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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	2025 On 05-November-20			Bond Future	143.32	143.2610	143.3175	143.2610	3,970.00
02/10/2020	2025 On 04-February-21			Bond Future	143.28	143.2283	143.2850	143.2283	0.00
02/10/2020	2025 On 06-May-21			Bond Future	144.86	144.8024	144.8593	144.8024	0.00
02/10/2020	2025 On 05-August-21			Bond Future	144.94	144.8788	144.9361	144.8788	0.00

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02/10/2020	2029 On 05-November-20			Bond Future	99.34	99.1420	99.3363	99.1420	4,935.00
02/10/2020	2029 On 04-February-21			Bond Future	100.36	100.1627	100.3586	100.1627	0.00
02/10/2020	2029 On 06-May-21			Bond Future	100.32	100.1247	100.3224	100.1247	0.00
02/10/2020	2029 On 05-August-21			Bond Future	101.43	101.2352	101.4349	101.2352	0.00
02/10/2020	2030 On 05-November-20			Bond Future	9.49	93.2982	9.4906	93.2982	91,951.00
02/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3313	3	3313	3	0.00
02/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	280	0	280	0	3,000.00
02/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1856	2	1856	2	0.00
02/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	40	0	40	0	1,000.00
02/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	505	1	505	1	1,000.00
02/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1184	1	1184	1	0.00
02/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	185	0	185	0	3,000.00
02/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2025	2	2025	2	0.00
02/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1823	2	1823	2	0.00
02/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1483	2	1483	2	0.00
02/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1210	1	1210	1	0.00
02/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	13	0	13	0	3,000.00
02/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3617	4	3617	4	0.00
02/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1236	1	1236	1	0.00
02/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1990	2	1990	2	0.00
02/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	290	0	290	0	14,160.00
02/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2773	3	2773	3	0.00
02/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	840	1	840	1	3,000.00
02/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5529	6	5529	6	0.00
02/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	44	0	44	0	14,160.00
02/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	88	0	88	0	15,414.00
02/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	491	1	491	1	15,414.00
02/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5048	5	5048	5	0.00
02/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3164	3	3164	3	0.00
02/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3976	4	3976	4	0.00
02/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	168	0	168	0	3,000.00
02/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5780	6	5780	6	0.00
02/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1088	1	1088	1	2,500.00

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02/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1753	2	1753	2	0.00
02/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1487	1	1487	1	2,500.00
02/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	215	0	215	0	8,000.00
02/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4655	5	4655	5	0.00
02/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2340	2	2340	2	0.00
02/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1817	2	1817	2	0.00
02/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6791	7	6791	7	0.00
02/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	700	1	700	1	14,160.00
02/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	448	0	448	0	1,000.00
02/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1785	2	1785	2	0.00
02/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1066	1	1066	1	5,500.00
02/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1203	1	1203	1	3,000.00
02/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	525	1	525	1	2,500.00
02/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8403	8	8403	8	0.00
02/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3119	3	3119	3	0.00
02/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1179	1	1179	1	3,000.00
02/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6913	7	6913	7	0.00
02/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4026	4	4026	4	0.00
02/10/2020	2030 On 04-February-21			Bond Future	9.71	90.2316	9.7109	90.2316	0.00
02/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	537	1	537	1	1,600.00
02/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	683	1	683	1	1,000.00
02/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1848	2	1848	2	0.00
02/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1747	2	1747	2	1,000.00
02/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	673	1	673	1	800.00
02/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1828	2	1828	2	0.00
02/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1911	2	1911	2	1,600.00
02/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1808	2	1808	2	0.00
02/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1283	1	1283	1	800.00
02/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4700	5	4700	5	0.00
02/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2058	2	2058	2	1,800.00
02/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6131	6	6131	6	0.00
02/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5079	5	5079	5	0.00
02/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8528	8	8528	8	0.00

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02/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4928	5	4928	5	0.00
02/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4966	5	4966	5	0.00
02/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4781	5	4781	5	0.00
02/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9381	9	9381	9	0.00
02/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4891	5	4891	5	0.00
02/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8476	8	8476	8	0.00
02/10/2020	2030 On 06-May-21			Bond Future	9.94	91.2026	9.9351	91.2026	0.00
02/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6338	6	6338	6	0.00
02/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1990	2	1990	2	0.00
02/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9731	10	9731	10	0.00
02/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	584	1	584	1	700.00
02/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4094	4	4094	4	0.00
02/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9768	10	9768	10	0.00
