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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	2025 On 07-May-20			Bond Future	134.98	134.0774	134.9843	134.0774	2,087.00
09/04/2020	2025 On 06-August-20			Bond Future	135.58	134.6605	135.5811	134.6605	0.00
09/04/2020	2025 On 05-November-20			Bond Future	137.68	136.7454	137.6803	136.7454	0.00
09/04/2020	2025 On 04-February-21			Bond Future	138.25	137.2961	138.2455	137.2961	0.00

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09/04/2020	2029 On 07-May-20			Bond Future	96.77	95.7630	96.7699	95.7630	2,571.00
09/04/2020	2029 On 06-August-20			Bond Future	98.28	97.2567	98.2791	97.2567	0.00
09/04/2020	2029 On 05-November-20			Bond Future	98.66	97.6188	98.6569	97.6188	0.00
09/04/2020	2029 On 04-February-21			Bond Future	100.16	99.1046	100.1587	99.1046	0.00
09/04/2020	2030 On 07-May-20			Bond Future	10.86	84.4522	10.8595	84.4522	103,633.00
09/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
09/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
09/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	11824	13	11824	13	0.00
09/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11141	12	11141	12	5,820.00
09/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	11886	13	11886	13	0.00
09/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	11451	12	11451	12	5,820.00
09/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	13974	15	13974	15	0.00
09/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	9373	10	9373	10	0.00
09/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	11761	13	11761	13	0.00
09/04/2020	2030 On 06-August-20			Bond Future	11.05	81.7405	11.0534	81.7405	5,700.00
09/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	56	0	56	0	450.00
09/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	8	0	8	0	800.00
09/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	34	0	34	0	800.00
09/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	62	0	62	0	0.00
09/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1388	1	1388	1	470.00
09/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	449	0	449	0	470.00
09/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	137	0	137	0	0.00
09/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	65	0	65	0	0.00
09/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	82	0	82	0	323.00
09/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	12	0	12	0	323.00
09/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	64	0	64	0	0.00
09/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1488	1	1488	1	0.00
09/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	492	0	492	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
09/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	278	0	278	0	450.00
09/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9019	10	9019	10	800.00
09/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	10773	12	10773	12	0.00
09/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6039	7	6039	7	0.00
09/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	10831	12	10831	12	0.00
09/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	14455	15	14455	15	0.00
09/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3049	4	3049	4	0.00
09/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	10254	11	10254	11	0.00
09/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	5805	7	5805	7	0.00
09/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	7267	8	7267	8	0.00
09/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	10889	12	10889	12	0.00
09/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	12249	13	12249	13	0.00
09/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	15335	16	15335	16	0.00
09/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	3209	4	3209	4	0.00
09/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11123	12	11123	12	0.00
09/04/2020	2030 On 05-November-20			Bond Future	11.24	82.9868	11.2428	82.9868	0.00
09/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	427	0	427	0	0.00
09/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	123	0	123	0	3,000.00
09/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	172	0	172	0	1,000.00
09/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	46	0	46	0	1,000.00
09/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	99	0	99	0	3,000.00
09/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	301	0	301	0	0.00
09/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	608	0	608	0	0.00
09/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	48	0	48	0	14,160.00
09/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	125	0	125	0	14,160.00
09/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	237	0	237	0	3,000.00
09/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1294	1	1294	1	0.00
09/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	169	0	169	0	15,947.00
09/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1155	1	1155	1	0.00
09/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	311	0	311	0	0.00
09/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	67	0	67	0	15,947.00
09/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	27	0	27	0	3,000.00
09/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	792	1	792	1	0.00

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09/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	306	0	306	0	0.00
09/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	10236	11	10236	11	0.00
09/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	5623	6	5623	6	15,947.00
09/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	13870	15	13870	15	0.00
09/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	11039	12	11039	12	0.00
09/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	7837	9	7837	9	14,160.00
09/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16097	17	16097	17	0.00
09/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	12145	13	12145	13	0.00
09/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	10131	11	10131	11	0.00
09/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	5235	6	5235	6	3,000.00
09/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15061	16	15061	16	0.00
09/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	13113	14	13113	14	0.00
09/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	6924	8	6924	8	1,000.00
09/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	10183	11	10183	11	0.00
09/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	17719	19	17719	19	0.00
09/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	12088	13	12088	13	0.00
09/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	16220	17	16220	17	0.00
09/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	9052	10	9052	10	3,000.00
09/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	13171	14	13171	14	0.00
09/04/2020	2030 On 04-February-21			Bond Future	11.46	80.2240	11.4582	80.2240	0.00
09/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	82	0	82	0	1,000.00
09/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	282	0	282	0	0.00
09/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	263	0	263	0	1,000.00
09/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	81	0	81	0	800.00
09/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	278	0	278	0	0.00
09/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	179	0	179	0	800.00
