	3	0.00
05/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	5558	7	5558	7	0.00
05/11/2020	2030 On 06-May-21			Bond Future	9.37	92.4505	9.3701	92.4505	0.00
05/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1830	1	1830	1	300.00
05/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8236	7	8236	7	0.00
05/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3021	2	3021	2	300.00
05/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2702	2	2702	2	0.00
05/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12136	11	12136	11	0.00
05/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5048	4	5048	4	0.00
05/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9071	8	9071	8	0.00
05/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	717	0	717	0	700.00
05/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5475	4	5475	4	0.00
05/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12178	11	12178	11	0.00
05/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2886	2	2886	2	0.00
05/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12220	11	12220	11	0.00
05/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	316	0	316	0	0.00
05/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3726	5	3726	5	700.00
05/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8950	10	8950	10	0.00
05/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2053	3	2053	3	700.00
05/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3937	5	3937	5	0.00
05/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	325	0	325	0	0.00
05/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	3580	5	3580	5	0.00
05/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	321	0	321	0	0.00

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05/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	800	1	800	1	300.00
05/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1844	2	1844	2	0.00
05/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1007	1	1007	1	0.00
05/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	5248	6	5248	6	0.00
05/11/2020	2030 On 05-August-21			Bond Future	9.59	89.4438	9.5897	89.4438	0.00
05/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6193	5	6193	5	0.00
05/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	12679	11	12679	11	0.00
05/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3194	2	3194	2	600.00
05/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6229	5	6229	5	0.00
05/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2028	1	2028	1	600.00
05/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6265	5	6265	5	0.00
05/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1893	2	1893	2	0.00
05/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3949	5	3949	5	0.00
05/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5550	7	5550	7	0.00
05/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	1922	3	1922	3	0.00
05/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	400	1	400	1	600.00
05/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	1908	2	1908	2	0.00
05/11/2020	2030 On 04-November-21			Bond Future	9.82	90.3367	9.8195	90.3367	0.00
05/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	3984	2	3984	2	0.00
05/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	3886	2	3886	2	0.00
05/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	3935	2	3935	2	0.00
05/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20			Bond Future	10.20	87.0363	10.2000	87.0363	0.00
05/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	5103	4	5103	4	0.00
05/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	4600	4	4600	4	0.00
05/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00

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05/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	2779	4	2779	4	0.00
05/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	6944	8	6944	8	0.00
05/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	8095	9	8095	9	0.00
05/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	4765	6	4765	6	0.00
05/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	2653	4	2653	4	0.00
05/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	3669	5	3669	5	0.00
05/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	2716	4	2716	4	0.00
05/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-February-21			Bond Future	10.27	87.8816	10.2736	87.8816	119,944.00
05/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	335	0	335	0	800.00
05/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1263	1	1263	1	0.00
05/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	784	0	784	0	800.00
05/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1301	1	1301	1	0.00
05/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	4791	4	4791	4	0.00
05/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1282	1	1282	1	0.00
05/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	5287	7	5287	7	0.00
05/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	5242	7	5242	7	0.00
05/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	6906	8	6906	8	0.00
05/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1626	2	1626	2	800.00
05/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	5331	7	5331	7	0.00
05/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	9795	11	9795	11	0.00
05/11/2020	2032 On 06-May-21			Bond Future	10.50	84.6679	10.4959	84.6679	0.00
05/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3315	3	3315	3	736.00
05/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	9686	8	9686	8	0.00
05/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	11533	10	11533	10	0.00
05/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	9726	8	9726	8	0.00
05/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	9647	8	9647	8	0.00
05/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1053	1	1053	1	0.00
05/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1032	1	1032	1	0.00
05/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1043	1	1043	1	0.00
05/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	649	1	649	1	736.00

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05/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	4278	5	4278	5	0.00
05/11/2020	2032 On 05-August-21			Bond Future	10.73	85.5826	10.7299	85.5826	0.00
05/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6080	5	6080	5	0.00