02/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3761	4	3761	4	0.00
02/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2124	2	2124	2	0.00
02/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9806	10	9806	10	0.00
02/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	977	1	977	1	0.00
02/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6039	6	6039	6	700.00
02/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11893	12	11893	12	0.00
02/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3842	4	3842	4	700.00
02/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	996	1	996	1	0.00
02/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6300	6	6300	6	0.00
02/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	986	1	986	1	0.00
02/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3537	3	3537	3	0.00
02/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2184	2	2184	2	0.00
02/10/2020	2030 On 05-August-21			Bond Future	10.18	88.1875	10.1806	88.1875	0.00
02/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4689	5	4689	5	0.00
02/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10249	10	10249	10	0.00
02/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2347	2	2347	2	600.00
02/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4718	5	4718	5	0.00
02/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1526	2	1526	2	600.00
02/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4746	5	4746	5	0.00
02/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3477	3	3477	3	0.00

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02/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6205	6	6205	6	0.00
02/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8150	8	8150	8	0.00
02/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3521	3	3521	3	0.00
02/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	1073	1	1073	1	600.00
02/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3499	3	3499	3	0.00
02/10/2020	2032 On 05-November-20			Bond Future	10.52	86.2883	10.5220	86.2883	121,089.00
02/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	260	0	260	0	0.00
02/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3399	4	3399	4	0.00
02/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3786	4	3786	4	0.00
02/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	269	0	269	0	0.00
02/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	24	0	24	0	3,000.00
02/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	160	0	160	0	3,000.00
02/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	88	0	88	0	1,000.00
02/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	11	0	11	0	1,000.00
02/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	252	0	252	0	0.00
02/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4948	5	4948	5	0.00
02/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8885	9	8885	9	0.00
02/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10023	10	10023	10	0.00
02/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	600	1	600	1	1,000.00
02/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6770	7	6770	7	0.00
02/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4839	5	4839	5	0.00
02/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5746	6	5746	6	0.00
02/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4893	5	4893	5	0.00
02/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	716	1	716	1	3,000.00
02/10/2020	2032 On 04-February-21			Bond Future	10.76	87.1552	10.7607	87.1552	0.00
02/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	376	0	376	0	800.00
02/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	1109	1	1109	1	0.00
02/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	750	1	750	1	800.00
02/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1135	1	1135	1	0.00
02/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3754	4	3754	4	0.00
02/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	1122	1	1122	1	0.00
02/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7955	8	7955	8	0.00
02/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7905	8	7905	8	0.00

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02/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9701	9	9701	9	0.00
02/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3418	3	3418	3	800.00
02/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8006	8	8006	8	0.00
02/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12664	12	12664	12	0.00
02/10/2020	2032 On 06-May-21			Bond Future	11.00	83.9475	11.0014	83.9475	0.00
02/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2625	3	2625	3	736.00
02/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7955	8	7955	8	0.00
02/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9544	10	9544	10	0.00
02/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7988	8	7988	8	0.00
02/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7921	8	7921	8	0.00
02/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2172	2	2172	2	0.00
02/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2140	2	2140	2	0.00
02/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2156	2	2156	2	0.00
02/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1505	1	1505	1	736.00
02/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6433	6	6433	6	0.00
02/10/2020	2032 On 05-August-21			Bond Future	11.26	84.8589	11.2569	84.8589	0.00
02/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4888	5	4888	5	0.00
02/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4860	5	4860	5	0.00
02/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4916	5	4916	5	0.00
02/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4367	4	4367	4	0.00
02/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4342	4	4342	4	0.00
02/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4318	4	4318	4	0.00
02/10/2020	2033 On 05-November-20			Bond Future	93.30	93.4537	93.2976	93.4537	10,329.00
02/10/2020	2033 On 04-February-21			Bond Future	94.26	94.4158	94.2578	94.4158	0.00
02/10/2020	2033 On 06-May-21			Bond Future	94.08	94.2384	94.0784	94.2384	0.00
02/10/2020	2033 On 05-August-21			Bond Future	95.12	95.2835	95.1217	95.2835	0.00
02/10/2020	2037 On 05-November-20			Bond Future	11.61	80.1460	11.6057	80.1460	138,532.00
02/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	41	0	41	0	0.00
02/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	38	0	38	0	0.00
02/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	39	0	39	0	0.00
02/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9373	9	9373	9	0.00
02/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	9235	9	9235	9	0.00
02/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9304	9	9304	9	0.00

