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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
06/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	2025 On 05-November-20			Bond Future	143.42	143.4032	143.4248	143.4032	3,962.00
06/10/2020	2025 On 04-February-21			Bond Future	143.38	143.3711	143.3761	143.3711	0.00
06/10/2020	2025 On 06-May-21			Bond Future	144.96	144.9459	144.9601	144.9459	0.00
06/10/2020	2025 On 05-August-21			Bond Future	145.06	145.0236	145.0614	145.0236	0.00

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06/10/2020	2029 On 05-November-20			Bond Future	99.27	99.2270	99.2655	99.2270	4,935.00
06/10/2020	2029 On 04-February-21			Bond Future	100.28	100.2480	100.2751	100.2480	0.00
06/10/2020	2029 On 06-May-21			Bond Future	100.24	100.2102	100.2440	100.2102	0.00
06/10/2020	2029 On 05-August-21			Bond Future	101.37	101.3215	101.3719	101.3215	0.00
06/10/2020	2030 On 05-November-20			Bond Future	9.61	92.9205	9.6134	92.9205	92,185.00
06/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	2716	3	2716	3	0.00
06/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	149	0	149	0	3,000.00
06/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1388	2	1388	2	0.00
06/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	15	0	15	0	1,000.00
06/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	300	0	300	0	1,000.00
06/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	820	1	820	1	0.00
06/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	91	0	91	0	3,000.00
06/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1536	2	1536	2	0.00
06/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1360	2	1360	2	0.00
06/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1068	1	1068	1	0.00
06/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	841	1	841	1	0.00
06/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	4	0	4	0	3,000.00
06/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3004	3	3004	3	0.00
06/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	862	1	862	1	0.00
06/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1506	2	1506	2	0.00
06/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	155	0	155	0	14,160.00
06/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2213	3	2213	3	0.00
06/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	548	1	548	1	3,000.00
06/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	4857	5	4857	5	0.00
06/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	17	0	17	0	14,160.00
06/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	38	0	38	0	9,414.00
06/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	290	0	290	0	9,414.00
06/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4386	5	4386	5	0.00
06/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3659	3	3659	3	0.00
06/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4537	4	4537	4	0.00
06/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	191	0	191	0	3,000.00
06/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	6426	6	6426	6	0.00
06/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1300	1	1300	1	2,500.00

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06/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	2076	2	2076	2	0.00
06/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1767	2	1767	2	2,500.00
06/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	248	0	248	0	2,000.00
06/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	5257	5	5257	5	0.00
06/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2744	2	2744	2	0.00
06/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	2149	2	2149	2	0.00
06/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7460	7	7460	7	0.00
06/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	836	1	836	1	14,160.00
06/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	531	0	531	0	1,000.00
06/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1274	1	1274	1	5,500.00
06/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1435	1	1435	1	3,000.00
06/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	625	1	625	1	2,500.00
06/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	9090	9	9090	9	0.00
06/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	2112	2	2112	2	0.00
06/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3610	3	3610	3	0.00
06/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1407	1	1407	1	3,000.00
06/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7584	7	7584	7	0.00
06/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4591	4	4591	4	0.00
06/10/2020	2030 On 04-February-21			Bond Future	9.84	89.8496	9.8412	89.8496	0.00
06/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	418	0	418	0	1,600.00
06/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	539	1	539	1	1,000.00
06/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1555	2	1555	2	0.00
06/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1465	2	1465	2	1,000.00
06/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	531	1	531	1	800.00
06/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1536	2	1536	2	0.00
06/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1611	2	1611	2	1,600.00
06/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1518	2	1518	2	0.00
06/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1054	1	1054	1	800.00
06/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4200	5	4200	5	0.00
06/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2273	2	2273	2	1,800.00
06/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6616	6	6616	6	0.00
06/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5510	5	5510	5	0.00
06/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	9100	9	9100	9	0.00

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06/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	5351	5	5351	5	0.00
06/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	5390	5	5390	5	0.00
06/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	5195	5	5195	5	0.00
06/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9975	10	9975	10	0.00
06/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	5312	5	5312	5	0.00
06/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	9047	9	9047	9	0.00
06/10/2020	2030 On 06-May-21			Bond Future	10.07	90.8159	10.0703	90.8159	0.00
06/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	5824	6	5824	6	0.00
06/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1725	2	1725	2	0.00
06/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9119	10	9119	10	0.00
06/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	478	1	478	1	700.00
06/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3679	4	3679	4	0.00
