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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/06/2020 TO: 10/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	1386 On 28-February-31			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
10/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	2025 On 06-August-20			Bond Future	138.60	138.5553	138.5987	138.5553	4,976.00
10/06/2020	2025 On 05-November-20			Bond Future	140.15	140.1041	140.1456	140.1041	0.00
10/06/2020	2025 On 04-February-21			Bond Future	140.29	140.2510	140.2916	140.2510	0.00
10/06/2020	2025 On 06-May-21			Bond Future	142.00	141.9625	142.0027	141.9625	0.00
10/06/2020	2029 On 06-August-20			Bond Future	100.08	100.2030	100.0801	100.2030	4,982.00
10/06/2020	2029 On 05-November-20			Bond Future	100.06	100.1867	100.0607	100.1867	0.00
10/06/2020	2029 On 04-February-21			Bond Future	101.25	101.3812	101.2526	101.3812	0.00
10/06/2020	2029 On 06-May-21			Bond Future	101.34	101.4673	101.3366	101.4673	0.00
10/06/2020	2030 On 06-August-20			Bond Future	9.24	92.5880	92.5359	92.5880	108,423.00
10/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1592	2	2	2	0.00
10/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6820	7	7	7	0.00
10/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1489	2	1	2	450.00
10/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	1052	1	1	1	800.00
10/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	348	0	0	0	800.00
10/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1645	2	2	2	0.00
10/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10957	11	11	11	0.00
10/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4963	5	5	5	470.00
10/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	8261	8	8	8	470.00
10/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2600	3	3	3	0.00
10/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4739	5	5	5	0.00
10/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8504	9	9	9	0.00
10/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	5190	5	5	5	0.00
10/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3873	4	4	4	450.00
10/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1619	2	2	2	0.00
10/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	12030	12	12	12	0.00
10/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5932	6	6	6	650.00
10/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	9092	9	9	9	0.00
10/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	481	1	0	1	323.00
10/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1896	2	2	2	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	4993	5	5	5	0.00
10/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	100	0	0	0	650.00
10/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	134	0	0	0	0.00
10/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2139	2	2	2	2,500.00
10/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	19	0	0	0	650.00
10/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2456	3	2	3	0.00
10/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1552	2	2	2	800.00
10/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	37	0	0	0	0.00
10/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	437	0	0	0	0.00
10/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	622	1	1	1	0.00
10/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2423	3	2	3	0.00
10/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	932	1	1	1	0.00
10/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	573	1	1	1	0.00
10/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	676	1	1	1	5,850.00
10/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	299	0	0	0	0.00
10/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3337	3	3	3	0.00
10/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5745	6	6	6	0.00
10/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	152	0	0	0	0.00
10/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2626	3	3	3	0.00
10/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2489	3	2	3	0.00
10/06/2020	2030 On 05-November-20			Bond Future	9.42	93.6013	93.5470	93.6013	0.00
10/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1673	2	2	2	3,000.00
10/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3684	4	4	4	0.00
10/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	852	1	1	1	1,000.00
10/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2093	2	2	2	1,000.00
10/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1439	2	1	2	3,000.00
10/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2984	3	3	3	0.00
10/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	603	1	1	1	3,000.00
10/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5283	6	5	6	0.00
10/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3013	3	3	3	0.00
10/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1694	2	2	2	14,160.00
10/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4537	5	5	5	0.00
10/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2571	3	3	3	3,000.00

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10/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6932	7	7	7	0.00
10/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	876	1	1	1	14,160.00
10/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1102	1	1	1	15,758.00
10/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2069	2	2	2	15,758.00
10/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6518	7	7	7	0.00
10/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3042	3	3	3	0.00
10/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3180	3	3	3	0.00
10/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4363	5	4	5	0.00
10/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5000	5	5	5	0.00
10/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1190	1	1	1	3,000.00
10/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6414	7	6	7	0.00
10/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3237	3	3	3	0.00
10/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1304	1	1	1	15,758.00
10/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5528	6	6	6	0.00
10/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3691	4	4	4	0.00
10/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7243	7	7	7	0.00
10/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2085	2	2	2	14,160.00
10/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1734	2	2	2	1,000.00
10/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3208	3	3	3	0.00
10/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8613	9	9	9	0.00
10/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4327	5	4	5	0.00
10/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2627	3	3	3	3,000.00
10/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7344	7	7	7	0.00
10/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5039	5	5	5	0.00
10/06/2020	2030 On 04-February-21			Bond Future	9.61	90.6906	90.6348	90.6906	0.00