09/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	1003	1	1003	1	0.00
09/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	274	0	274	0	0.00
09/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	12577	13	12577	13	0.00
09/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	16919	18	16919	18	0.00
09/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	12362	13	12362	13	0.00
09/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	7345	8	7345	8	1,800.00
09/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	14010	15	14010	15	0.00

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09/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	12415	13	12415	13	0.00
09/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	12308	13	12308	13	0.00
09/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	16859	18	16859	18	0.00
09/04/2020	2032 On 07-May-20			Bond Future	11.29	80.4387	11.2877	80.4387	78,320.00
09/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
09/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
09/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	12973	14	12973	14	0.00
09/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	12905	14	12905	14	0.00
09/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	15473	16	15473	16	0.00
09/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	12837	14	12837	14	0.00
09/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	10562	11	10562	11	3,000.00
09/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	12160	13	12160	13	0.00
09/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	10826	12	10826	12	0.00
09/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	14212	15	14212	15	0.00
09/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13042	14	13042	14	0.00
09/04/2020	2032 On 06-August-20			Bond Future	11.48	81.6733	11.4763	81.6733	300.00
09/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	157	0	157	0	0.00
09/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	50	0	50	0	0.00
09/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	7	0	7	0	800.00
09/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	32	0	32	0	800.00
09/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	51	0	51	0	0.00
09/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	53	0	53	0	0.00
09/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12002	13	12002	13	0.00
09/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	12130	13	12130	13	0.00
09/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	16564	17	16564	17	0.00
09/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	13171	14	13171	14	0.00

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09/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12066	13	12066	13	0.00
09/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	9284	10	9284	10	800.00
09/04/2020	2032 On 05-November-20			Bond Future	11.67	78.7649	11.6685	78.7649	0.00
09/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	289	0	289	0	0.00
09/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1546	1	1546	1	0.00
09/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	1717	1	1717	1	0.00
09/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	91	0	91	0	3,000.00
09/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	226	0	226	0	3,000.00
09/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	168	0	168	0	1,000.00
09/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	294	0	294	0	0.00
09/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	65	0	65	0	1,000.00
09/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	285	0	285	0	0.00
09/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	11350	12	11350	12	0.00
09/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	15322	16	15322	16	0.00
09/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	16446	17	16446	17	0.00
09/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	4900	6	4900	6	1,000.00
09/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	11234	12	11234	12	0.00
09/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	13219	14	13219	14	0.00
09/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	12181	13	12181	13	0.00
09/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	11292	12	11292	12	0.00
09/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	5232	6	5232	6	3,000.00
09/04/2020	2032 On 04-February-21			Bond Future	11.88	79.9444	11.8809	79.9444	0.00
09/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	83	0	83	0	800.00
09/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	304	0	304	0	0.00
09/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	189	0	189	0	800.00
09/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	313	0	313	0	0.00
09/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1321	1	1321	1	0.00
09/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	309	0	309	0	0.00
09/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	13183	14	13183	14	0.00
09/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	15181	16	15181	16	0.00
09/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	13124	14	13124	14	0.00
09/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7026	8	7026	8	800.00
09/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	13242	14	13242	14	0.00

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09/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	18412	19	18412	19	0.00
09/04/2020	2033 On 07-May-20			Bond Future	94.16	94.7276	94.1633	94.7276	7,089.00
09/04/2020	2033 On 06-August-20			Bond Future	95.63	96.2051	95.6320	96.2051	0.00
09/04/2020	2033 On 05-November-20			Bond Future	95.89	96.4736	95.8915	96.4736	0.00
09/04/2020	2033 On 04-February-21			Bond Future	97.35	97.9420	97.3512	97.9420	0.00
09/04/2020	2037 On 07-May-20			Bond Future	11.66	78.4966	11.6617	78.4966	85,735.00
09/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	13896	15	13896	15	0.00
09/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	10976	12	10976	12	0.00
09/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	14050	15	14050	15	0.00
09/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	13209	14	13209	14	0.00
09/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	13973	15	13973	15	0.00
09/04/2020	2037 On 06-August-20			Bond Future	11.85	75.4429	11.8452	75.4429	1,071.00
09/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	49	0	49	0	0.00
09/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	50	0	50	0	0.00
09/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	48	0	48	0	0.00
09/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	13079	14	13079	14	0.00
09/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	13006	14	13006	14	0.00
09/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	12934	14	12934	14	0.00
09/04/2020	2037 On 05-November-20			Bond Future	12.02	76.5932	12.0221	76.5932	0.00
09/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	331	0	331	0	0.00
09/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	320	0	320	0	0.00
09/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	325	0	325	0	0.00
09/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12077	13	12077	13	0.00
09/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	11946	13	11946	13	0.00
09/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12011	13	12011	13	0.00