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02/10/2020	2037 On 04-February-21			Bond Future	11.85	76.6971	11.8540	76.6971	0.00
02/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4337	5	4337	5	300.00
02/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	368	0	368	0	72.00
02/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10620	11	10620	11	0.00
02/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1598	2	1598	2	0.00
02/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	917	1	917	1	0.00
02/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	833	1	833	1	0.00
02/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	843	1	843	1	0.00
02/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4126	4	4126	4	0.00
02/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	1065	1	1065	1	240.00
02/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	854	1	854	1	0.00
02/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10760	11	10760	11	0.00
02/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3861	4	3861	4	240.00
02/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9667	9	9667	9	0.00
02/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	893	1	893	1	300.00
02/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7743	8	7743	8	72.00
02/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10408	10	10408	10	72.00
02/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10879	11	10879	11	0.00
02/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10819	11	10819	11	0.00
02/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14896	15	14896	15	0.00
02/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3672	4	3672	4	0.00
02/10/2020	2037 On 06-May-21			Bond Future	12.10	77.5227	12.1049	77.5227	0.00
02/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5757	6	5757	6	0.00
02/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5789	6	5789	6	0.00
02/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5820	6	5820	6	0.00
02/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	4007	4	4007	4	0.00
02/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3985	4	3985	4	0.00
02/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	4029	4	4029	4	0.00
02/10/2020	2037 On 05-August-21			Bond Future	12.38	74.1089	12.3767	74.1089	0.00
02/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4803	5	4803	5	0.00
02/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4830	5	4830	5	0.00
02/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4857	5	4857	5	0.00
02/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	5437	5	5437	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
02/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	5382	5	5382	5	0.00
02/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	5409	5	5409	5	0.00
02/10/2020	2038 On 05-November-20			Bond Future	104.74	104.6911	104.7374	104.6911	11,137.00
02/10/2020	2038 On 04-February-21			Bond Future	104.12	104.0728	104.1193	104.0728	0.00
02/10/2020	2038 On 06-May-21			Bond Future	105.26	105.2168	105.2636	105.2168	0.00
02/10/2020	2038 On 05-August-21			Bond Future	104.71	104.6631	104.7102	104.6631	0.00
02/10/2020	2040 On 05-November-20			Bond Future	11.72	82.0982	11.7193	82.0982	72,822.00
02/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	3	0	3	0	2,000.00
02/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	40	0	40	0	0.00
02/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	1	0	1	0	2,000.00
02/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	11	0	11	0	2,380.00
02/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	30	0	30	0	2,000.00
02/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	41	0	41	0	0.00
02/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	403	0	403	0	2,380.00
02/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1928	2	1928	2	0.00
02/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	43	0	43	0	0.00
02/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1351	1	1351	1	0.00
02/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2750	3	2750	3	2,000.00
02/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9783	10	9783	10	0.00
02/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16232	16	16232	16	0.00
02/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12153	12	12153	12	0.00
02/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9709	9	9709	9	0.00
02/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	2049	2	2049	2	2,000.00
02/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5149	5	5149	5	0.00
02/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9857	10	9857	10	0.00
02/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14318	14	14318	14	0.00
02/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10382	10	10382	10	0.00
02/10/2020	2040 On 04-February-21			Bond Future	11.96	78.4186	11.9638	78.4186	0.00
02/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	543	1	543	1	800.00
02/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3474	4	3474	4	0.00
02/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	850	1	850	1	0.00
02/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	226	0	226	0	500.00
02/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	258	0	258	0	800.00

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02/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	860	1	860	1	0.00
02/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	839	1	839	1	0.00
02/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	683	1	683	1	500.00
02/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2998	3	2998	3	0.00
02/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5456	5	5456	5	500.00
02/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11386	11	11386	11	0.00
02/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12437	12	12437	12	0.00
02/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17995	18	17995	18	0.00
02/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17355	17	17355	17	0.00
02/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13607	13	13607	13	0.00
02/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11258	11	11258	11	0.00
02/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11322	11	11322	11	0.00
02/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4855	5	4855	5	800.00
02/10/2020	2040 On 06-May-21			Bond Future	12.21	79.2629	12.2106	79.2629	0.00
02/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5702	6	5702	6	0.00
02/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5734	6	5734	6	0.00
02/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5671	6	5671	6	0.00
02/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4454	4	4454	4	0.00