10/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1081	1	1	1	1,000.00
10/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2528	3	3	3	0.00
10/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2413	3	2	3	1,000.00
10/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1069	1	1	1	800.00
10/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2505	3	3	3	0.00
10/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2482	3	2	3	0.00
10/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1864	2	2	2	800.00
10/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5596	6	6	6	0.00

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10/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2419	3	2	3	1,800.00
10/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6175	6	6	6	0.00
10/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5208	5	5	5	0.00
10/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8388	8	8	8	0.00
10/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5070	5	5	5	0.00
10/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5104	5	5	5	0.00
10/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5035	5	5	5	0.00
10/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	8338	8	8	8	0.00
10/06/2020	2030 On 06-May-21			Bond Future	9.81	91.7778	91.7207	91.7778	0.00
10/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7369	7	7	7	0.00
10/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2719	3	3	3	0.00
10/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10635	11	11	11	0.00
10/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10672	11	11	11	0.00
10/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	957	1	1	1	700.00
10/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4672	5	5	5	0.00
10/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	5028	5	5	5	0.00
10/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2874	3	3	3	0.00
10/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10708	11	11	11	0.00
10/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1227	1	1	1	0.00
10/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6136	6	6	6	700.00
10/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11613	12	12	12	0.00
10/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4100	4	4	4	700.00
10/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6376	7	6	7	0.00
10/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1247	1	1	1	0.00
10/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1237	1	1	1	0.00
10/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3819	4	4	4	0.00
10/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2562	3	3	3	0.00
10/06/2020	2032 On 06-August-20			Bond Future	10.11	90.1644	90.4276	90.1644	99,449.00
10/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1659	2	2	2	0.00
10/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	701	1	1	1	0.00
10/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	150	0	0	0	800.00
10/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	504	1	1	1	800.00

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10/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	715	1	1	1	0.00
10/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	730	1	1	1	0.00
10/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	4811	5	5	5	0.00
10/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	4914	5	5	5	0.00
10/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	8840	9	9	9	0.00
10/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	5776	6	6	6	0.00
10/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	4863	5	5	5	0.00
10/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2918	3	3	3	800.00
10/06/2020	2032 On 05-November-20			Bond Future	10.31	87.0052	87.2697	87.0052	0.00
10/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2066	2	2	2	0.00
10/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6326	6	6	6	0.00
10/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5966	6	6	6	0.00
10/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	917	1	1	1	3,000.00
10/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1738	2	2	2	3,000.00
10/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1410	1	1	1	1,000.00
10/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2089	2	2	2	0.00
10/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	731	1	1	1	1,000.00
10/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2043	2	2	2	0.00
10/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5504	6	6	6	0.00
10/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	8544	9	9	9	0.00
10/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	9507	10	10	10	0.00
10/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1905	2	2	2	1,000.00
10/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	6856	7	7	7	0.00
10/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6089	6	6	6	0.00
10/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5424	6	5	6	0.00
10/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5464	6	5	6	0.00
10/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2048	2	2	2	3,000.00
10/06/2020	2032 On 04-February-21			Bond Future	10.52	88.0228	88.2895	88.0228	0.00
10/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	795	1	1	1	800.00
10/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1892	2	2	2	0.00
10/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1371	1	1	1	800.00
10/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1931	2	2	2	0.00
10/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5113	5	5	5	0.00

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10/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1911	2	2	2	0.00
10/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	7354	8	7	8	0.00
10/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	7311	8	7	8	0.00
10/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	8931	9	9	9	0.00
10/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3387	4	3	4	800.00
10/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	7398	8	7	8	0.00
10/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	11693	12	12	12	0.00
10/06/2020	2032 On 06-May-21			Bond Future	10.73	84.9304	85.1997	84.9304	0.00
10/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9560	9	10	9	0.00
10/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9594	9	10	9	0.00
10/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9526	9	10	9	0.00
10/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2266	2	2	2	0.00
10/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2250	2	2	2	0.00
10/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2235	2	2	2	0.00
10/06/2020	2033 On 06-August-20			Bond Future	96.52	96.5893	96.5205	96.5893	12,178.00
10/06/2020	2033 On 05-November-20			Bond Future	96.39	96.4576	96.3865	96.4576	0.00
10/06/2020	2033 On 04-February-21			Bond Future	97.53	97.6076	97.5346	97.6076	0.00
10/06/2020	2033 On 06-May-21			Bond Future	97.50	97.5700	97.4956	97.5700	0.00