06/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9155	10	9155	10	0.00
06/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3367	4	3367	4	0.00
06/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1847	2	1847	2	0.00
06/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9191	10	9191	10	0.00
06/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	1079	1	1079	1	0.00
06/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6478	6	6478	6	700.00
06/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12503	12	12503	12	0.00
06/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	4163	4	4163	4	700.00
06/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	1099	1	1099	1	0.00
06/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6751	6	6751	6	0.00
06/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	1089	1	1089	1	0.00
06/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3839	4	3839	4	0.00
06/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2386	2	2386	2	0.00
06/10/2020	2030 On 05-August-21			Bond Future	10.32	87.7964	10.3194	87.7964	0.00
06/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9649	10	9649	10	0.00
06/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4269	5	4269	5	0.00
06/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2071	2	2071	2	600.00
06/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4296	5	4296	5	0.00
06/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1321	1	1321	1	600.00
06/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4323	5	4323	5	0.00
06/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3764	4	3764	4	0.00

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06/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6638	6	6638	6	0.00
06/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8655	8	8655	8	0.00
06/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3810	4	3810	4	0.00
06/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	1182	1	1182	1	600.00
06/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3787	4	3787	4	0.00
06/10/2020	2032 On 05-November-20			Bond Future	10.67	85.6347	10.6697	85.6347	121,089.00
06/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	127	0	127	0	0.00
06/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	2696	3	2696	3	0.00
06/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3056	3	3056	3	0.00
06/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	132	0	132	0	0.00
06/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	7	0	7	0	3,000.00
06/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	71	0	71	0	3,000.00
06/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	35	0	35	0	1,000.00
06/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	3	0	3	0	1,000.00
06/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	123	0	123	0	0.00
06/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	5678	5	5678	5	0.00
06/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9728	9	9728	9	0.00
06/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10874	10	10874	10	0.00
06/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	730	1	730	1	1,000.00
06/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	7576	7	7576	7	0.00
06/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	5562	5	5562	5	0.00
06/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	6516	6	6516	6	0.00
06/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	5620	5	5620	5	0.00
06/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	872	1	872	1	3,000.00
06/10/2020	2032 On 04-February-21			Bond Future	10.92	86.4946	10.9165	86.4946	0.00
06/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	278	0	278	0	800.00
06/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	879	1	879	1	0.00
06/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	901	1	901	1	0.00
06/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	579	1	579	1	800.00
06/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3243	3	3243	3	0.00
06/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	890	1	890	1	0.00
06/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	8602	8	8602	8	0.00
06/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	8550	8	8550	8	0.00

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06/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	10409	10	10409	10	0.00
06/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3786	4	3786	4	800.00
06/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8654	8	8654	8	0.00
06/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	13445	13	13445	13	0.00
06/10/2020	2032 On 06-May-21			Bond Future	11.16	83.2791	11.1631	83.2791	0.00
06/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2264	2	2264	2	736.00
06/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7292	8	7292	8	0.00
06/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	8827	9	8827	9	0.00
06/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7324	8	7324	8	0.00
06/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7260	8	7260	8	0.00
06/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2394	2	2394	2	0.00
06/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2359	2	2359	2	0.00
06/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2376	2	2376	2	0.00
06/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1670	2	1670	2	736.00
06/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6954	7	6954	7	0.00
06/10/2020	2032 On 05-August-21			Bond Future	11.42	84.1832	11.4233	84.1832	0.00
06/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4392	5	4392	5	0.00
06/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4365	5	4365	5	0.00
06/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4418	5	4418	5	0.00
06/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4750	5	4750	5	0.00
06/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4724	5	4724	5	0.00
06/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4698	4	4698	4	0.00
06/10/2020	2033 On 05-November-20			Bond Future	93.28	93.3389	93.2780	93.3389	10,329.00
06/10/2020	2033 On 04-February-21			Bond Future	94.23	94.2992	94.2267	94.2992	0.00
06/10/2020	2033 On 06-May-21			Bond Future	94.05	94.1199	94.0525	94.1199	0.00
06/10/2020	2033 On 05-August-21			Bond Future	95.11	95.1637	95.1107	95.1637	0.00
06/10/2020	2037 On 05-November-20			Bond Future	11.77	79.5125	11.7683	79.5125	139,216.00
06/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	14	0	14	0	0.00
06/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	13	0	13	0	0.00
06/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	13	0	13	0	0.00
06/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	10308	10	10308	10	0.00
06/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	10168	10	10168	10	0.00