02/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4428	4	4428	4	0.00
02/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4403	4	4403	4	0.00
02/10/2020	2040 On 05-August-21			Bond Future	12.48	75.6176	12.4779	75.6176	0.00
02/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12863	13	12863	13	0.00
02/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2889	3	2889	3	900.00
02/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5259	5	5259	5	0.00
02/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5317	5	5317	5	0.00
02/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	2005	2	2005	2	900.00
02/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5288	5	5288	5	0.00
02/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	5248	5	5248	5	0.00
02/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	5276	5	5276	5	0.00
02/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10891	11	10891	11	0.00
02/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1369	1	1369	1	900.00
02/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	5304	5	5304	5	0.00
02/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8478	8	8478	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2020	2044 On 05-November-20			Bond Future	11.76	78.8962	11.7563	78.8962	47,224.00
02/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	39	0	39	0	0.00
02/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	2	0	2	0	1,815.00
02/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	7	0	7	0	0.00
02/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	982	1	982	1	0.00
02/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	43	0	43	0	0.00
02/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	8	0	8	0	300.00
02/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	1095	1	1095	1	0.00
02/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	41	0	41	0	0.00
02/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
02/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	591	1	591	1	0.00
02/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
02/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	11	0	11	0	525.00
02/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	10	0	10	0	1,815.00
02/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	436	1	436	1	0.00
02/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
02/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12258	12	12258	12	0.00
02/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4434	4	4434	4	1,815.00
02/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3194	3	3194	3	1,815.00
02/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22605	22	22605	22	0.00
02/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9765	10	9765	10	0.00
02/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18218	18	18218	18	0.00
02/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12419	12	12419	12	0.00
02/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9840	10	9840	10	0.00
02/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14900	15	14900	15	0.00
02/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18670	18	18670	18	0.00
02/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12905	13	12905	13	0.00
02/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5037	5	5037	5	525.00
02/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3411	3	3411	3	300.00
02/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12824	13	12824	13	0.00
02/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9916	10	9916	10	0.00
02/10/2020	2044 On 04-February-21			Bond Future	11.99	75.3096	11.9927	75.3096	0.00
02/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	753	1	753	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
02/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	773	1	773	1	0.00
02/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	276	0	276	0	265.00
02/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	763	1	763	1	0.00
02/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	696	1	696	1	0.00
02/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	493	1	493	1	0.00
02/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1357	1	1357	1	0.00
02/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11927	12	11927	12	0.00
02/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12401	12	12401	12	265.00
02/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17112	17	17112	17	0.00
02/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8959	9	8959	9	265.00
02/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11994	12	11994	12	0.00
02/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14176	14	14176	14	0.00
02/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11860	12	11860	12	0.00
02/10/2020	2044 On 06-May-21			Bond Future	12.23	76.1205	12.2310	76.1205	0.00
02/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5697	6	5697	6	0.00
02/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5665	6	5665	6	0.00
02/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5634	6	5634	6	0.00
02/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4456	4	4456	4	0.00
02/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4482	4	4482	4	0.00
02/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4430	4	4430	4	0.00
02/10/2020	2044 On 05-August-21			Bond Future	12.49	72.5662	12.4888	72.5662	0.00
02/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5597	6	5597	6	0.00
02/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5627	6	5627	6	0.00
02/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5568	6	5568	6	0.00
02/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4999	5	4999	5	0.00
02/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4973	5	4973	5	0.00
02/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4947	5	4947	5	0.00
02/10/2020	2046 On 05-November-20			Bond Future	92.48	92.4394	92.4805	92.4394	16,311.00
02/10/2020	2046 On 04-February-21			Bond Future	93.43	93.3910	93.4323	93.3910	0.00
02/10/2020	2046 On 06-May-21			Bond Future	92.67	92.6282	92.6696	92.6282	0.00
02/10/2020	2046 On 05-August-21			Bond Future	93.70	93.6557	93.6974	93.6557	0.00
02/10/2020	2050 On 05-November-20			Bond Future	94.80	94.5848	94.7979	94.5848	13,963.00
02/10/2020	2050 On 04-February-21			Bond Future	93.88	93.6694	93.8845	93.6694	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
02/10/2020	2050 On 06-May-21			Bond Future	94.92	94.6992	94.9161	94.6992	0.00
02/10/2020	2050 On 05-August-21			Bond Future	94.04	93.8228	94.0422	93.8228	0.00
02/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	AL37 On 05-November-20			Index Future	758.62	758.2070	758.6200	758.2070	0.00
02/10/2020	AL37 On 04-February-21			Index Future	766.24	765.8250	766.2400	765.8250	0.00