10/06/2020	2037 On 06-August-20			Bond Future	11.09	80.7563	80.8683	80.7563	87,084.00
10/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	258	0	0	0	0.00
10/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	252	0	0	0	0.00
10/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	264	0	0	0	0.00
10/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8688	9	9	9	0.00
10/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8620	9	9	9	0.00
10/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8553	9	9	9	0.00
10/06/2020	2037 On 05-November-20			Bond Future	11.29	81.6404	81.7521	81.6404	0.00
10/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1261	1	1	1	0.00
10/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1231	1	1	1	0.00
10/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1246	1	1	1	0.00
10/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8673	9	9	9	0.00
10/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8561	9	9	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
10/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8617	9	9	9	0.00
10/06/2020	2037 On 04-February-21			Bond Future	11.51	78.3398	78.4519	78.3398	0.00
10/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	870	1	1	1	72.00
10/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6174	6	6	6	300.00
10/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12719	13	13	13	0.00
10/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2804	3	3	3	0.00
10/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1769	2	2	2	0.00
10/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1642	2	2	2	0.00
10/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5925	6	6	6	0.00
10/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1658	2	2	2	0.00
10/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1988	2	2	2	240.00
10/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1673	2	2	2	0.00
10/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	9534	10	10	10	0.00
10/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3615	4	4	4	240.00
10/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	8545	9	9	9	0.00
10/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	9642	10	10	10	0.00
10/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	946	1	1	1	300.00
10/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	6904	7	7	7	72.00
10/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9214	10	9	10	72.00
10/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	9588	10	10	10	0.00
10/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	13352	14	13	14	0.00
10/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3464	4	3	4	0.00
10/06/2020	2037 On 06-May-21			Bond Future	11.73	79.2794	79.3924	79.2794	0.00
10/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	7769	8	8	8	0.00
10/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	7805	8	8	8	0.00
10/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7840	8	8	8	0.00
10/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3859	4	4	4	0.00
10/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3840	4	4	4	0.00
10/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3877	4	4	4	0.00
10/06/2020	2038 On 06-August-20			Bond Future	107.48	107.4371	107.4787	107.4371	10,496.00
10/06/2020	2038 On 05-November-20			Bond Future	108.68	108.6382	108.6784	108.6382	0.00
10/06/2020	2038 On 04-February-21			Bond Future	108.26	108.2198	108.2594	108.2198	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
10/06/2020	2038 On 06-May-21			Bond Future	109.58	109.5407	109.5801	109.5407	0.00
10/06/2020	2040 On 06-August-20			Bond Future	11.28	82.2456	82.4659	82.2456	52,240.00
10/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	222	0	0	0	0.00
10/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	227	0	0	0	0.00
10/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	233	0	0	0	0.00
10/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1370	1	1	1	0.00
10/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2574	3	3	3	0.00
10/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	62	0	0	0	800.00
10/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	252	0	0	0	800.00
10/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1226	1	1	1	0.00
10/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9016	9	9	9	0.00
10/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	12892	13	13	13	0.00
10/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4602	5	5	5	800.00
10/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9307	10	9	10	0.00
10/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4320	5	4	5	12,538.00
10/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2702	3	3	3	517.00
10/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	9380	10	9	10	0.00
10/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9234	9	9	9	0.00
10/06/2020	2040 On 05-November-20			Bond Future	11.48	83.1460	83.3672	83.1460	0.00
10/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	542	1	1	1	2,000.00
10/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	380	0	0	0	2,000.00
10/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	796	1	1	1	2,230.00
10/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1173	1	1	1	0.00
10/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1075	1	1	1	2,000.00
10/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2674	3	3	3	2,230.00
10/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4900	5	5	5	0.00
10/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1188	1	1	1	0.00
10/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4202	4	4	4	0.00
10/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1202	1	1	1	0.00
10/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4093	5	4	5	2,000.00
10/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9421	10	9	10	0.00
10/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9360	10	9	10	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
10/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15103	15	15	15	0.00
10/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11429	12	11	12	0.00
10/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3512	4	4	4	2,000.00
10/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	5911	6	6	6	0.00
10/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	9918	10	10	10	0.00
10/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9482	10	9	10	0.00
10/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13348	14	13	14	0.00
10/06/2020	2040 On 04-February-21			Bond Future	11.70	79.6128	79.8356	79.6128	0.00
10/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1144	1	1	1	800.00
10/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4972	5	5	5	0.00
10/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1618	2	2	2	0.00
10/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	583	1	1	1	500.00
10/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	644	1	1	1	800.00