06/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	10238	10	10238	10	0.00

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06/10/2020	2037 On 04-February-21			Bond Future	12.03	76.0567	12.0255	76.0567	0.00
06/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	3751	4	3751	4	300.00
06/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	269	0	269	0	72.00
06/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	9755	10	9755	10	0.00
06/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1285	1	1285	1	0.00
06/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	710	1	710	1	0.00
06/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	641	1	641	1	0.00
06/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	650	1	650	1	0.00
06/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3556	4	3556	4	0.00
06/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	833	1	833	1	240.00
06/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	658	1	658	1	0.00
06/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	11543	11	11543	11	0.00
06/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	4270	4	4270	4	240.00
06/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	10414	10	10414	10	0.00
06/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	1007	1	1007	1	300.00
06/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	8410	8	8410	8	72.00
06/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	11180	11	11180	11	72.00
06/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	11666	11	11666	11	0.00
06/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	11605	11	11605	11	0.00
06/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	15775	15	15775	15	0.00
06/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	4066	4	4066	4	0.00
06/10/2020	2037 On 06-May-21			Bond Future	12.28	76.8750	12.2831	76.8750	0.00
06/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5149	6	5149	6	0.00
06/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5179	6	5179	6	0.00
06/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5209	6	5209	6	0.00
06/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	4382	4	4382	4	0.00
06/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	4358	4	4358	4	0.00
06/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	4406	4	4406	4	0.00
06/10/2020	2037 On 05-August-21			Bond Future	12.56	73.4539	12.5607	73.4539	0.00
06/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4280	5	4280	5	0.00
06/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4305	5	4305	5	0.00
06/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4330	5	4330	5	0.00
06/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	5896	6	5896	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	5838	6	5838	6	0.00
06/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	5867	6	5867	6	0.00
06/10/2020	2038 On 05-November-20			Bond Future	104.76	104.7140	104.7560	104.7140	11,137.00
06/10/2020	2038 On 04-February-21			Bond Future	104.13	104.0953	104.1257	104.0953	0.00
06/10/2020	2038 On 06-May-21			Bond Future	105.28	105.2389	105.2763	105.2389	0.00
06/10/2020	2038 On 05-August-21			Bond Future	104.74	104.6852	104.7400	104.6852	0.00
06/10/2020	2040 On 05-November-20			Bond Future	11.87	81.4927	11.8719	81.4927	72,922.00
06/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	1	0	1	0	2,000.00
06/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	14	0	14	0	0.00
06/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	10	0	10	0	2,000.00
06/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
06/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	3	0	3	0	2,380.00
06/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	14	0	14	0	0.00
06/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	213	0	213	0	2,380.00
06/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1369	2	1369	2	0.00
06/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	15	0	15	0	0.00
06/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	900	1	900	1	0.00
06/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	3251	3	3251	3	2,000.00
06/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	10707	10	10707	10	0.00
06/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	17182	17	17182	17	0.00
06/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	13096	13	13096	13	0.00
06/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	10632	10	10632	10	0.00
06/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	2442	2	2442	2	2,000.00
06/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5910	5	5910	5	0.00
06/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	11312	11	11312	11	0.00
06/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	10783	10	10783	10	0.00
06/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	15267	15	15267	15	0.00
06/10/2020	2040 On 04-February-21			Bond Future	12.12	77.8066	12.1250	77.8066	0.00
06/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	410	0	410	0	800.00
06/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	2969	3	2969	3	0.00
06/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	659	1	659	1	0.00
06/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	161	0	161	0	500.00
06/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	185	0	185	0	800.00

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06/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	668	1	668	1	0.00
06/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	650	1	650	1	0.00
06/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	523	1	523	1	500.00
06/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2536	3	2536	3	0.00
06/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5964	6	5964	6	500.00
06/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	12168	12	12168	12	0.00
06/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	13247	13	13247	13	0.00
06/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18900	18	18900	18	0.00
06/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	18253	18	18253	18	0.00
06/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	14444	14	14444	14	0.00
06/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	12036	12	12036	12	0.00
06/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	12102	12	12102	12	0.00
06/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	5321	5	5321	5	800.00
06/10/2020	2040 On 06-May-21			Bond Future	12.38	78.6437	12.3781	78.6437	0.00
06/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5112	5	5112	5	0.00
06/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5142	5	5142	5	0.00
06/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5083	5	5083	5	0.00