02/10/2020	AL37 On 06-May-21			Index Future	774.47	774.0530	774.4700	774.0530	0.00
02/10/2020	AL37 On 05-August-21			Index Future	782.79	782.3640	782.7850	782.3640	0.00
02/10/2020	AL7T On 05-November-20			Index Future	812.27	813.8130	812.2710	813.8130	0.00
02/10/2020	AL7T On 04-February-21			Index Future	820.43	821.9890	820.4300	821.9890	0.00
02/10/2020	AL7T On 06-May-21			Index Future	829.24	830.8210	829.2420	830.8210	0.00
02/10/2020	AL7T On 05-August-21			Index Future	838.15	839.7410	838.1450	839.7410	0.00
02/10/2020	ALBI On 05-November-20			Index Future	712.22	713.5050	712.2210	713.5050	226.00
02/10/2020	ALBI On 04-February-21			Index Future	719.38	720.6740	719.3750	720.6740	0.00
02/10/2020	ALBI On 06-May-21			Index Future	727.10	728.4170	727.1020	728.4170	0.00
02/10/2020	ALBI On 05-August-21			Index Future	734.91	736.2380	734.9080	736.2380	0.00
02/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2020	ES33 On 05-November-20			Bond Future	12.16	71.4083	12.1611	71.4083	350.00
02/10/2020	ES33 On 04-February-21			Bond Future	12.45	72.1258	12.4540	72.1258	0.00
02/10/2020	ES33 On 06-May-21			Bond Future	12.75	69.1264	12.7455	69.1264	0.00
02/10/2020	ES33 On 05-August-21			Bond Future	13.06	69.8770	13.0554	69.8770	0.00
02/10/2020	ES42 On 05-November-20			Bond Future	12.59	70.4817	12.5892	70.4817	4,789.00
02/10/2020	ES42 On 04-February-21			Bond Future	12.86	71.1898	12.8642	71.1898	0.00
02/10/2020	ES42 On 06-May-21			Bond Future	13.15	67.6970	13.1488	67.6970	0.00
02/10/2020	ES42 On 05-August-21			Bond Future	13.44	68.4322	13.4433	68.4322	0.00
02/10/2020	GOVI On 05-November-20			GOVI	703.74	704.9870	703.7390	704.9870	1,009.00
02/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	340910	33	340910	33	0.00
02/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	341110	33	341110	33	0.00
02/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	341010	33	341010	33	0.00
02/10/2020	GOVI On 04-February-21			GOVI	710.81	712.0700	710.8070	712.0700	0.00
02/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	401330	39	401330	39	0.00
02/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	401430	39	401430	39	0.00
02/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	401530	39	401530	39	0.00
02/10/2020	GOVI On 06-May-21			GOVI	718.44	719.7210	718.4420	719.7210	0.00
02/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	397720	41	397720	41	0.00
02/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	397520	41	397520	41	0.00
02/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	397620	41	397620	41	0.00
02/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-August-21			GOVI	726.16	727.4480	726.1550	727.4480	0.00
02/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	70050	8	70050	8	0.00
02/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	70150	8	70150	8	0.00
02/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	70250	8	70250	8	0.00
02/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2020	IGOV On 05-November-20			Index Future	255.25	255.0720	255.2460	255.0720	1,201.00
02/10/2020	IGOV On 04-February-21			Index Future	257.87	257.6980	257.8730	257.6980	0.00
02/10/2020	IGOV On 06-May-21			Index Future	260.71	260.5300	260.7060	260.5300	0.00
02/10/2020	IGOV On 05-August-21			Index Future	263.57	263.3880	263.5660	263.3880	0.00
02/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
02/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
02/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2500	90.2400	90.2500	0.00
02/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.12	89.1300	89.1200	89.1300	0.00
02/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.32	90.3400	90.3200	90.3400	51.00
02/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.67	89.6900	89.6700	89.6900	0.00
02/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.72	89.7400	89.7200	89.7400	0.00
02/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.80	92.8300	92.8000	92.8300	0.00
02/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.28	93.3000	93.2800	93.3000	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
02/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.67	85.6800	85.6700	85.6800	0.00
02/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.24	91.2200	91.2400	91.2200	0.00
02/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.33	79.2900	79.3300	79.2900	0.00
02/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.96	75.9000	75.9600	75.9000	0.00
02/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.48	74.4000	74.4800	74.4000	0.00
02/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.63	76.5500	76.6300	76.5500	0.00
02/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.77	80.6900	80.7700	80.6900	0.00
02/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.37	79.3000	79.3700	79.3000	0.00
02/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.59	81.5200	81.5900	81.5200	0.00
02/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.54	87.4800	87.5400	87.4800	0.00
02/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.10	88.0300	88.1000	88.0300	0.00
02/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.27	81.1900	81.2700	81.1900	0.00
02/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.29	89.2000	89.2900	89.2000	0.00
02/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6550	3.3450	96.6550	0.00
02/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6500	3.3400	96.6500	0.00
02/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.27	96.7350	3.2650	96.7350	30,010.00
02/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.25	96.7300	3.2500	96.7300	0.00
02/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.7300	3.2400	96.7300	0.00
02/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.24	96.7100	3.2400	96.7100	0.00
02/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.31	96.6450	3.3050	96.6450	0.00
02/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.47	96.4600	3.4700	96.4600	30,000.00
02/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.65	96.3200	3.6500	96.3200	0.00
02/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.80	96.1450	3.7950	96.1450	0.00
02/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.07	95.8950	4.0650	95.8950	0.00
02/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.5200	4.4000	95.5200	0.00
02/10/2020	R023 On 05-November-20			Bond Future	4.54	108.4550	4.5400	108.4550	34,495.00
02/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6350	6	6350	6	0.00
02/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6371	6	6371	6	0.00
02/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6329	6	6329	6	0.00
02/10/2020	R023 On 05-November-20	7.45	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