10/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1634	2	2	2	0.00
10/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1367	1	1	1	500.00
10/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4431	5	4	5	0.00
10/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1602	2	2	2	0.00
10/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10490	11	10	11	0.00
10/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5229	6	5	6	500.00
10/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11460	12	11	12	0.00
10/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16692	17	17	17	0.00
10/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16082	16	16	16	0.00
10/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12549	13	13	13	0.00
10/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10372	11	10	11	0.00
10/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10431	11	10	11	0.00
10/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4694	5	5	5	800.00
10/06/2020	2040 On 06-May-21			Bond Future	11.91	80.5677	80.7927	80.5677	0.00
10/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	7445	8	7	8	0.00
10/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	7481	8	7	8	0.00
10/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	7410	8	7	8	0.00
10/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4418	5	4	5	0.00
10/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4396	5	4	5	0.00
10/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4374	5	4	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
10/06/2020	2044 On 06-August-20			Bond Future	11.31	79.0736	79.3616	79.0736	77,083.00
10/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	27	0	0	0	602.00
10/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	131	0	0	0	0.00
10/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	72	0	0	0	140.00
10/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	7	0	0	0	140.00
10/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	182	0	0	0	602.00
10/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	139	0	0	0	0.00
10/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	135	0	0	0	0.00
10/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1513	2	2	2	0.00
10/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1959	2	2	2	0.00
10/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	10808	11	11	11	0.00
10/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	12599	13	13	13	0.00
10/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	18404	19	18	19	0.00
10/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	10888	11	11	11	0.00
10/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4126	4	4	4	140.00
10/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3451	4	3	4	602.00
10/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10029	10	10	10	0.00
10/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	10967	11	11	11	0.00
10/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15189	15	15	15	0.00
10/06/2020	2044 On 05-November-20			Bond Future	11.51	79.9393	80.2290	79.9393	0.00
10/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	509	1	1	1	1,815.00
10/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	724	1	1	1	0.00
10/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3763	4	4	4	0.00
10/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1198	1	1	1	0.00
10/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1227	1	1	1	0.00
10/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3924	4	4	4	0.00
10/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	735	1	1	1	568.00
10/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	788	1	1	1	1,815.00
10/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1212	1	1	1	0.00
10/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	810	1	1	1	525.00
10/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	273	0	0	0	525.00
10/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3118	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	113	0	0	0	1,815.00
10/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2800	3	3	3	0.00
10/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	250	0	0	0	568.00
10/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9344	10	9	10	0.00
10/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11452	12	11	12	0.00
10/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5355	6	5	6	1,815.00
10/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4418	5	4	5	1,815.00
10/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	21113	21	21	21	0.00
10/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11592	12	12	12	0.00
10/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	16886	17	17	17	0.00
10/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9406	10	9	10	0.00
10/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	17315	18	17	18	0.00
10/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	12017	12	12	12	0.00
10/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	13801	14	14	14	0.00
10/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	5796	6	6	6	525.00
10/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9469	10	9	10	0.00
10/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4587	5	5	5	568.00
10/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	11946	12	12	12	0.00
10/06/2020	2044 On 04-February-21			Bond Future	11.71	76.4937	76.7859	76.4937	0.00
10/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1500	2	1	2	0.00
10/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1530	2	2	2	0.00
10/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1411	2	1	2	0.00
10/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	694	1	1	1	405.00
10/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1515	2	2	2	0.00
10/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1082	1	1	1	0.00
10/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2395	3	2	3	0.00
10/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	10927	11	11	11	0.00
10/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	11364	12	11	12	405.00
10/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	15778	16	16	16	0.00
10/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	8246	9	8	9	405.00
10/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	10989	11	11	11	0.00
10/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	13013	13	13	13	0.00
10/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	10865	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	2044 On 06-May-21			Bond Future	11.92	77.4113	77.7065	77.4113	0.00
10/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7509	8	8	8	0.00
10/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7474	8	7	8	0.00
10/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7439	8	7	8	0.00
10/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4400	5	4	5	0.00
10/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4422	5	4	5	0.00
10/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4379	5	4	5	0.00