05/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6045	5	6045	5	0.00
05/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6115	5	6115	5	0.00
05/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2680	3	2680	3	0.00
05/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2663	3	2663	3	0.00
05/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2645	3	2645	3	0.00
05/11/2020	2032 On 04-November-21			Bond Future	10.98	82.2938	10.9828	82.2938	0.00
05/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	3700	2	3700	2	0.00
05/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	3801	2	3801	2	0.00
05/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	3751	2	3751	2	0.00
05/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2033 On 05-November-20			Bond Future	94.20	94.1916	94.1995	94.1916	0.00
05/11/2020	2033 On 04-February-21			Bond Future	95.24	95.1300	95.2372	95.1300	7,616.00
05/11/2020	2033 On 06-May-21			Bond Future	95.05	94.9467	95.0546	94.9467	0.00
05/11/2020	2033 On 05-August-21			Bond Future	96.10	95.9946	96.1036	95.9946	0.00
05/11/2020	2033 On 04-November-21			Bond Future	95.86	95.7544	95.8646	95.7544	0.00
05/11/2020	2037 On 05-November-20			Bond Future	11.25	80.8999	11.2500	80.8999	0.00
05/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	7170	8	7170	8	0.00
05/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	7029	8	7029	8	0.00
05/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	7100	8	7100	8	0.00
05/11/2020	2037 On 04-February-21			Bond Future	11.40	77.4316	11.3989	77.4316	129,554.00
05/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	5201	4	5201	4	300.00
05/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	284	0	284	0	72.00
05/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	12659	11	12659	11	0.00
05/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1733	1	1733	1	0.00
05/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	892	1	892	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
05/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	794	1	794	1	0.00
05/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	4936	4	4936	4	0.00
05/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	806	1	806	1	0.00
05/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1070	1	1070	1	240.00
05/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	818	1	818	1	0.00
05/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	8029	9	8029	9	0.00
05/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1976	3	1976	3	240.00
05/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	6977	8	6977	8	0.00
05/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	8144	10	8144	10	0.00
05/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	237	0	237	0	300.00
05/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	5183	6	5183	6	72.00
05/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	7688	9	7688	9	72.00
05/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	8086	9	8086	9	0.00
05/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	12117	14	12117	14	0.00
05/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	1841	2	1841	2	0.00
05/11/2020	2037 On 06-May-21			Bond Future	11.63	78.2527	11.6325	78.2527	0.00
05/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	6859	6	6859	6	0.00
05/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	6896	6	6896	6	0.00
05/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	6934	6	6934	6	0.00
05/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	2403	3	2403	3	0.00
05/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	2386	3	2386	3	0.00
05/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	2419	3	2419	3	0.00
05/11/2020	2037 On 05-August-21			Bond Future	11.88	74.8425	11.8836	74.8425	0.00
05/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	5659	5	5659	5	0.00
05/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	5692	5	5692	5	0.00
05/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	5724	5	5724	5	0.00
05/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	3556	4	3556	4	0.00
05/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	3512	4	3512	4	0.00
05/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	3534	4	3534	4	0.00
05/11/2020	2037 On 04-November-21			Bond Future	12.14	75.5892	12.1382	75.5892	0.00
05/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	3628	2	3628	2	0.00
05/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	3679	2	3679	2	0.00
05/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	3577	2	3577	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2038 On 05-November-20			Bond Future	105.20	105.1952	105.2041	105.1952	0.00
05/11/2020	2038 On 04-February-21			Bond Future	104.98	104.5488	104.9796	104.5488	9,468.00
05/11/2020	2038 On 06-May-21			Bond Future	106.12	105.6816	106.1165	105.6816	0.00
05/11/2020	2038 On 05-August-21			Bond Future	105.57	105.1289	105.5685	105.1289	0.00
05/11/2020	2038 On 04-November-21			Bond Future	106.65	106.2039	106.6481	106.2039	0.00
05/11/2020	2040 On 05-November-20			Bond Future	11.43	82.6938	11.4300	82.6938	0.00
05/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	455	0	455	0	0.00
05/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	1734	1	1734	1	0.00
05/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	14376	15	14376	15	0.00
05/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	10286	11	10286	11	0.00
05/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	7811	9	7811	9	0.00
05/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	0	1	0	1	0.00
05/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	7887	9	7887	9	0.00
05/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	2891	4	2891	4	0.00
05/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	8496	10	8496	10	0.00
05/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	7963	9	7963	9	0.00
05/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	12460	13	12460	13	0.00
05/11/2020	2040 On 04-February-21			Bond Future	11.55	78.9927	11.5514	78.9927	81,622.00
05/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	441	0	441	0	800.00
05/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4031	3	4031	3	0.00
05/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	772	1	772	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
05/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	142	0	142	0	500.00