06/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4842	5	4842	5	0.00
06/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4814	5	4814	5	0.00
06/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4787	5	4787	5	0.00
06/10/2020	2040 On 05-August-21			Bond Future	12.65	74.9916	12.6511	74.9916	0.00
06/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12035	13	12035	13	0.00
06/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2517	3	2517	3	900.00
06/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4720	5	4720	5	0.00
06/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4774	5	4774	5	0.00
06/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1719	2	1719	2	900.00
06/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4747	5	4747	5	0.00
06/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	5679	5	5679	5	0.00
06/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	5708	5	5708	5	0.00
06/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	11578	11	11578	11	0.00
06/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1514	1	1514	1	900.00
06/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	5738	5	5738	5	0.00
06/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	9080	9	9080	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2020	2044 On 05-November-20			Bond Future	11.90	78.3219	11.8990	78.3219	47,194.00
06/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	14	0	14	0	0.00
06/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
06/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	2	0	2	0	0.00
06/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	633	1	633	1	0.00
06/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	16	0	16	0	0.00
06/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	2	0	2	0	300.00
06/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	719	1	719	1	0.00
06/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	15	0	15	0	0.00
06/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
06/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	347	0	347	0	0.00
06/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
06/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	3	0	3	0	525.00
06/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	3	0	3	0	1,815.00
06/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	242	0	242	0	0.00
06/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
06/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	13137	13	13137	13	0.00
06/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	5077	5	5077	5	1,815.00
06/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3705	3	3705	3	1,815.00
06/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	23492	23	23492	23	0.00
06/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	10625	10	10625	10	0.00
06/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	19105	19	19105	19	0.00
06/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	13299	13	13299	13	0.00
06/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10701	10	10701	10	0.00
06/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15785	15	15785	15	0.00
06/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	19557	19	19557	19	0.00
06/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13787	13	13787	13	0.00
06/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5730	5	5730	5	525.00
06/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3949	4	3949	4	300.00
06/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13705	13	13705	13	0.00
06/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10778	10	10778	10	0.00
06/10/2020	2044 On 04-February-21			Bond Future	12.14	74.7290	12.1434	74.7290	0.00
06/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	588	1	588	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
06/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	604	1	604	1	0.00
06/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	203	0	203	0	265.00
06/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	596	1	596	1	0.00
06/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	541	1	541	1	0.00
06/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	375	0	375	0	0.00
06/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1099	1	1099	1	0.00
06/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	12665	12	12665	12	0.00
06/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	13151	13	13151	13	265.00
06/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17945	17	17945	17	0.00
06/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	9607	9	9607	9	265.00
06/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12734	12	12734	12	0.00
06/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14963	14	14963	14	0.00
06/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	12597	12	12597	12	0.00
06/10/2020	2044 On 06-May-21			Bond Future	12.39	75.5331	12.3878	75.5331	0.00
06/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5141	5	5141	5	0.00
06/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5112	5	5112	5	0.00
06/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5082	5	5082	5	0.00
06/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4813	5	4813	5	0.00
06/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4840	5	4840	5	0.00
06/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4785	5	4785	5	0.00
06/10/2020	2044 On 05-August-21			Bond Future	12.65	71.9723	12.6511	71.9723	0.00
06/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5071	5	5071	5	0.00
06/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5099	5	5099	5	0.00
06/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5043	5	5043	5	0.00
06/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	5383	5	5383	5	0.00
06/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	5355	5	5355	5	0.00
06/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	5327	5	5327	5	0.00
06/10/2020	2046 On 05-November-20			Bond Future	93.03	92.7547	93.0261	92.7547	16,311.00
06/10/2020	2046 On 04-February-21			Bond Future	93.97	93.7090	93.9722	93.7090	0.00
06/10/2020	2046 On 06-May-21			Bond Future	93.22	92.9490	93.2211	92.9490	0.00
06/10/2020	2046 On 05-August-21			Bond Future	94.27	93.9798	94.2701	93.9798	0.00
06/10/2020	2050 On 05-November-20			Bond Future	95.22	95.0116	95.2219	95.0116	13,963.00
06/10/2020	2050 On 04-February-21			Bond Future	94.30	94.1000	94.3015	94.1000	0.00

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06/10/2020	2050 On 06-May-21			Bond Future	95.34	95.1339	95.3436	95.1339	0.00
06/10/2020	2050 On 05-August-21			Bond Future	94.49	94.2621	94.4896	94.2621	0.00
06/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	AL37 On 05-November-20			Index Future	756.87	758.5120	756.8710	758.5120	0.00