10/06/2020	2046 On 06-August-20			Bond Future	97.78	97.0846	97.7845	97.0846	15,969.00
10/06/2020	2046 On 05-November-20			Bond Future	97.09	96.3845	97.0905	96.3845	0.00
10/06/2020	2046 On 04-February-21			Bond Future	98.25	97.5339	98.2473	97.5339	0.00
10/06/2020	2046 On 06-May-21			Bond Future	97.64	96.9159	97.6374	96.9159	0.00
10/06/2020	2050 On 06-August-20			Bond Future	98.10	97.8762	98.0976	97.8762	16,793.00
10/06/2020	2050 On 05-November-20			Bond Future	99.19	98.9701	99.1924	98.9701	0.00
10/06/2020	2050 On 04-February-21			Bond Future	98.46	98.2404	98.4643	98.2404	0.00
10/06/2020	2050 On 06-May-21			Bond Future	99.67	99.4395	99.6656	99.4395	0.00
10/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	AL37 On 06-August-20			Index Future	729.17	728.7610	729.1670	728.7610	0.00
10/06/2020	AL37 On 05-November-20			Index Future	737.21	736.8000	737.2070	736.8000	0.00
10/06/2020	AL37 On 04-February-21			Index Future	745.81	745.4000	745.8080	745.4000	0.00
10/06/2020	AL37 On 06-May-21			Index Future	754.73	754.3130	754.7250	754.3130	0.00
10/06/2020	AL7T On 06-August-20			Index Future	808.90	808.1020	808.9010	808.1020	0.00
10/06/2020	AL7T On 05-November-20			Index Future	817.82	817.0160	817.8200	817.0160	0.00
10/06/2020	AL7T On 04-February-21			Index Future	827.36	826.5520	827.3620	826.5520	0.00
10/06/2020	AL7T On 06-May-21			Index Future	837.25	836.4360	837.2540	836.4360	0.00
10/06/2020	ALBI On 06-August-20			Index Future	706.42	705.2960	706.4190	705.2960	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	ALBI On 05-November-20			Index Future	714.21	713.0770	714.2080	713.0770	0.00
10/06/2020	ALBI On 04-February-21			Index Future	722.54	721.3990	722.5410	721.3990	0.00
10/06/2020	ALBI On 06-May-21			Index Future	731.18	730.0260	731.1800	730.0260	0.00
10/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C208 On 31-March-21			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
10/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2020	ES33 On 06-August-20			Bond Future	11.87	74.1789	74.3555	74.1789	350.00
10/06/2020	ES33 On 05-November-20			Bond Future	12.13	71.2151	71.3924	71.2151	0.00
10/06/2020	ES33 On 04-February-21			Bond Future	12.39	72.0480	72.2266	72.0480	0.00
10/06/2020	ES33 On 06-May-21			Bond Future	12.66	69.1337	69.3140	69.1337	0.00
10/06/2020	ES42 On 06-August-20			Bond Future	12.34	73.4442	73.6941	73.4442	4,919.00
10/06/2020	ES42 On 05-November-20			Bond Future	12.59	69.9891	70.2404	69.9891	0.00
10/06/2020	ES42 On 04-February-21			Bond Future	12.84	70.8084	71.0620	70.8084	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
10/06/2020	ES42 On 06-May-21			Bond Future	13.11	67.3981	67.6542	67.3981	0.00
10/06/2020	GOVI On 06-August-20			GOVI	698.63	697.5520	698.6300	697.5520	1,032.00
10/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	295000	31	30	31	0.00
10/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	294900	31	29	31	0.00
10/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	295100	31	30	31	0.00
10/06/2020	GOVI On 05-November-20			GOVI	706.33	705.2470	706.3330	705.2470	0.00
10/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	315170	33	32	33	0.00
10/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	314970	33	31	33	0.00
10/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	315070	33	32	33	0.00
10/06/2020	GOVI On 04-February-21			GOVI	714.57	713.4780	714.5740	713.4780	0.00
10/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	363660	37	36	37	0.00
10/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	363760	37	36	37	0.00
10/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	363860	37	36	37	0.00
10/06/2020	GOVI On 06-May-21			GOVI	723.12	722.0100	723.1180	722.0100	0.00
10/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	444480	43	44	43	0.00
10/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	444280	43	44	43	0.00
10/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	444380	43	44	43	0.00
10/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2020	IGOV On 06-August-20			Index Future	256.00	255.8770	255.9970	255.8770	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	IGOV On 05-November-20			Index Future	258.88	258.7630	258.8820	258.7630	47.00
10/06/2020	IGOV On 04-February-21			Index Future	261.97	261.8450	261.9650	261.8450	0.00
10/06/2020	IGOV On 06-May-21			Index Future	265.16	265.0380	265.1590	265.0380	0.00
10/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
10/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
10/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0800	94.0800	94.0800	0.00
10/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.3600	92.3600	92.3600	0.00
10/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.59	90.6000	90.5900	90.6000	0.00
10/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.67	89.6700	89.6700	89.6700	0.00
10/06/2020	IS05 On 21-December-21			Interest Rate Swap	91.07	91.0700	91.0700	91.0700	51.00
10/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.62	90.6100	90.6200	90.6100	0.00
10/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.89	90.8600	90.8900	90.8600	0.00
10/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.21	94.1900	94.2100	94.1900	0.00
10/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.92	94.9300	94.9200	94.9300	0.00
10/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.57	87.6300	87.5700	87.6300	0.00
10/06/2020	IS05 On 20-June-23			Interest Rate Swap	93.34	93.4000	93.3400	93.4000	0.00
10/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/06/2020	IS10 On 17-December-25			Interest Rate Swap	83.61	83.4900	83.6100	83.4900	0.00
10/06/2020	IS10 On 16-March-26			Interest Rate Swap	80.41	80.2700	80.4100	80.2700	0.00
10/06/2020	IS10 On 15-June-26			Interest Rate Swap	79.07	78.9200	79.0700	78.9200	0.00
10/06/2020	IS10 On 21-September-26			Interest Rate Swap	81.32	81.1700	81.3200	81.1700	0.00
10/06/2020	IS10 On 21-December-26			Interest Rate Swap	85.54	85.3800	85.5400	85.3800	0.00
10/06/2020	IS10 On 15-March-27			Interest Rate Swap	84.29	84.1300	84.2900	84.1300	0.00
10/06/2020	IS10 On 21-June-27			Interest Rate Swap	86.54	86.3900	86.5400	86.3900	0.00
10/06/2020	IS10 On 20-September-27			Interest Rate Swap	92.41	92.2900	92.4100	92.2900	0.00
10/06/2020	IS10 On 20-December-27			Interest Rate Swap	92.92	92.8300	92.9200	92.8300	0.00
10/06/2020	IS10 On 22-March-28			Interest Rate Swap	86.17	86.1000	86.1700	86.1000	0.00
10/06/2020	IS10 On 20-June-28			Interest Rate Swap	94.01	93.9400	94.0100	93.9400	0.00
10/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
10/06/2020	R023 On 06-August-20			Bond Future	5.18	109.5250	109.5338	109.5250	26,872.00
10/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4941	5	5	5	0.00
10/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4987	5	5	5	0.00
10/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4964	5	5	5	0.00
10/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R023 On 05-November-20			Bond Future	5.27	106.8150	106.8220	106.8150	0.00