05/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	589	0	589	0	500.00
05/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	3448	3	3448	3	0.00
05/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	761	0	761	0	0.00
05/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	168	0	168	0	800.00
05/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	784	1	784	1	0.00
05/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	15334	17	15334	17	0.00
05/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	8731	10	8731	10	0.00
05/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	3329	4	3329	4	500.00
05/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	9765	11	9765	11	0.00
05/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	14689	16	14689	16	0.00
05/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	10928	13	10928	13	0.00
05/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	8605	10	8605	10	0.00
05/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	8668	10	8668	10	0.00
05/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	2836	4	2836	4	800.00
05/11/2020	2040 On 06-May-21			Bond Future	11.78	79.8304	11.7822	79.8304	0.00
05/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	10431	9	10431	9	0.00
05/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	6702	6	6702	6	0.00
05/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	6664	6	6664	6	0.00
05/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1926	1	1926	1	300.00
05/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	3809	3	3809	3	300.00
05/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	6741	6	6741	6	0.00
05/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2856	4	2856	4	0.00
05/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	2837	4	2837	4	0.00
05/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1433	2	1433	2	300.00
05/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	8222	10	8222	10	0.00
05/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	5082	6	5082	6	0.00
05/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	2818	3	2818	3	0.00
05/11/2020	2040 On 05-August-21			Bond Future	12.03	76.1869	12.0303	76.1869	0.00
05/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	14785	13	14785	13	0.00
05/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	3328	3	3328	3	900.00
05/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	6169	5	6169	5	0.00
05/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	6237	5	6237	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
05/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2180	2	2180	2	900.00
05/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	6203	5	6203	5	0.00
05/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	3553	4	3553	4	0.00
05/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	3575	4	3575	4	0.00
05/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	8450	10	8450	10	0.00
05/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	676	1	676	1	900.00
05/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	3598	4	3598	4	0.00
05/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	6303	7	6303	7	0.00
05/11/2020	2040 On 04-November-21			Bond Future	12.28	76.9470	12.2813	76.9470	0.00
05/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	3516	2	3516	2	0.00
05/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	3463	2	3463	2	0.00
05/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	3409	2	3409	2	0.00
05/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20			Bond Future	11.55	78.8994	11.5450	78.8994	0.00
05/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	16870	18	16870	18	0.00
05/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	11061	12	11061	12	0.00

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05/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	8451	10	8451	10	0.00
05/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	10899	12	10899	12	0.00
05/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	2495	4	2495	4	0.00
05/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	751	2	751	2	0.00
05/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	21258	22	21258	22	0.00
05/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	8374	9	8374	9	0.00
05/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	13550	15	13550	15	0.00
05/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	17322	18	17322	18	0.00
05/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	11550	13	11550	13	0.00
05/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	3253	4	3253	4	0.00
05/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	1081	2	1081	2	0.00
05/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	11468	13	11468	13	0.00
05/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	8529	10	8529	10	0.00
05/11/2020	2044 On 04-February-21			Bond Future	11.67	75.2865	11.6716	75.2865	37,789.00
05/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	595	0	595	0	0.00
05/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	614	0	614	0	0.00
05/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	346	0	346	0	0.00
05/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1236	1	1236	1	0.00
05/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	538	0	538	0	0.00
05/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	163	0	163	0	265.00
05/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	604	0	604	0	0.00
05/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	10250	12	10250	12	265.00
05/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	15006	17	15006	17	0.00
05/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	6846	8	6846	8	265.00
05/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	9775	11	9775	11	0.00
05/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	9842	11	9842	11	0.00
05/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	12036	14	12036	14	0.00
05/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	9708	11	9708	11	0.00
05/11/2020	2044 On 06-May-21			Bond Future	11.90	76.0850	11.8976	76.0850	0.00
05/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	6268	5	6268	5	0.00
05/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	6232	5	6232	5	0.00
05/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	6448	5	6448	5	0.00
05/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	6197	5	6197	5	0.00