06/10/2020	AL37 On 04-February-21			Index Future	764.38	766.1230	764.3770	766.1230	0.00
06/10/2020	AL37 On 06-May-21			Index Future	772.63	774.3450	772.6270	774.3450	0.00
06/10/2020	AL37 On 05-August-21			Index Future	781.04	782.6560	781.0420	782.6560	0.00
06/10/2020	AL7T On 05-November-20			Index Future	805.81	809.7500	805.8060	809.7500	0.00
06/10/2020	AL7T On 04-February-21			Index Future	813.80	817.8750	813.7970	817.8750	0.00
06/10/2020	AL7T On 06-May-21			Index Future	822.58	826.6530	822.5800	826.6530	0.00
06/10/2020	AL7T On 05-August-21			Index Future	831.54	835.5250	831.5400	835.5250	0.00
06/10/2020	ALBI On 05-November-20			Index Future	706.91	710.4890	706.9100	710.4890	226.00
06/10/2020	ALBI On 04-February-21			Index Future	713.92	717.6180	713.9210	717.6180	0.00
06/10/2020	ALBI On 06-May-21			Index Future	721.63	725.3200	721.6260	725.3200	0.00
06/10/2020	ALBI On 05-August-21			Index Future	729.49	733.1040	729.4860	733.1040	0.00
06/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2020	ES33 On 05-November-20			Bond Future	12.30	71.0095	12.2976	71.0095	350.00
06/10/2020	ES33 On 04-February-21			Bond Future	12.60	71.7225	12.5984	71.7225	0.00
06/10/2020	ES33 On 06-May-21			Bond Future	12.90	68.7184	12.8955	68.7184	0.00
06/10/2020	ES33 On 05-August-21			Bond Future	13.21	69.4644	13.2098	69.4644	0.00
06/10/2020	ES42 On 05-November-20			Bond Future	12.73	69.9870	12.7312	69.9870	4,789.00
06/10/2020	ES42 On 04-February-21			Bond Future	13.01	70.6898	13.0147	70.6898	0.00
06/10/2020	ES42 On 06-May-21			Bond Future	13.31	67.1912	13.3060	67.1912	0.00
06/10/2020	ES42 On 05-August-21			Bond Future	13.61	67.9208	13.6060	67.9208	0.00
06/10/2020	GOVI On 05-November-20			GOVI	698.49	702.0040	698.4930	702.0040	1,008.00
06/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	393370	36	393370	36	0.00
06/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	393570	36	393570	36	0.00
06/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	393470	36	393470	36	0.00
06/10/2020	GOVI On 04-February-21			GOVI	705.42	709.0490	705.4200	709.0490	0.00
06/10/2020	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
06/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	455200	42	455200	42	0.00
06/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	455300	42	455300	42	0.00
06/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	455400	42	455400	42	0.00
06/10/2020	GOVI On 06-May-21			GOVI	713.03	716.6580	713.0330	716.6580	0.00
06/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	343630	38	343630	38	0.00
06/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	343430	38	343430	38	0.00
06/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	343530	38	343530	38	0.00
06/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-August-21			GOVI	720.80	724.3500	720.8000	724.3500	0.00
06/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	16500	5	16500	5	0.00
06/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	16600	5	16600	5	0.00
06/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	16700	5	16700	5	0.00
06/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2020	IGOV On 05-November-20			Index Future	255.55	255.6350	255.5540	255.6350	1,201.00
06/10/2020	IGOV On 04-February-21			Index Future	258.15	258.2630	258.1510	258.2630	0.00
06/10/2020	IGOV On 06-May-21			Index Future	261.00	261.0970	261.0000	261.0970	0.00
06/10/2020	IGOV On 05-August-21			Index Future	263.91	263.9620	263.9050	263.9620	0.00
06/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
06/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
06/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2300	90.2400	90.2300	0.00
06/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.11	89.1000	89.1100	89.1000	0.00
06/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.31	90.2900	90.3100	90.2900	51.00
06/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.66	89.6400	89.6600	89.6400	0.00
06/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.71	89.6700	89.7100	89.6700	0.00
06/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.79	92.7500	92.7900	92.7500	0.00
06/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.27	93.2200	93.2700	93.2200	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
06/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.68	85.6100	85.6800	85.6100	0.00
06/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.28	91.1800	91.2800	91.1800	0.00
06/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.70	79.2700	79.7000	79.2700	0.00
06/10/2020	IS10 On 16-March-26			Interest Rate Swap	76.35	75.9100	76.3500	75.9100	0.00
06/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.89	74.4500	74.8900	74.4500	0.00
06/10/2020	IS10 On 21-September-26			Interest Rate Swap	77.07	76.6100	77.0700	76.6100	0.00
06/10/2020	IS10 On 21-December-26			Interest Rate Swap	81.23	80.7500	81.2300	80.7500	0.00
06/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.86	79.3500	79.8600	79.3500	0.00
06/10/2020	IS10 On 21-June-27			Interest Rate Swap	82.09	81.5600	82.0900	81.5600	0.00
06/10/2020	IS10 On 20-September-27			Interest Rate Swap	88.06	87.5100	88.0600	87.5100	0.00
06/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.63	88.0600	88.6300	88.0600	0.00
06/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.83	81.2400	81.8300	81.2400	0.00
06/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.86	89.2600	89.8600	89.2600	0.00
06/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6550	3.3550	96.6550	0.00
06/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6600	3.3500	96.6600	0.00
06/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.27	96.7450	3.2650	96.7450	30,010.00
06/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.26	96.7600	3.2600	96.7600	0.00
06/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.25	96.7500	3.2500	96.7500	0.00
06/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.25	96.7600	3.2500	96.7600	0.00
06/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.32	96.7050	3.3150	96.7050	0.00
06/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.5500	3.4800	96.5500	30,000.00
06/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.66	96.3600	3.6600	96.3600	0.00
06/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.82	96.2250	3.8150	96.2250	0.00
06/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.11	95.9250	4.1050	95.9250	0.00
06/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.45	95.6000	4.4500	95.6000	0.00
06/10/2020	R023 On 05-November-20			Bond Future	4.57	108.4826	4.5713	108.4826	33,495.00
06/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6279	6	6279	6	0.00
06/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6300	6	6300	6	0.00