09/04/2020	2037 On 04-February-21			Bond Future	12.22	73.4841	12.2199	73.4841	0.00
09/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	3215	3	3215	3	300.00
09/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	225	0	225	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	9001	8	9001	8	0.00
09/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	600	0	600	0	0.00
09/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	541	0	541	0	0.00
09/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	1082	1	1082	1	0.00
09/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	3034	3	3034	3	0.00
09/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	548	0	548	0	0.00
09/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	705	1	705	1	240.00
09/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	555	0	555	0	0.00
09/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	12527	13	12527	13	0.00
09/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	4836	5	4836	5	240.00
09/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	11372	12	11372	12	0.00
09/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	12652	13	12652	13	0.00
09/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	9293	10	9293	10	72.00
09/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1339	2	1339	2	300.00
09/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	12156	13	12156	13	72.00
09/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	12590	13	12590	13	0.00
09/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	4616	5	4616	5	0.00
09/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	16818	18	16818	18	0.00
09/04/2020	2038 On 07-May-20			Bond Future	111.10	110.4824	111.0977	110.4824	11,962.00
09/04/2020	2038 On 06-August-20			Bond Future	111.13	110.5089	111.1337	110.5089	0.00
09/04/2020	2038 On 05-November-20			Bond Future	112.85	112.2200	112.8542	112.2200	0.00
09/04/2020	2038 On 04-February-21			Bond Future	112.85	112.2058	112.8501	112.2058	0.00
09/04/2020	2040 On 07-May-20			Bond Future	11.69	81.0544	11.6854	81.0544	68,792.00
09/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	6105	5	6105	5	325.00
09/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
09/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
09/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	3482	3	3482	3	325.00
09/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	144	0	144	0	450.00
09/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1689	1	1689	1	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	10815	12	10815	12	0.00
09/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	14188	15	14188	15	0.00
09/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	966	1	966	1	0.00
09/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	322	1	322	1	0.00
09/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	4007	5	4007	5	0.00
09/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	13204	14	13204	14	0.00
09/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	14023	15	14023	15	0.00
09/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	16120	17	16120	17	0.00
09/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	11997	13	11997	13	0.00
09/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	71	0	71	0	0.00
09/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	14105	15	14105	15	0.00
09/04/2020	2040 On 06-August-20			Bond Future	11.86	77.7896	11.8639	77.7896	600.00
09/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	53	0	53	0	0.00
09/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	439	0	439	0	0.00
09/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	54	0	54	0	0.00
09/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	56	0	56	0	0.00
09/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	1039	1	1039	1	0.00
09/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	386	0	386	0	0.00
09/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	12	0	12	0	800.00
09/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	61	0	61	0	800.00
09/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	12586	13	12586	13	0.00
09/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	7522	8	7522	8	800.00
09/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	16602	18	16602	18	0.00
09/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	12894	14	12894	14	0.00
09/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	7149	8	7149	8	12,538.00
09/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	12971	14	12971	14	0.00
09/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	4927	6	4927	6	517.00
09/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	12816	14	12816	14	0.00
09/04/2020	2040 On 05-November-20			Bond Future	12.04	78.9757	12.0358	78.9757	0.00
09/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	124	0	124	0	2,000.00
09/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	211	0	211	0	2,000.00
09/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	76	0	76	0	2,000.00

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09/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	362	0	362	0	0.00
09/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	321	0	321	0	2,000.00
09/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2525	2	2525	2	0.00
09/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	369	0	369	0	0.00
09/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	2000	2	2000	2	0.00
09/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	375	0	375	0	0.00
09/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	5351	6	5351	6	2,000.00
09/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	12062	13	12062	13	0.00
09/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	11993	13	11993	13	0.00
09/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	14305	15	14305	15	0.00
09/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	18259	19	18259	19	0.00
09/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	4598	5	4598	5	2,000.00
09/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	12132	13	12132	13	0.00
09/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	12625	13	12625	13	0.00
09/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	16391	17	16391	17	0.00
09/04/2020	2040 On 04-February-21			Bond Future	12.23	75.6518	12.2278	75.6518	0.00
09/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	2787	2	2787	2	0.00
09/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	426	0	426	0	800.00
09/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	671	1	671	1	0.00
09/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	175	0	175	0	500.00
09/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	200	0	200	0	800.00
09/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	679	1	679	1	0.00
09/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2382	2	2382	2	0.00
09/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	537	0	537	0	500.00
09/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	662	1	662	1	0.00
09/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	12788	14	12788	14	0.00
09/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	6420	7	6420	7	500.00
09/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	13870	15	13870	15	0.00
09/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	19523	20	19523	20	0.00
09/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	18877	20	18877	20	0.00