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05/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	2814	2	2814	2	3,100.00
05/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	4410	4	4410	4	0.00
05/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	4396	5	4396	5	3,100.00
05/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	6314	7	6314	7	0.00
05/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	3021	4	3021	4	0.00
05/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2896	4	2896	4	3,100.00
05/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	3043	4	3043	4	0.00
05/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	3000	4	3000	4	0.00
05/11/2020	2044 On 05-August-21			Bond Future	12.14	72.5262	12.1404	72.5262	0.00
05/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	6172	5	6172	5	0.00
05/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	6205	5	6205	5	0.00
05/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	6138	5	6138	5	0.00
05/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3550	4	3550	4	0.00
05/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	3528	4	3528	4	0.00
05/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	3506	4	3506	4	0.00
05/11/2020	2044 On 04-November-21			Bond Future	12.39	73.2497	12.3858	73.2497	0.00
05/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	2796	1	2796	1	0.00
05/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	2903	1	2903	1	0.00
05/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	2849	1	2849	1	0.00
05/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
05/11/2020	2046 On 05-November-20			Bond Future	92.34	92.3308	92.3387	92.3308	0.00
05/11/2020	2046 On 04-February-21			Bond Future	93.26	93.2506	93.2582	93.2506	14,771.00
05/11/2020	2046 On 06-May-21			Bond Future	92.48	92.4733	92.4807	92.4733	0.00
05/11/2020	2046 On 05-August-21			Bond Future	93.50	93.4941	93.5015	93.4941	0.00
05/11/2020	2046 On 04-November-21			Bond Future	92.65	92.6462	92.6536	92.6462	0.00
05/11/2020	2050 On 05-November-20			Bond Future	94.38	94.3719	94.3800	94.3719	0.00
05/11/2020	2050 On 04-February-21			Bond Future	93.43	93.4249	93.4327	93.4249	12,357.00
05/11/2020	2050 On 06-May-21			Bond Future	94.44	94.4370	94.4445	94.4370	0.00
05/11/2020	2050 On 05-August-21			Bond Future	93.56	93.5545	93.5620	93.5545	0.00
05/11/2020	2050 On 04-November-21			Bond Future	94.52	94.5112	94.5187	94.5112	0.00
05/11/2020	8607 On 21-December-26			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
05/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	AL37 On 05-November-20			Index Future	772.81	767.0790	772.8080	767.0790	0.00
05/11/2020	AL37 On 04-February-21			Index Future	782.88	774.5290	782.8820	774.5290	0.00
05/11/2020	AL37 On 06-May-21			Index Future	791.17	782.7270	791.1660	782.7270	0.00
05/11/2020	AL37 On 05-August-21			Index Future	799.62	791.0880	799.6160	791.0880	0.00
05/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
05/11/2020	AL7T On 05-November-20			Index Future	833.34	823.8100	833.3440	823.8100	0.00
05/11/2020	AL7T On 04-February-21			Index Future	847.39	831.8110	847.3900	831.8110	0.00
05/11/2020	AL7T On 06-May-21			Index Future	856.36	840.6160	856.3560	840.6160	0.00
05/11/2020	AL7T On 05-August-21			Index Future	865.50	849.5950	865.5020	849.5950	0.00
05/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
05/11/2020	ALBI On 05-November-20			Index Future	726.74	719.6550	726.7370	719.6550	0.00
05/11/2020	ALBI On 04-February-21			Index Future	738.85	726.6450	738.8540	726.6450	227.00
05/11/2020	ALBI On 06-May-21			Index Future	746.67	734.3360	746.6720	734.3360	0.00
05/11/2020	ALBI On 05-August-21			Index Future	754.65	742.1800	754.6460	742.1800	0.00
05/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
05/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C202 On 07-December-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
05/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2020	ES33 On 05-November-20			Bond Future	11.74	72.6252	11.7400	72.6252	0.00
05/11/2020	ES33 On 04-February-21			Bond Future	11.89	73.3305	11.8884	73.3305	350.00
05/11/2020	ES33 On 06-May-21			Bond Future	12.16	70.3328	12.1573	70.3328	0.00
05/11/2020	ES33 On 05-August-21			Bond Future	12.44	71.0926	12.4412	71.0926	0.00
05/11/2020	ES33 On 04-November-21			Bond Future	12.75	68.0294	12.7456	68.0294	0.00
05/11/2020	ES42 On 05-November-20			Bond Future	12.36	70.5549	12.3600	70.5549	0.00
05/11/2020	ES42 On 04-February-21			Bond Future	12.53	71.2402	12.5291	71.2402	4,789.00
05/11/2020	ES42 On 06-May-21			Bond Future	12.80	67.7367	12.7994	67.7367	0.00
05/11/2020	ES42 On 05-August-21			Bond Future	13.08	68.4688	13.0775	68.4688	0.00
05/11/2020	ES42 On 04-November-21			Bond Future	13.38	64.8953	13.3778	64.8953	0.00
05/11/2020	GOVI On 05-November-20			GOVI	717.87	710.9160	717.8740	710.9160	0.00
05/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	199760	27	199760	27	0.00
05/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	199560	27	199560	27	0.00
05/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	199660	27	199660	27	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
05/11/2020	GOVI On 04-February-21			GOVI	729.88	717.8210	729.8750	717.8210	1,005.00
05/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	210650	33	210650	33	0.00
05/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	210750	33	210750	33	0.00
05/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	210850	33	210850	33	0.00
05/11/2020	GOVI On 06-May-21			GOVI	737.60	725.4190	737.5970	725.4190	0.00
05/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	589270	47	589270	47	0.00
05/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	589070	47	589070	47	0.00
05/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	589170	47	589170	47	0.00
05/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21			GOVI	745.48	733.1680	745.4750	733.1680	0.00
05/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	263250	14	263250	14	0.00
05/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	263350	14	263350	14	0.00
05/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	263450	14	263450	14	0.00
05/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
05/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
05/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