10/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4730	5	5	5	0.00
10/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4710	5	5	5	0.00
10/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4751	5	5	5	0.00
10/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	16	0	0	0	0.00
10/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	15	0	0	0	0.00
10/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	15	0	0	0	0.00
10/06/2020	R023 On 04-February-21			Bond Future	5.35	108.0635	108.0694	108.0635	0.00
10/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2193	2	2	2	0.00
10/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2224	2	2	2	0.00
10/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2209	2	2	2	0.00
10/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	295	0	0	0	0.00
10/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	299	0	0	0	0.00
10/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	291	0	0	0	0.00
10/06/2020	R023 On 06-May-21			Bond Future	5.42	105.4467	105.4520	105.4467	0.00
10/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3723	4	4	4	0.00
10/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3754	4	4	4	0.00
10/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3739	4	4	4	0.00
10/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	84	0	0	0	0.00
10/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	83	0	0	0	0.00
10/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	86	0	0	0	0.00
10/06/2020	R035 On 06-August-20			Bond Future	10.81	89.6474	89.9263	89.6474	100,496.00
10/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	41	0	0	0	24,761.00
10/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	490	1	0	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
10/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	54	0	0	0	500.00
10/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	274	0	0	0	500.00
10/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1451	1	1	1	0.00
10/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	501	1	1	1	0.00
10/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	479	1	0	1	0.00
10/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	17	0	0	0	3,000.00
10/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15082	15	15	15	0.00
10/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6515	7	7	7	0.00
10/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6637	7	7	7	0.00
10/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6576	7	7	7	0.00
10/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13084	13	13	13	0.00
10/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3847	4	4	4	500.00
10/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8179	8	8	8	0.00
10/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12384	13	12	13	0.00
10/06/2020	R035 On 05-November-20			Bond Future	11.02	86.1529	86.4333	86.1529	0.00
10/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1993	2	2	2	0.00
10/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2016	2	2	2	0.00
10/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1970	2	2	2	0.00
10/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6568	7	7	7	0.00
10/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6523	7	7	7	0.00
10/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6478	7	6	7	0.00
10/06/2020	R035 On 04-February-21			Bond Future	11.24	87.1603	87.4430	87.1603	0.00
10/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1654	2	2	2	0.00
10/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1785	2	2	2	0.00
10/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1639	2	2	2	0.00
10/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4267	4	4	4	0.00
10/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1623	2	2	2	0.00
10/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	9413	10	9	10	0.00
10/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4884	5	5	5	650.00
10/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	9467	10	9	10	0.00
10/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	8935	9	9	9	650.00
10/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9359	10	9	10	0.00
10/06/2020	R035 On 06-May-21			Bond Future	11.46	83.7259	84.0114	83.7259	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
10/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8505	9	9	9	0.00
10/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8580	9	9	9	0.00
10/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2403	3	2	3	793.00
10/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7296	7	7	7	0.00
10/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	5031	5	5	5	0.00
10/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8542	9	9	9	0.00
10/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5852	6	6	6	793.00
10/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4049	5	4	5	793.00
10/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3425	4	3	4	0.00
10/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10130	11	10	11	0.00
10/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3441	4	3	4	0.00
10/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3408	4	3	4	0.00
10/06/2020	R186 On 06-August-20			Bond Future	7.71	115.2224	115.3105	115.2224	74,459.00
10/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3968	4	4	4	0.00
10/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	983	1	1	1	2,500.00
10/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6806	7	7	7	900.00
10/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2516	3	3	3	900.00
10/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3470	3	3	3	0.00
10/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	4010	4	4	4	0.00
10/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3925	4	4	4	0.00
10/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	475	1	0	1	0.00
10/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2370	2	2	2	2,500.00
10/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	948	1	1	1	0.00
10/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	590	1	1	1	0.00
10/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	457	1	0	1	0.00
10/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	466	1	0	1	0.00
10/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	108	0	0	0	0.00
10/06/2020	R186 On 05-November-20			Bond Future	7.88	116.4820	116.5691	116.4820	0.00
10/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	758	1	1	1	1,200.00
10/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	4960	5	5	5	0.00
10/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4923	5	5	5	0.00
10/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2754	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4885	5	5	5	0.00
10/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2322	2	2	2	3,500.00
10/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3812	4	4	4	3,500.00