09/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	15069	16	15069	16	0.00
09/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	12657	13	12657	13	0.00
09/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	12722	14	12722	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	5748	6	5748	6	800.00
09/04/2020	2044 On 07-May-20			Bond Future	11.71	77.9199	11.7138	77.9199	73,467.00
09/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	25	0	25	0	0.00
09/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
09/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
09/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
09/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
09/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
09/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	120	0	120	0	0.00
09/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
09/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
09/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	81	0	81	0	0.00
09/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	4703	6	4703	6	556.00
09/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	4254	5	4254	5	100.00
09/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	18744	20	18744	20	0.00
09/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	13081	14	13081	14	0.00
09/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	12505	13	12505	13	0.00
09/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	14000	15	14000	15	0.00
09/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	14084	15	14084	15	0.00
09/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	17029	18	17029	18	0.00
09/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	12587	13	12587	13	0.00
09/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	6141	7	6141	7	129.00
09/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	18106	19	18106	19	0.00
09/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	13916	15	13916	15	0.00
09/04/2020	2044 On 06-August-20			Bond Future	11.89	74.7321	11.8867	74.7321	6,009.00
09/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	29	0	29	0	0.00
09/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	5	0	5	0	602.00
09/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	42	0	42	0	602.00
09/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	1	0	140.00
09/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	14	0	14	0	140.00
09/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	31	0	31	0	0.00

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09/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	702	1	702	1	0.00
09/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	495	0	495	0	0.00
09/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	30	0	30	0	0.00
09/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	14499	15	14499	15	0.00
09/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	6825	8	6825	8	140.00
09/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	22114	23	22114	23	0.00
09/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	16257	17	16257	17	0.00
09/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	14417	15	14417	15	0.00
09/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	5911	7	5911	7	602.00
09/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	13605	15	13605	15	0.00
09/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	14581	15	14581	15	0.00
09/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	18883	20	18883	20	0.00
09/04/2020	2044 On 05-November-20			Bond Future	12.05	75.8716	12.0530	75.8716	0.00
09/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	112	0	112	0	1,815.00
09/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	183	0	183	0	0.00
09/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1680	1	1680	1	0.00
09/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	370	0	370	0	0.00
09/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	383	0	383	0	0.00
09/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1794	2	1794	2	0.00
09/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	187	0	187	0	568.00
09/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	42	0	42	0	568.00
09/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	1102	1	1102	1	0.00
09/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	47	0	47	0	525.00
09/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1270	1	1270	1	0.00
09/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	14	0	14	0	1,815.00
09/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	206	0	206	0	1,815.00
09/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	377	0	377	0	0.00
09/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	214	0	214	0	525.00
09/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	20090	21	20090	21	0.00
09/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	12001	13	12001	13	0.00
09/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	14440	15	14440	15	0.00
09/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	14287	15	14287	15	0.00
09/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	6938	8	6938	8	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	5718	6	5718	6	1,815.00
09/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	24444	25	24444	25	0.00
09/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	11930	13	11930	13	0.00
09/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	20536	21	20536	21	0.00
09/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	14906	16	14906	16	0.00
09/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	16835	18	16835	18	0.00
09/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	7527	8	7527	8	525.00
09/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	12072	13	12072	13	0.00
09/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	5934	7	5934	7	568.00
09/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	14828	16	14828	16	0.00
09/04/2020	2044 On 04-February-21			Bond Future	12.24	72.6264	12.2385	72.6264	0.00
09/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	598	0	598	0	0.00
09/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	614	1	614	1	0.00
09/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	388	0	388	0	0.00
09/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	1093	1	1093	1	0.00
09/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	215	0	215	0	405.00
09/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	606	0	606	0	0.00
09/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	552	0	552	0	0.00
09/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	13723	15	13723	15	405.00
09/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	18518	19	18518	19	0.00
09/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	10162	11	10162	11	405.00
09/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	13236	14	13236	14	0.00
09/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	13305	14	13305	14	0.00
09/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	15538	16	15538	16	0.00
09/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	13168	14	13168	14	0.00
09/04/2020	2046 On 07-May-20			Bond Future	98.48	98.2201	98.4800	98.2201	15,286.00
09/04/2020	2046 On 06-August-20			Bond Future	100.02	99.7522	100.0159	99.7522	0.00
09/04/2020	2046 On 05-November-20			Bond Future	99.77	99.4994	99.7671	99.4994	0.00