05/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2020	IGOV On 05-November-20			Index Future	257.11	257.0140	257.1080	257.0140	0.00
05/11/2020	IGOV On 04-February-21			Index Future	259.83	259.5750	259.8260	259.5750	989.00
05/11/2020	IGOV On 06-May-21			Index Future	262.64	262.3850	262.6390	262.3850	21.00
05/11/2020	IGOV On 05-August-21			Index Future	265.51	265.2510	265.5060	265.2510	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
05/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
05/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
05/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
05/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.18	90.1900	90.1800	90.1900	0.00
05/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.01	89.0200	89.0100	89.0200	0.00
05/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.14	90.1600	90.1400	90.1600	51.00
05/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.42	89.4600	89.4200	89.4600	0.00
05/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.37	89.4300	89.3700	89.4300	0.00
05/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.35	92.4400	92.3500	92.4400	0.00
05/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.71	92.8300	92.7100	92.8300	0.00
05/11/2020	IS05 On 22-March-23			Interest Rate Swap	84.97	85.1300	84.9700	85.1300	0.00
05/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.43	90.6400	90.4300	90.6400	0.00
05/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/11/2020	IS10 On 17-December-25			Interest Rate Swap	77.47	78.2000	77.4700	78.2000	0.00
05/11/2020	IS10 On 16-March-26			Interest Rate Swap	73.97	74.7600	73.9700	74.7600	0.00
05/11/2020	IS10 On 15-June-26			Interest Rate Swap	72.38	73.2200	72.3800	73.2200	0.00
05/11/2020	IS10 On 21-September-26			Interest Rate Swap	74.45	75.3400	74.4500	75.3400	0.00
05/11/2020	IS10 On 21-December-26			Interest Rate Swap	78.53	79.4600	78.5300	79.4600	0.00
05/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.05	78.0300	77.0500	78.0300	0.00
05/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.20	80.2200	79.2000	80.2200	0.00
05/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.12	86.1800	85.1200	86.1800	0.00
05/11/2020	IS10 On 20-December-27			Interest Rate Swap	85.62	86.7200	85.6200	86.7200	0.00
05/11/2020	IS10 On 22-March-28			Interest Rate Swap	78.69	79.8600	78.6900	79.8600	0.00
05/11/2020	IS10 On 20-June-28			Interest Rate Swap	86.74	87.9300	86.7400	87.9300	0.00
05/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
05/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.19	96.7950	3.1850	96.7950	30,010.00
05/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.17	96.8100	3.1700	96.8100	0.00
05/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.09	96.8700	3.0900	96.8700	0.00
05/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.10	96.8750	3.0950	96.8750	0.00
05/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.08	96.8800	3.0800	96.8800	0.00
05/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.10	96.8600	3.1000	96.8600	0.00

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05/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.20	96.7550	3.1950	96.7550	30,000.00
05/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.34	96.5900	3.3400	96.5900	0.00
05/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.42	96.4900	3.4200	96.4900	0.00
05/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.79	96.1250	3.7900	96.1250	0.00
05/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.84	96.0650	3.8350	96.0650	0.00
05/11/2020	R023 On 05-November-20			Bond Future	4.19	109.0792	4.1900	109.0792	0.00
05/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	7145	7	7145	7	0.00
05/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	7166	7	7166	7	0.00
05/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	7124	7	7124	7	0.00
05/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21			Bond Future	4.22	110.1387	4.2200	110.1387	31,457.00
05/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4160	4	4160	4	0.00
05/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4199	4	4199	4	0.00
05/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4180	4	4180	4	0.00
05/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21			Bond Future	4.21	107.3982	4.2096	107.3982	0.00
05/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5783	6	5783	6	0.00
05/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5816	6	5816	6	0.00
05/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5799	6	5799	6	0.00
05/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 05-August-21			Bond Future	4.19	108.5580	4.1867	108.5580	0.00
05/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1824	2	1824	2	0.00
05/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1811	2	1811	2	0.00
05/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1798	2	1798	2	0.00
05/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	111	0	111	0	0.00
05/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	113	0	113	0	0.00
05/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	109	0	109	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
05/11/2020	R023 On 04-November-21			Bond Future	4.21	105.7370	4.2135	105.7370	0.00
05/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	887	1	887	1	0.00
05/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	900	1	900	1	0.00
05/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	913	1	913	1	0.00
05/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20			Bond Future	11.03	85.6134	11.0300	85.6134	0.00
05/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	4651	5	4651	5	0.00
05/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	4583	5	4583	5	0.00
05/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	4515	5	4515	5	0.00
05/11/2020	R035 On 04-February-21			Bond Future	11.12	86.4449	11.1152	86.4449	100,372.00
05/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	925	1	925	1	0.00
05/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	821	1	821	1	0.00
05/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	809	1	809	1	0.00
05/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3243	2	3243	2	0.00
05/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	797	1	797	1	0.00
05/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	7813	9	7813	9	0.00
05/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	7870	9	7870	9	0.00