10/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7314	7	7	7	0.00
10/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1479	2	1	2	0.00
10/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	488	1	0	1	3,500.00
10/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1049	1	1	1	0.00
10/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2533	3	3	3	0.00
10/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1061	1	1	1	0.00
10/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2143	2	2	2	0.00
10/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1038	1	1	1	0.00
10/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5412	6	5	6	0.00
10/06/2020	R186 On 04-February-21			Bond Future	8.06	112.5602	112.6470	112.5602	0.00
10/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3102	3	3	3	0.00
10/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3128	3	3	3	0.00
10/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3155	3	3	3	0.00
10/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2637	3	3	3	0.00
10/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2614	3	3	3	0.00
10/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2659	3	3	3	0.00
10/06/2020	R186 On 06-May-21			Bond Future	8.25	113.9087	113.9959	113.9087	0.00
10/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11526	11	12	11	0.00
10/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11489	11	11	11	0.00
10/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11453	11	11	11	0.00
10/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	421	0	0	0	0.00
10/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	425	0	0	0	0.00
10/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	416	0	0	0	0.00
10/06/2020	R197 On 06-August-20			Bond Future	307.56	307.4824	307.5551	307.4824	2,549.00
10/06/2020	R197 On 05-November-20			Bond Future	310.99	310.9186	310.9869	310.9186	0.00
10/06/2020	R197 On 04-February-21			Bond Future	306.76	306.6897	306.7557	306.6897	0.00
10/06/2020	R197 On 06-May-21			Bond Future	310.50	310.4331	310.4980	310.4331	0.00
10/06/2020	R202 On 06-August-20			Bond Future	215.59	215.5114	215.5907	215.5114	7,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	R202 On 05-November-20			Bond Future	218.00	217.9199	217.9963	217.9199	0.00
10/06/2020	R202 On 04-February-21			Bond Future	216.38	216.3026	216.3778	216.3026	0.00
10/06/2020	R202 On 06-May-21			Bond Future	219.02	218.9422	219.0172	218.9422	0.00
10/06/2020	R208 On 06-August-20			Bond Future	3.42	104.5838	104.5352	104.5838	23,391.00
10/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1342	1	1	1	0.00
10/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1348	1	1	1	0.00
10/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1336	1	1	1	0.00
10/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R208 On 05-November-20			Bond Future	2.76	102.3358	102.2849	102.3358	0.00
10/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	788	1	1	1	0.00
10/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	784	1	1	1	0.00
10/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	780	1	1	1	0.00
10/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
10/06/2020	R209 On 06-August-20			Bond Future	10.76	68.3323	68.5101	68.3323	61,531.00
10/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	40915	41	41	41	0.00
10/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41023	41	41	41	0.00
10/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40806	41	41	41	0.00
10/06/2020	R209 On 05-November-20			Bond Future	10.94	65.9393	66.1178	65.9393	0.00
10/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1431	2	1	2	0.00
10/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1463	2	1	2	0.00
10/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1447	2	1	2	0.00
10/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	6814	7	7	7	0.00
10/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	6769	7	7	7	0.00
10/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	6859	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	R209 On 04-February-21			Bond Future	11.13	66.7105	66.8904	66.7105	0.00
10/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1840	2	2	2	0.00
10/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1856	2	2	2	0.00
10/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1824	2	2	2	0.00
10/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7644	8	8	8	0.00
10/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7600	8	8	8	0.00
10/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7556	8	8	8	0.00
10/06/2020	R209 On 06-May-21			Bond Future	11.33	64.3681	64.5498	64.3681	0.00
10/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7587	8	8	8	0.00
10/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7651	8	8	8	0.00
10/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7619	8	8	8	0.00
10/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3223	3	3	3	0.00
10/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3194	3	3	3	0.00
10/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3208	3	3	3	0.00
10/06/2020	R210 On 06-August-20			Bond Future	186.78	187.2274	186.7756	187.2274	1,929.00
10/06/2020	R210 On 05-November-20			Bond Future	186.15	186.6136	186.1536	186.6136	0.00
10/06/2020	R210 On 04-February-21			Bond Future	188.37	188.8388	188.3713	188.8388	0.00
10/06/2020	R210 On 06-May-21			Bond Future	187.93	188.4017	187.9274	188.4017	0.00
10/06/2020	R212 On 06-August-20			Bond Future	166.26	166.2294	166.2634	166.2294	6,744.00
10/06/2020	R212 On 05-November-20			Bond Future	168.12	168.0877	168.1192	168.0877	0.00
10/06/2020	R212 On 04-February-21			Bond Future	167.80	167.7707	167.8008	167.7707	0.00
10/06/2020	R212 On 06-May-21			Bond Future	169.85	169.8182	169.8477	169.8182	0.00
10/06/2020	R213 On 06-August-20			Bond Future	9.68	85.4291	85.6717	85.4291	17,345.00
10/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	1123	1	1	1	0.00
10/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1164	1	1	1	0.00
10/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	1143	1	1	1	0.00
10/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3351	4	3	4	0.00
10/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3312	4	3	4	0.00
10/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3390	4	3	4	0.00
10/06/2020	R213 On 05-November-20			Bond Future	9.87	82.8338	83.0775	82.8338	0.00
10/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2475	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2500	3	3	3	0.00
10/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2525	3	3	3	0.00
10/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3967	4	4	4	0.00
10/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4031	4	4	4	0.00
10/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3999	4	4	4	0.00
10/06/2020	R213 On 04-February-21			Bond Future	10.06	83.8021	84.0478	83.8021	0.00
10/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2218	2	2	2	0.00
10/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2197	2	2	2	0.00