09/04/2020	2046 On 04-February-21			Bond Future	101.29	101.0137	101.2857	101.0137	0.00
09/04/2020	2050 On 07-May-20			Bond Future	102.04	102.0398	102.0444	102.0398	15,776.00
09/04/2020	2050 On 06-August-20			Bond Future	101.75	101.7499	101.7542	101.7499	0.00
09/04/2020	2050 On 05-November-20			Bond Future	103.33	103.3253	103.3297	103.3253	0.00
09/04/2020	2050 On 04-February-21			Bond Future	102.98	102.9764	102.9810	102.9764	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
09/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	AL37 On 07-May-20			Index Future	649.34	644.5440	649.3410	644.5440	0.00
09/04/2020	AL37 On 06-August-20			Index Future	659.20	654.3340	659.2010	654.3340	0.00
09/04/2020	AL37 On 05-November-20			Index Future	669.36	664.4180	669.3610	664.4180	0.00
09/04/2020	AL37 On 04-February-21			Index Future	679.39	674.3760	679.3940	674.3760	0.00
09/04/2020	AL7T On 07-May-20			Index Future	718.81	711.4820	718.8110	711.4820	0.00
09/04/2020	AL7T On 06-August-20			Index Future	729.73	722.2890	729.7270	722.2890	0.00
09/04/2020	AL7T On 05-November-20			Index Future	740.97	733.4210	740.9730	733.4210	0.00
09/04/2020	AL7T On 04-February-21			Index Future	752.08	744.4130	752.0800	744.4130	0.00
09/04/2020	ALBI On 07-May-20			Index Future	647.01	640.7990	647.0130	640.7990	208.00
09/04/2020	ALBI On 06-August-20			Index Future	656.84	650.5320	656.8390	650.5320	0.00
09/04/2020	ALBI On 05-November-20			Index Future	666.96	660.5580	666.9610	660.5580	0.00
09/04/2020	ALBI On 04-February-21			Index Future	676.96	670.4590	676.9590	670.4590	0.00
09/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
09/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2020	ES33 On 07-May-20			Bond Future	12.61	67.8603	12.6133	67.8603	350.00
09/04/2020	ES33 On 06-August-20			Bond Future	12.84	68.9019	12.8416	68.9019	0.00
09/04/2020	ES33 On 05-November-20			Bond Future	13.08	66.1669	13.0758	66.1669	0.00
09/04/2020	ES33 On 04-February-21			Bond Future	13.34	67.1577	13.3361	67.1577	0.00
09/04/2020	ES42 On 07-May-20			Bond Future	12.80	68.1865	12.8048	68.1865	4,919.00
09/04/2020	ES42 On 06-August-20			Bond Future	13.02	69.2330	13.0206	69.2330	0.00
09/04/2020	ES42 On 05-November-20			Bond Future	13.24	66.0270	13.2431	66.0270	0.00
09/04/2020	ES42 On 04-February-21			Bond Future	13.48	67.0152	13.4822	67.0152	0.00
09/04/2020	GOVI On 07-May-20			GOVI	639.18	633.0500	639.1800	633.0500	1,180.00
09/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	808100	87	808100	87	0.00
09/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	808200	87	808200	87	0.00
09/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	808000	87	808000	87	0.00
09/04/2020	GOVI On 06-August-20			GOVI	648.89	642.6660	648.8870	642.6660	1.00
09/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	792430	85	792430	85	0.00
09/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	792330	85	792330	85	0.00
09/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	792530	85	792530	85	0.00
09/04/2020	GOVI On 05-November-20			GOVI	658.89	652.5700	658.8870	652.5700	0.00
09/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	789630	85	789630	85	0.00
09/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	789430	85	789430	85	0.00
09/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	789530	85	789530	85	0.00
09/04/2020	GOVI On 04-February-21			GOVI	668.76	662.3510	668.7640	662.3510	0.00
09/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	821760	89	821760	89	0.00
09/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	821860	89	821860	89	0.00
09/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	821960	89	821960	89	0.00
09/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2020	IGOV On 07-May-20			Index Future	252.45	251.7110	252.4460	251.7110	614.00
09/04/2020	IGOV On 06-August-20			Index Future	256.34	255.5960	256.3420	255.5960	0.00
09/04/2020	IGOV On 05-November-20			Index Future	260.35	259.5960	260.3540	259.5960	0.00
09/04/2020	IGOV On 04-February-21			Index Future	264.32	263.5480	264.3170	263.5480	0.00
09/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
09/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
09/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.54	94.5700	94.5400	94.5700	0.00
09/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.12	93.1700	93.1200	93.1700	0.00
09/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.75	91.8200	91.7500	91.8200	0.00
09/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.18	91.2800	91.1800	91.2800	0.00
09/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.94	93.0700	92.9400	93.0700	51.00
09/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.17	93.2700	93.1700	93.2700	0.00
09/04/2020	IS05 On 21-June-22			Interest Rate Swap	94.03	94.1300	94.0300	94.1300	0.00
09/04/2020	IS05 On 20-September-22			Interest Rate Swap	97.61	97.7900	97.6100	97.7900	0.00
09/04/2020	IS05 On 20-December-22			Interest Rate Swap	98.48	98.7600	98.4800	98.7600	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
09/04/2020	IS05 On 22-March-23			Interest Rate Swap	91.42	91.7900	91.4200	91.7900	0.00
09/04/2020	IS05 On 20-June-23			Interest Rate Swap	97.45	97.8800	97.4500	97.8800	0.00
09/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
09/04/2020	IS10 On 17-December-25			Interest Rate Swap	91.45	92.2000	91.4500	92.2000	0.00
09/04/2020	IS10 On 16-March-26			Interest Rate Swap	88.69	89.5000	88.6900	89.5000	0.00
09/04/2020	IS10 On 15-June-26			Interest Rate Swap	87.78	88.6600	87.7800	88.6600	0.00
09/04/2020	IS10 On 21-September-26			Interest Rate Swap	90.33	91.3000	90.3300	91.3000	0.00
09/04/2020	IS10 On 21-December-26			Interest Rate Swap	94.73	95.7800	94.7300	95.7800	0.00
09/04/2020	IS10 On 15-March-27			Interest Rate Swap	93.86	94.9700	93.8600	94.9700	0.00
09/04/2020	IS10 On 21-June-27			Interest Rate Swap	96.27	97.4100	96.2700	97.4100	0.00
09/04/2020	IS10 On 20-September-27			Interest Rate Swap	102.22	103.3600	102.2200	103.3600	0.00
09/04/2020	IS10 On 20-December-27			Interest Rate Swap	102.97	104.1100	102.9700	104.1100	0.00
09/04/2020	IS10 On 22-March-28			Interest Rate Swap	96.74	97.8900	96.7400	97.8900	0.00
09/04/2020	IS10 On 20-June-28			Interest Rate Swap	104.52	105.6400	104.5200	105.6400	0.00
09/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
09/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2020	R023 On 07-May-20			Bond Future	7.01	103.0152	7.0065	103.0152	57,324.00
09/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	232	0	232	0	0.00
09/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	222	0	222	0	0.00
09/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	242	0	242	0	0.00
09/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	518	1	518	1	0.00
09/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	502	1	502	1	0.00
09/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	487	1	487	1	0.00
09/04/2020	R023 On 06-August-20			Bond Future	7.09	104.5963	7.0922	104.5963	100.00
09/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	929	1	929	1	0.00
09/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	960	1	960	1	0.00
09/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	945	1	945	1	0.00
09/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	526	1	526	1	0.00
09/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	533	1	533	1	0.00