05/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	7305	9	7305	9	650.00
05/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	3090	4	3090	4	650.00
05/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	7755	9	7755	9	0.00
05/11/2020	R035 On 06-May-21			Bond Future	11.35	82.8866	11.3463	82.8866	0.00
05/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	7738	7	7738	7	0.00
05/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	9456	8	9456	8	0.00
05/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	7819	7	7819	7	0.00
05/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	4805	4	4805	4	0.00
05/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1549	1	1549	1	793.00
05/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	3559	3	3559	3	600.00
05/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	9999	9	9999	9	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
05/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1814	1	1814	1	600.00
05/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2643	2	2643	2	1,650.00
05/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4070	3	4070	3	0.00
05/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	6452	5	6452	5	0.00
05/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	7779	7	7779	7	0.00
05/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	2542	3	2542	3	793.00
05/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	4228	5	4228	5	793.00
05/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	5963	7	5963	7	0.00
05/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	4753	6	4753	6	0.00
05/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	1999	3	1999	3	0.00
05/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	3594	4	3594	4	1,650.00
05/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1508	2	1508	2	1,650.00
05/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1332	2	1332	2	600.00
05/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	7804	9	7804	9	0.00
05/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2013	3	2013	3	0.00
05/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	8614	10	8614	10	0.00
05/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1985	3	1985	3	0.00
05/11/2020	R035 On 05-August-21			Bond Future	11.59	83.7820	11.5928	83.7820	0.00
05/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	52619	54	52619	54	0.00
05/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	52503	54	52503	54	0.00
05/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	52736	55	52736	55	0.00
05/11/2020	R035 On 04-November-21			Bond Future	11.86	80.1461	11.8564	80.1461	0.00
05/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	3615	2	3615	2	0.00
05/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	3667	2	3667	2	0.00
05/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	3562	2	3562	2	0.00
05/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20			Bond Future	6.85	121.1582	6.8450	121.1582	0.00
05/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	9420	9	9420	9	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
05/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	844	0	844	0	0.00
05/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	9371	8	9371	8	0.00
05/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	3515	3	3515	3	0.00
05/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	5287	4	5287	4	0.00
05/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	7831	7	7831	7	0.00
05/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	12324	11	12324	11	0.00
05/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	6109	5	6109	5	0.00
05/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	9322	8	9322	8	0.00
05/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	1906	3	1906	3	0.00
05/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 04-February-21			Bond Future	6.93	117.0570	6.9297	117.0570	77,162.00
05/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	6410	5	6410	5	0.00
05/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	5744	5	5744	5	0.00
05/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	6499	5	6499	5	0.00
05/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	6454	5	6454	5	0.00
05/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	217	0	217	0	0.00
05/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	297	1	297	1	15,177.00
05/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	221	0	221	0	0.00
05/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	225	0	225	0	0.00
05/11/2020	R186 On 06-May-21			Bond Future	7.09	118.2969	7.0850	118.2969	0.00
05/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16760	15	16760	15	0.00
05/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	16719	15	16719	15	0.00
05/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	16678	15	16678	15	0.00
05/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	4	0	4	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
05/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	4	0	4	0	0.00
05/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	4	0	4	0	0.00
05/11/2020	R186 On 05-August-21			Bond Future	7.25	114.2934	7.2536	114.2934	0.00
05/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6920	6	6920	6	0.00
05/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6956	6	6956	6	0.00
05/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6992	6	6992	6	0.00
05/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	672	1	672	1	0.00
05/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	688	1	688	1	0.00
05/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	680	1	680	1	0.00
05/11/2020	R186 On 04-November-21			Bond Future	7.45	115.4348	7.4494	115.4348	0.00
05/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	2936	2	2936	2	0.00
05/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	2892	2	2892	2	0.00
05/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	2848	1	2848	1	0.00
05/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R197 On 05-November-20			Bond Future	317.26	316.8999	317.2581	316.8999	0.00
05/11/2020	R197 On 04-February-21			Bond Future	312.57	312.2118	312.5722	312.2118	2,460.00
05/11/2020	R197 On 06-May-21			Bond Future	315.96	315.5936	315.9566	315.5936	0.00
05/11/2020	R197 On 05-August-21			Bond Future	311.45	311.0855	311.4521	311.0855	0.00