10/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2176	2	2	2	0.00
10/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	5883	6	6	6	0.00
10/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	5919	6	6	6	0.00
10/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	5846	6	6	6	0.00
10/06/2020	R213 On 06-May-21			Bond Future	10.25	81.2734	81.5215	81.2734	0.00
10/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9764	10	10	10	0.00
10/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9798	10	10	10	0.00
10/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9731	10	10	10	0.00
10/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1681	2	2	2	0.00
10/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1669	2	2	2	0.00
10/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1657	2	2	2	0.00
10/06/2020	R214 On 06-August-20			Bond Future	11.10	65.7201	65.9552	65.7201	21,194.00
10/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	380	0	0	0	0.00
10/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	396	0	0	0	0.00
10/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	388	0	0	0	0.00
10/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	7242	7	7	7	0.00
10/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	7126	7	7	7	0.00
10/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	7184	7	7	7	0.00
10/06/2020	R214 On 05-November-20			Bond Future	11.29	63.1615	63.3979	63.1615	0.00
10/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1374	1	1	1	0.00
10/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1360	1	1	1	0.00
10/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1390	2	1	2	0.00
10/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7502	8	8	8	0.00
10/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7454	8	7	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
10/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7406	8	7	8	0.00
10/06/2020	R214 On 04-February-21			Bond Future	11.48	63.9000	64.1385	63.9000	0.00
10/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1713	2	2	2	0.00
10/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1743	2	2	2	0.00
10/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1728	2	2	2	0.00
10/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8396	9	8	9	0.00
10/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8349	9	8	9	0.00
10/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8444	9	8	9	0.00
10/06/2020	R214 On 06-May-21			Bond Future	11.67	61.3854	61.6264	61.3854	0.00
10/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6722	7	7	7	0.00
10/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6692	7	7	7	0.00
10/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6661	7	7	7	0.00
10/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3784	4	4	4	0.00
10/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3801	4	4	4	0.00
10/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3767	4	4	4	0.00
10/06/2020	R248 On 06-August-20			Bond Future	11.28	82.2315	82.5565	82.2315	86,449.00
10/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	16	0	0	0	20,640.00
10/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	304	0	0	0	0.00
10/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	5013	5	5	5	0.00
10/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	2223	2	2	2	0.00
10/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1358	1	1	1	640.00
10/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4784	5	5	5	470.00
10/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	9315	9	9	9	814.00
10/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	460	1	0	1	640.00
10/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	319	0	0	0	0.00
10/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	6	0	0	0	3,000.00
10/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6919	7	7	7	814.00
10/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	311	0	0	0	0.00
10/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	2065	2	2	2	470.00
10/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8453	9	8	9	0.00
10/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3331	4	3	4	0.00
10/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	785	1	1	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
10/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1392	2	1	2	0.00
10/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	340	0	0	0	0.00
10/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	8380	9	8	9	0.00
10/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1307	2	1	2	0.00
10/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	18834	19	19	19	0.00
10/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4415	5	4	5	0.00
10/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3139	4	3	4	0.00
10/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	7318	8	7	8	0.00
10/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16418	17	16	17	0.00
10/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8526	9	9	9	0.00
10/06/2020	R248 On 05-November-20			Bond Future	11.48	78.7189	79.0461	78.7189	0.00
10/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2708	3	3	3	800.00
10/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	774	1	1	1	800.00
10/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	819	1	1	1	0.00
10/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	807	1	1	1	0.00
10/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	796	1	1	1	0.00
10/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11572	12	12	12	0.00
10/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	11644	12	12	12	0.00
10/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11500	12	12	12	0.00
10/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	11789	12	12	12	0.00
10/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	5994	7	6	7	0.00
10/06/2020	R248 On 04-February-21			Bond Future	11.68	79.6394	79.9696	79.6394	0.00
10/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1691	2	2	2	0.00
10/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1708	2	2	2	0.00
10/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1725	2	2	2	0.00
10/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10194	11	10	11	0.00
10/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10315	11	10	11	0.00
10/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10255	11	10	11	0.00
10/06/2020	R248 On 06-May-21			Bond Future	11.88	76.1781	76.5117	76.1781	0.00
10/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7292	8	7	8	0.00
10/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7363	8	7	8	0.00
10/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7327	8	7	8	0.00
10/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4521	5	5	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
10/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4498	5	4	5	0.00
10/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4544	5	5	5	0.00