02/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
02/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
02/10/2020	R023 On 04-February-21			Bond Future	4.61	109.5447	4.6102	109.5447	0.00
02/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3380	3	3380	3	0.00
02/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3418	3	3418	3	0.00
02/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3399	3	3399	3	0.00
02/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	9	0	9	0	0.00
02/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	9	0	9	0	0.00
02/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	8	0	8	0	0.00
02/10/2020	R023 On 06-May-21			Bond Future	4.65	106.8150	4.6475	106.8150	0.00
02/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5004	5	5004	5	0.00
02/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5037	5	5037	5	0.00
02/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5020	5	5020	5	0.00
02/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
02/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
02/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
02/10/2020	R023 On 05-August-21			Bond Future	4.70	107.9744	4.6964	107.9744	0.00
02/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1236	1	1236	1	0.00
02/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1225	1	1225	1	0.00
02/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1214	1	1214	1	0.00
02/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	308	0	308	0	0.00
02/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	312	0	312	0	0.00
02/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	304	0	304	0	0.00
02/10/2020	R035 On 05-November-20			Bond Future	11.32	84.8610	11.3176	84.8610	103,036.00
02/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	164	0	164	0	0.00
02/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	169	0	169	0	0.00
02/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	158	0	158	0	0.00
02/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6592	6	6592	6	0.00
02/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6529	6	6529	6	0.00
02/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6467	6	6467	6	0.00
02/10/2020	R035 On 04-February-21			Bond Future	11.57	85.7137	11.5724	85.7137	0.00
02/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	929	1	929	1	0.00
02/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	843	1	843	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
02/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	832	1	832	1	0.00
02/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2757	3	2757	3	0.00
02/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	822	1	822	1	0.00
02/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10602	10	10602	10	0.00
02/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10661	10	10661	10	0.00
02/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10074	10	10074	10	650.00
02/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5369	5	5369	5	650.00
02/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10542	10	10542	10	0.00
02/10/2020	R035 On 06-May-21			Bond Future	11.82	82.1608	11.8207	82.1608	0.00
02/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6477	7	6477	7	0.00
02/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6546	7	6546	7	0.00
02/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4021	4	4021	4	0.00
02/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7973	8	7973	8	0.00
02/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1391	1	1391	1	793.00
02/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6511	7	6511	7	0.00
02/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2268	2	2268	2	1,650.00
02/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3420	4	3420	4	0.00
02/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5384	6	5384	6	0.00
02/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4257	4	4257	4	793.00
02/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6361	6	6361	6	793.00
02/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8369	8	8369	8	0.00
02/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3514	3	3514	3	0.00
02/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5591	5	5591	5	1,650.00
02/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2807	3	2807	3	1,650.00
02/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11237	11	11237	11	0.00
02/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3533	3	3533	3	0.00
02/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3494	3	3494	3	0.00
02/10/2020	R035 On 05-August-21			Bond Future	12.09	83.0528	12.0875	83.0528	0.00
02/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
02/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
02/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
02/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55427	55	55427	55	0.00
02/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55311	55	55311	55	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55544	55	55544	55	0.00
02/10/2020	R186 On 05-November-20			Bond Future	7.26	119.7740	7.2573	119.7740	89,064.00
02/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7199	7	7199	7	0.00
02/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	508	1	508	1	1,200.00
02/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7150	7	7150	7	0.00
02/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1847	2	1847	2	80.00
02/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7101	7	7101	7	0.00
02/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3994	4	3994	4	1,200.00
02/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	61	0	61	0	80.00
02/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3255	3	3255	3	3,500.00
02/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5633	6	5633	6	3,500.00
02/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10096	10	10096	10	0.00
02/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	30	0	30	0	0.00
02/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	196	0	196	0	0.00
02/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	3,500.00
02/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4195	4	4195	4	0.00
02/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	560	1	560	1	0.00
02/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	6	0	6	0	0.00
02/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	113	0	113	0	0.00
02/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	7	0	7	0	0.00
02/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	6	0	6	0	0.00
02/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1892	2	1892	2	0.00
02/10/2020	R186 On 04-February-21			Bond Future	7.44	115.6988	7.4374	115.6988	0.00