05/11/2020	R197 On 04-November-21			Bond Future	314.64	314.2662	314.6369	314.2662	0.00
05/11/2020	R202 On 05-November-20			Bond Future	212.54	212.5194	212.5368	212.5194	0.00
05/11/2020	R202 On 04-February-21			Bond Future	210.49	210.4696	210.4863	210.4696	7,827.00
05/11/2020	R202 On 06-May-21			Bond Future	212.77	212.7492	212.7653	212.7492	0.00
05/11/2020	R202 On 05-August-21			Bond Future	210.87	210.8528	210.8686	210.8528	0.00
05/11/2020	R202 On 04-November-21			Bond Future	213.03	213.0089	213.0253	213.0089	0.00
05/11/2020	R208 On 05-November-20			Bond Future	3.50	102.0103	3.5000	102.0103	0.00
05/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	499	1	499	1	0.00
05/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	495	1	495	1	0.00
05/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	491	1	491	1	0.00
05/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R208 On 05-November-20	4.79	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
05/11/2020	R209 On 05-November-20			Bond Future	10.74	66.4580	10.7400	66.4580	0.00
05/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	4243	5	4243	5	0.00
05/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	4182	5	4182	5	0.00
05/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	4303	5	4303	5	0.00
05/11/2020	R209 On 04-February-21			Bond Future	10.82	67.1035	10.8166	67.1035	27,681.00
05/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1292	1	1292	1	0.00
05/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1309	1	1309	1	0.00
05/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1275	1	1275	1	0.00
05/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	5384	6	5384	6	0.00
05/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	5341	6	5341	6	0.00
05/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	5298	6	5298	6	0.00
05/11/2020	R209 On 06-May-21			Bond Future	11.02	64.6744	11.0158	64.6744	2,975.00
05/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1968	1	1968	1	5,825.00
05/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	4389	4	4389	4	0.00
05/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	7598	6	7598	6	0.00
05/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	7670	7	7670	7	0.00
05/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	7705	7	7705	7	0.00
05/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	7634	7	7634	7	0.00
05/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	1595	2	1595	2	0.00
05/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1574	2	1574	2	0.00
05/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1564	2	1564	2	8,150.00
05/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1585	2	1585	2	0.00
05/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	3154	4	3154	4	8,150.00
05/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	6253	7	6253	7	0.00
05/11/2020	R209 On 05-August-21			Bond Future	11.22	65.3731	11.2235	65.3731	0.00
05/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	5744	5	5744	5	0.00
05/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	5713	5	5713	5	0.00
05/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	5775	5	5775	5	0.00
05/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2861	3	2861	3	0.00
05/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2843	3	2843	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2826	3	2826	3	0.00
05/11/2020	R209 On 04-November-21			Bond Future	11.44	62.8870	11.4448	62.8870	0.00
05/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	3612	2	3612	2	0.00
05/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	3519	2	3519	2	0.00
05/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	3566	2	3566	2	0.00
05/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R210 On 05-November-20			Bond Future	188.16	188.1467	188.1584	188.1467	0.00
05/11/2020	R210 On 04-February-21			Bond Future	190.03	190.0210	190.0321	190.0210	1,254.00
05/11/2020	R210 On 06-May-21			Bond Future	189.38	189.3696	189.3800	189.3696	0.00
05/11/2020	R210 On 05-August-21			Bond Future	191.47	191.4599	191.4701	191.4599	0.00
05/11/2020	R210 On 04-November-21			Bond Future	190.69	190.6833	190.6940	190.6833	0.00
05/11/2020	R212 On 05-November-20			Bond Future	170.06	170.0511	170.0601	170.0511	0.00
05/11/2020	R212 On 04-February-21			Bond Future	169.46	169.4503	169.4587	169.4503	7,050.00
05/11/2020	R212 On 06-May-21			Bond Future	171.29	171.2861	171.2939	171.2861	0.00
05/11/2020	R212 On 05-August-21			Bond Future	170.86	170.8483	170.8559	170.8483	0.00
05/11/2020	R212 On 04-November-21			Bond Future	172.60	172.5954	172.6033	172.5954	0.00
05/11/2020	R213 On 05-November-20			Bond Future	9.58	83.5696	9.5800	83.5696	0.00
05/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	57	0	57	0	0.00
05/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	115	0	115	0	0.00
05/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	172	0	172	0	0.00
05/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	0	1	0	1	0.00
05/11/2020	R213 On 04-February-21			Bond Future	9.71	84.3813	9.7148	84.3813	8,760.00
05/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1842	1	1842	1	0.00
05/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1819	1	1819	1	0.00
05/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1796	1	1796	1	0.00
05/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	3604	5	3604	5	0.00
05/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	3638	5	3638	5	0.00
05/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	3569	5	3569	5	0.00
05/11/2020	R213 On 06-May-21			Bond Future	9.92	81.7462	9.9157	81.7462	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
05/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10488	9	10488	9	0.00
05/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	10527	9	10527	9	0.00
05/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10449	9	10449	9	0.00
05/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	591	1	591	1	0.00
05/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	585	1	585	1	0.00
05/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	578	1	578	1	0.00
05/11/2020	R213 On 05-August-21			Bond Future	10.13	82.6291	10.1306	82.6291	0.00
05/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	5682	5	5682	5	0.00
05/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	3752	3	3752	3	0.00
05/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	5951	5	5951	5	0.00