06/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6258	6	6258	6	0.00
06/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00

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06/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R023 On 04-February-21			Bond Future	4.65	109.5719	4.6523	109.5719	0.00
06/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3296	3	3296	3	0.00
06/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3334	3	3334	3	0.00
06/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3315	3	3315	3	0.00
06/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	9	0	9	0	0.00
06/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	9	0	9	0	0.00
06/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	9	0	9	0	0.00
06/10/2020	R023 On 06-May-21			Bond Future	4.69	106.8418	4.6921	106.8418	0.00
06/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	4925	5	4925	5	0.00
06/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	4958	5	4958	5	0.00
06/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	4941	5	4941	5	0.00
06/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
06/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
06/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
06/10/2020	R023 On 05-August-21			Bond Future	4.74	108.0013	4.7373	108.0013	0.00
06/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1188	1	1188	1	0.00
06/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1177	1	1177	1	0.00
06/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1166	1	1166	1	0.00
06/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	323	0	323	0	0.00
06/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	326	0	326	0	0.00
06/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	319	0	319	0	0.00
06/10/2020	R035 On 05-November-20			Bond Future	11.46	84.2750	11.4599	84.2750	102,105.00
06/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	76	0	76	0	0.00
06/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	79	0	79	0	0.00
06/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	73	0	73	0	0.00
06/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	7368	7	7368	7	0.00
06/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	7303	7	7303	7	0.00
06/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	7238	7	7238	7	0.00
06/10/2020	R035 On 04-February-21			Bond Future	11.72	85.1211	11.7227	85.1211	0.00
06/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	736	1	736	1	0.00
06/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	663	1	663	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
06/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	655	1	655	1	0.00
06/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2346	3	2346	3	0.00
06/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	646	1	646	1	0.00
06/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	11304	11	11304	11	0.00
06/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	11365	11	11365	11	0.00
06/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10761	10	10761	10	650.00
06/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5838	6	5838	6	650.00
06/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	11243	11	11243	11	0.00
06/10/2020	R035 On 06-May-21			Bond Future	11.98	81.5614	11.9766	81.5614	0.00
06/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	5892	6	5892	6	0.00
06/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	5959	6	5959	6	0.00
06/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3570	4	3570	4	0.00
06/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7331	8	7331	8	0.00
06/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1171	1	1171	1	793.00
06/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	5926	6	5926	6	0.00
06/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1954	2	1954	2	1,650.00
06/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3011	3	3011	3	0.00
06/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	4852	5	4852	5	0.00
06/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4608	4	4608	4	793.00
06/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6836	7	6836	7	793.00
06/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8940	9	8940	9	0.00
06/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3812	4	3812	4	0.00
06/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	6024	6	6024	6	1,650.00
06/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	3049	3	3049	3	1,650.00
06/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11902	11	11902	11	0.00
06/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3833	4	3833	4	0.00
06/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3791	4	3791	4	0.00
06/10/2020	R035 On 05-August-21			Bond Future	12.25	82.4467	12.2481	82.4467	0.00
06/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	1	0	0.00
06/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	1	0	0.00
06/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	1	0	0.00
06/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	56308	56	56308	56	0.00
06/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	56191	56	56191	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	56424	56	56424	56	0.00
06/10/2020	R186 On 05-November-20			Bond Future	7.32	119.7952	7.3154	119.7952	86,242.00
06/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	6888	7	6888	7	0.00
06/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	368	0	368	0	1,200.00
06/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1579	2	1579	2	80.00
06/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	6839	7	6839	7	0.00
06/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	6790	7	6790	7	0.00
06/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3684	4	3684	4	1,200.00
06/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	32	0	32	0	80.00
06/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	2950	3	2950	3	0.00
06/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5320	6	5320	6	0.00
06/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	9786	10	9786	10	0.00
06/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	27	0	27	0	0.00
06/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	201	0	201	0	0.00
06/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4476	4	4476	4	0.00
06/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	602	1	602	1	0.00
06/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	5	0	5	0	0.00
06/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	5	0	5	0	0.00
06/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	112	0	112	0	0.00
06/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	5	0	5	0	0.00
06/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	2062	2	2062	2	0.00