09/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	541	1	541	1	0.00
09/04/2020	R023 On 05-November-20			Bond Future	7.20	102.2695	7.1961	102.2695	0.00
09/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	1268	1	1268	1	0.00
09/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	1254	1	1254	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
09/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	1282	1	1282	1	0.00
09/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	720	1	720	1	0.00
09/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	714	1	714	1	0.00
09/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	707	1	707	1	0.00
09/04/2020	R023 On 04-February-21			Bond Future	7.36	103.8017	7.3564	103.8017	0.00
09/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	301	0	301	0	0.00
09/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	309	0	309	0	0.00
09/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	305	0	305	0	0.00
09/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	2262	3	2262	3	0.00
09/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	2277	3	2277	3	0.00
09/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	2247	3	2247	3	0.00
09/04/2020	R035 On 07-May-20			Bond Future	11.57	82.0300	11.5660	82.0300	134,126.00
09/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
09/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
09/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	17	0	17	0	0.00
09/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	47	0	47	0	0.00
09/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
09/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
09/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
09/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	16425	17	16425	17	0.00
09/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	14029	15	14029	15	0.00
09/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	13575	14	13575	14	0.00
09/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	12084	13	12084	13	0.00
09/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	14181	15	14181	15	0.00
09/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	11352	12	11352	12	0.00
09/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	11864	13	11864	13	0.00
09/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	5171	6	5171	6	5,000.00
09/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	6336	7	6336	7	3,530.00
09/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	14105	15	14105	15	0.00

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09/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	16978	18	16978	18	0.00
09/04/2020	R035 On 06-August-20			Bond Future	11.75	83.2890	11.7485	83.2890	410.00
09/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	5	0	5	0	500.00
09/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	3	0	3	0	24,761.00
09/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	69	0	69	0	0.00
09/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	34	0	34	0	500.00
09/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	259	0	259	0	0.00
09/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	71	0	71	0	0.00
09/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	1	0	3,000.00
09/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	67	0	67	0	0.00
09/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	11856	13	11856	13	0.00
09/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	20836	22	20836	22	0.00
09/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	11995	13	11995	13	0.00
09/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	8426	9	8426	9	500.00
09/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	18817	20	18817	20	0.00
09/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	11925	13	11925	13	0.00
09/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	13709	15	13709	15	0.00
09/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	18105	19	18105	19	0.00
09/04/2020	R035 On 05-November-20			Bond Future	11.94	80.0681	11.9362	80.0681	0.00
09/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	468	0	468	0	0.00
09/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	475	0	475	0	0.00
09/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	461	0	461	0	0.00
09/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	10544	11	10544	11	0.00
09/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	10483	11	10483	11	0.00
09/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10423	11	10423	11	0.00
09/04/2020	R035 On 04-February-21			Bond Future	12.15	81.2672	12.1466	81.2672	0.00
09/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	496	0	496	0	0.00
09/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	446	0	446	0	0.00
09/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	440	0	440	0	0.00
09/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	434	0	434	0	0.00
09/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1566	1	1566	1	0.00
09/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	13496	14	13496	14	0.00
09/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	13560	14	13560	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	12928	14	12928	14	650.00
09/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	7465	8	7465	8	650.00
09/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	13432	14	13432	14	0.00
09/04/2020	R186 On 07-May-20			Bond Future	9.84	106.4461	9.8374	106.4461	86,430.00
09/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	1	0	1	0	0.00
09/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	21	0	21	0	0.00
09/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	304	0	304	0	1,120.00
09/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	1370	1	1370	1	1,120.00
09/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	11691	12	11691	12	0.00
09/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	9100	10	9100	10	0.00
09/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	581	1	581	1	0.00
09/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	4570	5	4570	5	0.00
09/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	7967	9	7967	9	0.00
09/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	8991	10	8991	10	0.00
09/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	1966	3	1966	3	0.00
09/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	10029	11	10029	11	2,500.00
09/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	6796	8	6796	8	23,160.00
09/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	9046	10	9046	10	0.00
09/04/2020	R186 On 06-August-20			Bond Future	10.04	102.7846	10.0386	102.7846	7,400.00
09/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	103	0	103	0	0.00
09/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	77	0	77	0	0.00
09/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	105	0	105	0	0.00
09/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	100	0	100	0	0.00
09/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	8364	9	8364	9	0.00
09/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	8912	10	8912	10	0.00
09/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	8266	9	8266	9	0.00
09/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	8315	9	8315	9	0.00

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09/04/2020	R186 On 05-November-20			Bond Future	10.25	104.3518	10.2478	104.3518	0.00