02/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4540	5	4540	5	0.00
02/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4577	5	4577	5	0.00
02/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3999	4	3999	4	0.00
02/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4614	5	4614	5	0.00
02/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	968	1	968	1	0.00
02/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	956	1	956	1	0.00
02/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1176	1	1176	1	15,177.00
02/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	980	1	980	1	0.00
02/10/2020	R186 On 06-May-21			Bond Future	7.62	116.9431	7.6193	116.9431	0.00
02/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14174	14	14174	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
02/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14134	14	14134	14	0.00
02/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14094	14	14094	14	0.00
02/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	53	0	53	0	0.00
02/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	54	0	54	0	0.00
02/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	52	0	52	0	0.00
02/10/2020	R186 On 05-August-21			Bond Future	7.82	112.9313	7.8200	112.9313	0.00
02/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5085	5	5085	5	0.00
02/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5117	5	5117	5	0.00
02/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5149	5	5149	5	0.00
02/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1485	2	1485	2	0.00
02/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1509	2	1509	2	0.00
02/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1497	2	1497	2	0.00
02/10/2020	R197 On 05-November-20			Bond Future	314.04	313.9265	314.0437	313.9265	2,902.00
02/10/2020	R197 On 04-February-21			Bond Future	309.43	309.3106	309.4278	309.3106	0.00
02/10/2020	R197 On 06-May-21			Bond Future	312.83	312.7103	312.8280	312.7103	0.00
02/10/2020	R197 On 05-August-21			Bond Future	308.30	308.1792	308.2979	308.1792	0.00
02/10/2020	R202 On 05-November-20			Bond Future	211.35	211.0395	211.3461	211.0395	7,907.00
02/10/2020	R202 On 04-February-21			Bond Future	209.35	209.0437	209.3529	209.0437	0.00
02/10/2020	R202 On 06-May-21			Bond Future	211.65	211.3413	211.6531	211.3413	0.00
02/10/2020	R202 On 05-August-21			Bond Future	209.75	209.4362	209.7513	209.4362	0.00
02/10/2020	R208 On 05-November-20			Bond Future	3.47	102.0088	3.4693	102.0088	7,525.00
02/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	511	1	511	1	0.00
02/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	507	1	507	1	0.00
02/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	503	1	503	1	0.00
02/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
02/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
02/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
02/10/2020	R209 On 05-November-20			Bond Future	11.13	65.3040	11.1346	65.3040	27,594.00
02/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	94	0	94	0	0.00
02/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	100	0	100	0	0.00
02/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	97	0	97	0	0.00
02/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6481	6	6481	6	0.00
02/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6423	6	6423	6	0.00

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02/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6538	6	6538	6	0.00
02/10/2020	R209 On 04-February-21			Bond Future	11.35	65.9601	11.3519	65.9601	0.00
02/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1108	1	1108	1	0.00
02/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1120	1	1120	1	0.00
02/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1096	1	1096	1	0.00
02/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8051	8	8051	8	0.00
02/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	8003	8	8003	8	0.00
02/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7955	8	7955	8	0.00
02/10/2020	R209 On 06-May-21			Bond Future	11.57	63.5292	11.5698	63.5292	2,505.00
02/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1612	2	1612	2	4,750.00
02/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3447	4	3447	4	0.00
02/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6045	6	6045	6	0.00
02/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6106	6	6106	6	0.00
02/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6137	6	6137	6	0.00
02/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6076	6	6076	6	0.00
02/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2909	3	2909	3	0.00
02/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2877	3	2877	3	0.00
02/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2861	3	2861	3	6,000.00
02/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2893	3	2893	3	0.00
02/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	5079	5	5079	5	6,000.00
02/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8763	9	8763	9	0.00
02/10/2020	R209 On 05-August-21			Bond Future	11.80	64.2190	11.7986	64.2190	0.00
02/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4506	5	4506	5	0.00
02/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4481	5	4481	5	0.00
02/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4531	5	4531	5	0.00
02/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4522	4	4522	4	0.00
02/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4499	4	4499	4	0.00
02/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4475	4	4475	4	0.00
02/10/2020	R210 On 05-November-20			Bond Future	186.59	186.5145	186.5931	186.5145	2,230.00
02/10/2020	R210 On 04-February-21			Bond Future	188.51	188.4346	188.5134	188.4346	0.00
02/10/2020	R210 On 06-May-21			Bond Future	187.87	187.7931	187.8721	187.7931	0.00
02/10/2020	R210 On 05-August-21			Bond Future	189.96	189.8759	189.9557	189.8759	0.00
02/10/2020	R212 On 05-November-20			Bond Future	169.79	169.7552	169.7906	169.7552	6,889.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2020	R212 On 04-February-21			Bond Future	169.24	169.2057	169.2410	169.2057	0.00
02/10/2020	R212 On 06-May-21			Bond Future	171.10	171.0656	171.1007	171.0656	0.00
02/10/2020	R212 On 05-August-21			Bond Future	170.67	170.6322	170.6676	170.6322	0.00
02/10/2020	R213 On 05-November-20			Bond Future	10.00	82.4705	10.0024	82.4705	16,416.00
02/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	611	1	611	1	0.00
02/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	643	1	643	1	0.00
02/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	627	1	627	1	0.00
02/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2929	3	2929	3	0.00
02/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2847	3	2847	3	0.00