06/10/2020	R186 On 04-February-21			Bond Future	7.50	115.7194	7.5017	115.7194	0.00
06/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4270	4	4270	4	0.00
06/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4306	5	4306	5	0.00
06/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3741	4	3741	4	0.00
06/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4343	5	4343	5	0.00
06/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	1024	1	1024	1	0.00
06/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	1012	1	1012	1	0.00
06/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1245	1	1245	1	15,177.00
06/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	1037	1	1037	1	0.00
06/10/2020	R186 On 06-May-21			Bond Future	7.69	116.9633	7.6860	116.9633	0.00
06/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	13854	14	13854	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
06/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	13814	14	13814	14	0.00
06/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	13774	14	13774	14	0.00
06/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	56	0	56	0	0.00
06/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	57	0	57	0	0.00
06/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	55	0	55	0	0.00
06/10/2020	R186 On 05-August-21			Bond Future	7.89	112.9515	7.8868	112.9515	0.00
06/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4855	5	4855	5	0.00
06/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4886	5	4886	5	0.00
06/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4918	5	4918	5	0.00
06/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1562	1	1562	1	0.00
06/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1587	2	1587	2	0.00
06/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1574	1	1574	1	0.00
06/10/2020	R197 On 05-November-20			Bond Future	314.04	313.9347	314.0392	313.9347	2,902.00
06/10/2020	R197 On 04-February-21			Bond Future	309.39	309.3168	309.3862	309.3168	0.00
06/10/2020	R197 On 06-May-21			Bond Future	312.80	312.7147	312.8046	312.7147	0.00
06/10/2020	R197 On 05-August-21			Bond Future	308.32	308.1830	308.3245	308.1830	0.00
06/10/2020	R202 On 05-November-20			Bond Future	210.03	211.5459	210.0328	211.5459	7,907.00
06/10/2020	R202 On 04-February-21			Bond Future	208.00	209.5541	208.0011	209.5541	0.00
06/10/2020	R202 On 06-May-21			Bond Future	210.30	211.8560	210.2991	211.8560	0.00
06/10/2020	R202 On 05-August-21			Bond Future	208.42	209.9562	208.4161	209.9562	0.00
06/10/2020	R208 On 05-November-20			Bond Future	3.48	102.0070	3.4845	102.0070	7,525.00
06/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	505	1	505	1	0.00
06/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	501	1	501	1	0.00
06/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	497	1	497	1	0.00
06/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
06/10/2020	R209 On 05-November-20			Bond Future	11.27	64.8723	11.2722	64.8723	27,594.00
06/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	41	0	41	0	0.00
06/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	44	0	44	0	0.00
06/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	43	0	43	0	0.00
06/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	7150	7	7150	7	0.00
06/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	7091	7	7091	7	0.00

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06/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	7209	7	7209	7	0.00
06/10/2020	R209 On 04-February-21			Bond Future	11.50	65.5237	11.4965	65.5237	0.00
06/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	903	1	903	1	0.00
06/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	913	1	913	1	0.00
06/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	893	1	893	1	0.00
06/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8586	8	8586	8	0.00
06/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	8537	8	8537	8	0.00
06/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	8487	8	8487	8	0.00
06/10/2020	R209 On 06-May-21			Bond Future	11.72	63.0877	11.7193	63.0877	2,505.00
06/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1384	2	1384	2	4,750.00
06/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3070	3	3070	3	0.00
06/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5536	6	5536	6	0.00
06/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5594	6	5594	6	0.00
06/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5623	6	5623	6	0.00
06/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5565	6	5565	6	0.00
06/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	3142	3	3142	3	0.00
06/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	3108	3	3108	3	0.00
06/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	3090	3	3090	3	6,000.00
06/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	3125	3	3125	3	0.00
06/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	5444	5	5444	5	6,000.00
06/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	9278	9	9278	9	0.00
06/10/2020	R209 On 05-August-21			Bond Future	11.95	63.7726	11.9520	63.7726	0.00
06/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4090	4	4090	4	0.00
06/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4066	4	4066	4	0.00
06/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4114	4	4114	4	0.00
06/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4848	5	4848	5	0.00
06/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4823	5	4823	5	0.00
06/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4798	5	4798	5	0.00
06/10/2020	R210 On 05-November-20			Bond Future	186.80	186.7339	186.8049	186.7339	2,230.00
06/10/2020	R210 On 04-February-21			Bond Future	188.71	188.6552	188.7050	188.6552	0.00
06/10/2020	R210 On 06-May-21			Bond Future	188.08	188.0147	188.0771	188.0147	0.00
06/10/2020	R210 On 05-August-21			Bond Future	190.19	190.0997	190.1933	190.0997	0.00
06/10/2020	R212 On 05-November-20			Bond Future	169.92	169.8698	169.9203	169.8698	6,889.00

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06/10/2020	R212 On 04-February-21			Bond Future	169.35	169.3205	169.3517	169.3205	0.00
06/10/2020	R212 On 06-May-21			Bond Future	171.22	171.1806	171.2229	171.1806	0.00
06/10/2020	R212 On 05-August-21			Bond Future	170.82	170.7482	170.8187	170.7482	0.00
06/10/2020	R213 On 05-November-20			Bond Future	10.14	81.9939	10.1351	81.9939	16,416.00
06/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	371	0	371	0	0.00
06/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	394	1	394	1	0.00
06/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	382	0	382	0	0.00
06/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	3416	3	3416	3	0.00