09/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	384	0	384	0	0.00
09/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	378	0	378	0	0.00
09/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	372	0	372	0	0.00
09/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	233	0	233	0	3,500.00
09/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	867	1	867	1	0.00
09/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	98	0	98	0	3,500.00
09/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	9294	10	9294	10	0.00
09/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	11702	12	11702	12	0.00
09/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	7898	9	7898	9	0.00
09/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	5435	6	5435	6	3,500.00
09/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	7941	9	7941	9	0.00
09/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	7854	9	7854	9	0.00
09/04/2020	R186 On 04-February-21			Bond Future	10.49	100.6210	10.4902	100.6210	0.00
09/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	210	0	210	0	0.00
09/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	213	0	213	0	0.00
09/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	216	0	216	0	0.00
09/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	10910	12	10910	12	0.00
09/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	10864	12	10864	12	0.00
09/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	10956	12	10956	12	0.00
09/04/2020	R197 On 07-May-20			Bond Future	311.24	309.2126	311.2376	309.2126	2,556.00
09/04/2020	R197 On 06-August-20			Bond Future	308.30	306.2429	308.2987	306.2429	0.00
09/04/2020	R197 On 05-November-20			Bond Future	313.07	310.9844	313.0720	310.9844	0.00
09/04/2020	R197 On 04-February-21			Bond Future	309.84	307.7229	309.8429	307.7229	0.00
09/04/2020	R202 On 07-May-20			Bond Future	214.37	214.3614	214.3712	214.3614	7,963.00
09/04/2020	R202 On 06-August-20			Bond Future	213.58	213.5661	213.5753	213.5661	0.00
09/04/2020	R202 On 05-November-20			Bond Future	216.88	216.8726	216.8820	216.8726	0.00
09/04/2020	R202 On 04-February-21			Bond Future	215.94	215.9273	215.9372	215.9273	0.00
09/04/2020	R208 On 07-May-20			Bond Future	4.89	102.3584	4.8947	102.3584	29,633.00
09/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	45	0	45	0	0.00
09/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	42	0	42	0	0.00
09/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	38	0	38	0	0.00
09/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	115	0	115	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
09/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	120	0	120	0	0.00
09/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	110	0	110	0	0.00
09/04/2020	R208 On 06-August-20			Bond Future	4.39	103.9295	4.3855	103.9295	0.00
09/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	738	1	738	1	0.00
09/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	744	1	744	1	0.00
09/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	732	1	732	1	0.00
09/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	5	0	5	0	0.00
09/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	5	0	5	0	0.00
09/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	5	0	5	0	0.00
09/04/2020	R208 On 05-November-20			Bond Future	3.20	102.1156	3.2004	102.1156	0.00
09/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	616	1	616	1	0.00
09/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	612	1	612	1	0.00
09/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	608	1	608	1	0.00
09/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
09/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
09/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 07-May-20			Bond Future	11.53	61.9233	11.5264	61.9233	65,709.00
09/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	11944	13	11944	13	0.00
09/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	11878	13	11878	13	0.00
09/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	12009	13	12009	13	0.00
09/04/2020	R209 On 06-August-20			Bond Future	11.69	62.8737	11.6916	62.8737	9,200.00
09/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	45820	47	45820	47	0.00
09/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	45928	47	45928	47	0.00
09/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	45711	46	45711	46	0.00
09/04/2020	R209 On 05-November-20			Bond Future	11.86	60.6856	11.8584	60.6856	0.00
09/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	365	0	365	0	0.00
09/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	376	0	376	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
09/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	370	0	370	0	0.00
09/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10427	11	10427	11	0.00
09/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10372	11	10372	11	0.00
09/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	10482	11	10482	11	0.00
09/04/2020	R209 On 04-February-21			Bond Future	12.04	61.5944	12.0408	61.5944	0.00
09/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	517	0	517	0	0.00
09/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	524	0	524	0	0.00
09/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	511	0	511	0	0.00
09/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	10873	12	10873	12	0.00
09/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	10820	11	10820	11	0.00
09/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	10766	11	10766	11	0.00
09/04/2020	R210 On 07-May-20			Bond Future	179.13	179.1198	179.1274	179.1198	1,419.00
09/04/2020	R210 On 06-August-20			Bond Future	181.92	181.9139	181.9210	181.9139	0.00
09/04/2020	R210 On 05-November-20			Bond Future	182.01	182.0059	182.0131	182.0059	0.00
09/04/2020	R210 On 04-February-21			Bond Future	184.78	184.7758	184.7836	184.7758	0.00
09/04/2020	R212 On 07-May-20			Bond Future	165.20	165.0012	165.1999	165.0012	6,719.00
09/04/2020	R212 On 06-August-20			Bond Future	165.48	165.2767	165.4781	165.2767	0.00
09/04/2020	R212 On 05-November-20			Bond Future	168.04	167.8357	168.0402	167.8357	0.00
09/04/2020	R212 On 04-February-21			Bond Future	168.27	168.0579	168.2658	168.0579	0.00
09/04/2020	R213 On 07-May-20			Bond Future	11.10	75.1374	11.1005	75.1374	16,776.00
09/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	11807	13	11807	13	0.00
09/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	11684	12	11684	12	0.00
09/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	11745	13	11745	13	0.00
09/04/2020	R213 On 06-August-20			Bond Future	11.28	76.2907	11.2807	76.2907	300.00
09/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	69	0	69	0	0.00
09/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	73	0	73	0	0.00
09/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	71	0	71	0	0.00
09/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	10845	12	10845	12	0.00
09/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	10788	12	10788	12	0.00
09/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	10903	12	10903	12	0.00

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09/04/2020	R213 On 05-November-20			Bond Future	11.47	73.9118	11.4678	73.9118	0.00
09/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	328	0	328	0	0.00
09/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	333	0	333	0	0.00