02/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2888	3	2888	3	0.00
02/10/2020	R213 On 04-February-21			Bond Future	10.23	83.2991	10.2280	83.2991	0.00
02/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1452	2	1452	2	0.00
02/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1436	1	1436	1	0.00
02/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1420	1	1420	1	0.00
02/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6027	6	6027	6	0.00
02/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6068	6	6068	6	0.00
02/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5986	6	5986	6	0.00
02/10/2020	R213 On 06-May-21			Bond Future	10.45	80.6655	10.4478	80.6655	0.00
02/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8521	9	8521	9	0.00
02/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8554	9	8554	9	0.00
02/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8487	9	8487	9	0.00
02/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1452	1	1452	1	0.00
02/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1440	1	1440	1	0.00
02/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1428	1	1428	1	0.00
02/10/2020	R213 On 05-August-21			Bond Future	10.68	81.5411	10.6848	81.5411	0.00
02/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4644	5	4644	5	0.00
02/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4617	5	4617	5	0.00
02/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4590	5	4590	5	0.00
02/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3793	4	3793	4	0.00
02/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3816	4	3816	4	0.00
02/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3771	4	3771	4	0.00
02/10/2020	R214 On 05-November-20			Bond Future	11.42	62.9228	11.4197	62.9228	17,572.00
02/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	90	0	90	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
02/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	94	0	94	0	0.00
02/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	87	0	87	0	0.00
02/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6937	7	6937	7	0.00
02/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6877	7	6877	7	0.00
02/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6817	7	6817	7	0.00
02/10/2020	R214 On 04-February-21			Bond Future	11.64	63.5550	11.6379	63.5550	0.00
02/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	1055	1	1055	1	0.00
02/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	1078	1	1078	1	0.00
02/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	1067	1	1067	1	0.00
02/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8553	8	8553	8	0.00
02/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8502	8	8502	8	0.00
02/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8603	8	8603	8	0.00
02/10/2020	R214 On 06-May-21			Bond Future	11.85	60.9613	11.8492	60.9613	0.00
02/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5470	6	5470	6	0.00
02/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5441	6	5441	6	0.00
02/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5412	6	5412	6	0.00
02/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3435	3	3435	3	0.00
02/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3453	3	3453	3	0.00
02/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3417	3	3417	3	0.00
02/10/2020	R214 On 05-August-21			Bond Future	12.07	61.6232	12.0744	61.6232	0.00
02/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4451	5	4451	5	0.00
02/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4500	5	4500	5	0.00
02/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4476	5	4476	5	0.00
02/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4742	5	4742	5	0.00
02/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4717	5	4717	5	0.00
02/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4766	5	4766	5	0.00
02/10/2020	R248 On 05-November-20			Bond Future	11.73	77.6844	11.7255	77.6844	112,431.00
02/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	11	0	11	0	0.00
02/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	394	0	394	0	950.00
02/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	9	0	9	0	950.00
02/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	11	0	11	0	0.00
02/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	10	0	10	0	0.00
02/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12381	12	12381	12	0.00

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02/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12464	12	12464	12	0.00
02/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12630	12	12630	12	0.00
02/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12299	12	12299	12	0.00
02/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5286	5	5286	5	0.00
02/10/2020	R248 On 04-February-21			Bond Future	11.96	78.4650	11.9608	78.4650	0.00
02/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2825	3	2825	3	2,590.00
02/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1244	1	1244	1	2,590.00
02/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	872	1	872	1	0.00
02/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	883	1	883	1	0.00
02/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	894	1	894	1	0.00
02/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11115	11	11115	11	0.00
02/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11247	11	11247	11	0.00
02/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11181	11	11181	11	0.00
02/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9421	9	9421	9	0.00
02/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5759	6	5759	6	0.00
02/10/2020	R248 On 06-May-21			Bond Future	12.19	74.8972	12.1895	74.8972	0.00
02/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5587	6	5587	6	0.00
02/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5652	6	5652	6	0.00
02/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5620	6	5620	6	0.00
02/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4677	5	4677	5	0.00
02/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4651	5	4651	5	0.00
02/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4703	5	4703	5	0.00
02/10/2020	R248 On 05-August-21			Bond Future	12.43	75.7104	12.4347	75.7104	0.00
02/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5566	6	5566	6	0.00
02/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5596	6	5596	6	0.00
02/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5535	6	5535	6	0.00
02/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	5110	5	5110	5	0.00
02/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	5163	5	5163	5	0.00
02/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	5136	5	5136	5	0.00