06/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	3325	3	3325	3	0.00
06/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	3370	3	3370	3	0.00
06/10/2020	R213 On 04-February-21			Bond Future	10.37	82.8173	10.3682	82.8173	0.00
06/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1196	1	1196	1	0.00
06/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1182	1	1182	1	0.00
06/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1168	1	1168	1	0.00
06/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6518	6	6518	6	0.00
06/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6561	6	6561	6	0.00
06/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	6475	6	6475	6	0.00
06/10/2020	R213 On 06-May-21			Bond Future	10.59	80.1780	10.5929	80.1780	0.00
06/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	7916	8	7916	8	0.00
06/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	7949	8	7949	8	0.00
06/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	7883	8	7883	8	0.00
06/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1596	2	1596	2	0.00
06/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1583	1	1583	1	0.00
06/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1570	1	1570	1	0.00
06/10/2020	R213 On 05-August-21			Bond Future	10.83	81.0481	10.8337	81.0481	0.00
06/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4212	4	4212	4	0.00
06/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4187	4	4187	4	0.00
06/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4161	4	4161	4	0.00
06/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	4106	4	4106	4	0.00
06/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	4130	4	4130	4	0.00
06/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	4082	4	4082	4	0.00
06/10/2020	R214 On 05-November-20			Bond Future	11.57	62.3804	11.5727	62.3804	17,572.00
06/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	37	0	37	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	39	0	39	0	0.00
06/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	36	0	36	0	0.00
06/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7692	7	7692	7	0.00
06/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	7630	7	7630	7	0.00
06/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	7569	7	7569	7	0.00
06/10/2020	R214 On 04-February-21			Bond Future	11.80	63.0067	11.7988	63.0067	0.00
06/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	843	1	843	1	0.00
06/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	863	1	863	1	0.00
06/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	853	1	853	1	0.00
06/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	9162	9	9162	9	0.00
06/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	9109	9	9109	9	0.00
06/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	9214	9	9214	9	0.00
06/10/2020	R214 On 06-May-21			Bond Future	12.02	60.4067	12.0158	60.4067	0.00
06/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4937	5	4937	5	0.00
06/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4909	5	4909	5	0.00
06/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4882	5	4882	5	0.00
06/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3731	4	3731	4	0.00
06/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3751	4	3751	4	0.00
06/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3711	4	3711	4	0.00
06/10/2020	R214 On 05-August-21			Bond Future	12.25	61.0624	12.2462	61.0624	0.00
06/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3998	4	3998	4	0.00
06/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4044	4	4044	4	0.00
06/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4021	4	4021	4	0.00
06/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	5114	5	5114	5	0.00
06/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	5088	5	5088	5	0.00
06/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	5139	5	5139	5	0.00
06/10/2020	R248 On 05-November-20			Bond Future	11.87	77.1016	11.8734	77.1016	112,431.00
06/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	3	0	3	0	0.00
06/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	210	0	210	0	950.00
06/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	3	0	3	0	950.00
06/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	3	0	3	0	0.00
06/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	3	0	3	0	0.00
06/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	13305	13	13305	13	0.00

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06/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	13389	13	13389	13	0.00
06/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	13555	13	13555	13	0.00
06/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	13222	13	13222	13	0.00
06/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	6034	6	6034	6	0.00
06/10/2020	R248 On 04-February-21			Bond Future	12.12	77.8758	12.1172	77.8758	0.00
06/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2387	3	2387	3	2,590.00
06/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	994	1	994	1	2,590.00
06/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	681	1	681	1	0.00
06/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	690	1	690	1	0.00
06/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	700	1	700	1	0.00
06/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11871	11	11871	11	0.00
06/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	12007	12	12007	12	0.00
06/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11939	11	11939	11	0.00
06/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	10121	10	10121	10	0.00
06/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	6272	6	6272	6	0.00
06/10/2020	R248 On 06-May-21			Bond Future	12.35	74.3013	12.3523	74.3013	0.00
06/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5017	5	5017	5	0.00
06/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5078	5	5078	5	0.00
06/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5048	5	5048	5	0.00
06/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	5061	5	5061	5	0.00
06/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	5033	5	5033	5	0.00
06/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	5088	5	5088	5	0.00
06/10/2020	R248 On 05-August-21			Bond Future	12.60	75.1078	12.6032	75.1078	0.00
06/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5021	5	5021	5	0.00
06/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5050	5	5050	5	0.00
06/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4992	5	4992	5	0.00
06/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	5519	5	5519	5	0.00
06/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	5574	5	5574	5	0.00
06/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	5546	5	5546	5	0.00