09/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	338	0	338	0	0.00
09/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	10118	11	10118	11	0.00
09/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	10223	11	10223	11	0.00
09/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	10170	11	10170	11	0.00
09/04/2020	R213 On 04-February-21			Bond Future	11.68	75.0189	11.6793	75.0189	0.00
09/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	314	0	314	0	0.00
09/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	309	0	309	0	0.00
09/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	305	0	305	0	0.00
09/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	12185	13	12185	13	0.00
09/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	12238	13	12238	13	0.00
09/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	12131	13	12131	13	0.00
09/04/2020	R214 On 07-May-20			Bond Future	11.59	60.8187	11.5889	60.8187	21,613.00
09/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
09/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	35	0	35	0	0.00
09/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
09/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	9891	11	9891	11	0.00
09/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	10967	12	10967	12	0.00
09/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	14064	15	14064	15	0.00
09/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	5208	6	5208	6	1,250.00
09/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	10899	12	10899	12	0.00
09/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	10831	12	10831	12	0.00
09/04/2020	R214 On 06-August-20			Bond Future	11.75	61.7522	11.7451	61.7522	4,000.00
09/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	116	0	116	0	0.00
09/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	119	0	119	0	0.00
09/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	122	0	122	0	0.00
09/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	10280	11	10280	11	0.00
09/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	10406	11	10406	11	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
09/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	10343	11	10343	11	0.00
09/04/2020	R214 On 05-November-20			Bond Future	11.90	59.4047	11.9046	59.4047	0.00
09/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	467	0	467	0	0.00
09/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	474	0	474	0	0.00
09/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	460	0	460	0	0.00
09/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	9809	11	9809	11	0.00
09/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	9752	10	9752	10	0.00
09/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	9696	10	9696	10	0.00
09/04/2020	R214 On 04-February-21			Bond Future	12.08	60.2944	12.0822	60.2944	0.00
09/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	606	0	606	0	0.00
09/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	621	1	621	1	0.00
09/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	613	1	613	1	0.00
09/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	10327	11	10327	11	0.00
09/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	10272	11	10272	11	0.00
09/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	10382	11	10382	11	0.00
09/04/2020	R248 On 07-May-20			Bond Future	11.65	76.9478	11.6503	76.9478	66,001.00
09/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	16	0	16	0	0.00
09/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
09/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
09/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	14039	15	14039	15	0.00
09/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	10508	11	10508	11	300.00
09/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	14126	15	14126	15	0.00
09/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	14828	16	14828	16	0.00
09/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	6625	8	6625	8	300.00
09/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	13952	15	13952	15	0.00
09/04/2020	R248 On 06-August-20			Bond Future	11.81	78.1288	11.8118	78.1288	49,270.00
09/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2808	2	2808	2	0.00
09/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	886	1	886	1	0.00
09/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	3	0	3	0	20,640.00
09/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	82	0	82	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
09/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	460	0	460	0	640.00
09/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2640	2	2640	2	470.00
09/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	6462	6	6462	6	814.00
09/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	134	0	134	0	640.00
09/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	87	0	87	0	0.00
09/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
09/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	4294	4	4294	4	814.00
09/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	794	1	794	1	470.00
09/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	85	0	85	0	0.00
09/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	11692	13	11692	13	0.00
09/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	5527	6	5527	6	0.00
09/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1626	2	1626	2	0.00
09/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	11614	13	11614	13	0.00
09/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	2715	3	2715	3	0.00
09/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	954	1	954	1	0.00
09/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	2568	3	2568	3	0.00
09/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	22295	23	22295	23	0.00
09/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	19871	21	19871	21	0.00
09/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	11771	13	11771	13	0.00
09/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	6983	8	6983	8	0.00
09/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	5268	6	5268	6	0.00
09/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	10459	11	10459	11	0.00
09/04/2020	R248 On 05-November-20			Bond Future	11.98	74.8925	11.9768	74.8925	0.00
09/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	229	0	229	0	0.00
09/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	225	0	225	0	0.00
09/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	221	0	221	0	0.00
09/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	14167	15	14167	15	0.00
09/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	14246	15	14246	15	0.00
09/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	14088	15	14088	15	0.00
09/04/2020	R248 On 04-February-21			Bond Future	12.16	76.0140	12.1611	76.0140	0.00
09/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	739	1	739	1	0.00
09/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	748	1	748	1	0.00
09/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	758	1	758	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
09/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	12192	13	12192	13	0.00
09/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	12328	13	12328	13	0.00
09/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	12260	13	12260	13	0.00