05/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1920	1	1920	1	200.00
05/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	5917	5	5917	5	0.00
05/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	5883	5	5883	5	0.00
05/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	6223	7	6223	7	0.00
05/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2245	3	2245	3	0.00
05/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2260	3	2260	3	0.00
05/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3703	5	3703	5	200.00
05/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2229	3	2229	3	0.00
05/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2357	3	2357	3	200.00
05/11/2020	R213 On 04-November-21			Bond Future	10.37	79.9269	10.3650	79.9269	0.00
05/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	3634	2	3634	2	0.00
05/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	3682	2	3682	2	0.00
05/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	3586	2	3586	2	0.00
05/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20			Bond Future	11.23	62.7835	11.2300	62.7835	0.00
05/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	5824	7	5824	7	0.00
05/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	5761	7	5761	7	0.00
05/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	5698	7	5698	7	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
05/11/2020	R214 On 04-February-21			Bond Future	11.35	63.3934	11.3455	63.3934	15,428.00
05/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	915	1	915	1	0.00
05/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	940	1	940	1	0.00
05/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	928	1	928	1	0.00
05/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	6871	8	6871	8	0.00
05/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	6821	8	6821	8	0.00
05/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	6921	8	6921	8	0.00
05/11/2020	R214 On 06-May-21			Bond Future	11.55	60.7881	11.5470	60.7881	0.00
05/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	5952	5	5952	5	0.00
05/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	5919	5	5919	5	0.00
05/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	5887	5	5887	5	0.00
05/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2364	3	2364	3	0.00
05/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2379	3	2379	3	0.00
05/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2349	3	2349	3	0.00
05/11/2020	R214 On 05-August-21			Bond Future	11.76	61.4448	11.7603	61.4448	0.00
05/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	4897	4	4897	4	0.00
05/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	4924	4	4924	4	0.00
05/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	4952	4	4952	4	0.00
05/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	3628	4	3628	4	0.00
05/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	3606	4	3606	4	0.00
05/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	3649	4	3649	4	0.00
05/11/2020	R214 On 04-November-21			Bond Future	11.99	58.7827	11.9864	58.7827	0.00
05/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	2354	1	2354	1	0.00
05/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	2308	1	2308	1	0.00
05/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	2262	1	2262	1	0.00
05/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20			Bond Future	11.56	77.7794	11.5550	77.7794	0.00
05/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00

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05/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	11269	12	11269	12	0.00
05/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	11352	12	11352	12	0.00
05/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	11520	12	11520	12	0.00
05/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	11186	12	11186	12	0.00
05/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	3791	5	3791	5	0.00
05/11/2020	R248 On 04-February-21			Bond Future	11.62	78.5349	11.6243	78.5349	111,281.00
05/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	2967	2	2967	2	2,590.00
05/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	733	0	733	0	0.00
05/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1137	1	1137	1	2,590.00
05/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	745	0	745	0	0.00
05/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	757	0	757	0	0.00
05/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	8855	10	8855	10	0.00
05/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	8986	11	8986	11	0.00
05/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	8920	10	8920	10	0.00
05/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	7192	9	7192	9	0.00
05/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	3779	5	3779	5	0.00
05/11/2020	R248 On 06-May-21			Bond Future	11.84	74.9559	11.8399	74.9559	0.00
05/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	6125	5	6125	5	0.00
05/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	6197	5	6197	5	0.00
05/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	6161	5	6161	5	0.00
05/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3085	4	3085	4	0.00
05/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3063	4	3063	4	0.00
05/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3107	4	3107	4	0.00
05/11/2020	R248 On 05-August-21			Bond Future	12.07	75.7656	12.0692	75.7656	0.00
05/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	6134	5	6134	5	0.00
05/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	6168	5	6168	5	0.00
05/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	6100	5	6100	5	0.00
05/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	3531	4	3531	4	0.00
05/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3576	4	3576	4	0.00
05/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	3553	4	3553	4	0.00
05/11/2020	R248 On 04-November-21			Bond Future	12.31	72.1126	12.3126	72.1126	0.00
05/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	2909	1	2909	1	0.00

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05/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	3017	1	3017	1	0.00
05/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	2963	1	2963	1	0.00
05/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
05/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00