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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/07/2020 TO: 10/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	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
10/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	2025 On 06-August-20			Bond Future	136.75	137.0092	136.7512	137.0092	6,043.00
10/07/2020	2025 On 05-November-20			Bond Future	138.22	138.4855	138.2240	138.4855	0.00
10/07/2020	2025 On 04-February-21			Bond Future	138.35	138.6195	138.3543	138.6195	0.00
10/07/2020	2025 On 06-May-21			Bond Future	140.03	140.2964	140.0278	140.2964	0.00
10/07/2020	2029 On 06-August-20			Bond Future	97.87	97.6604	97.8726	97.6604	5,012.00
10/07/2020	2029 On 05-November-20			Bond Future	97.80	97.5896	97.8036	97.5896	0.00
10/07/2020	2029 On 04-February-21			Bond Future	98.96	98.7454	98.9615	98.7454	0.00
10/07/2020	2029 On 06-May-21			Bond Future	99.02	98.8022	99.0207	98.8022	0.00
10/07/2020	2030 On 06-August-20			Bond Future	9.55	89.7937	90.7631	89.7937	106,739.00
10/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	477	0	0	0	0.00
10/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	4948	4	5	4	0.00
10/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	228	0	0	0	800.00
10/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	422	0	0	0	450.00
10/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	32	0	0	0	800.00
10/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	506	0	1	0	0.00
10/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9160	8	9	8	0.00
10/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3111	2	3	2	470.00
10/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6425	6	6	6	470.00
10/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1123	1	1	1	0.00
10/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	2902	2	3	2	0.00
10/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	6675	6	7	6	0.00
10/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3327	3	3	3	0.00
10/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2131	2	2	2	450.00
10/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	491	0	0	0	0.00
10/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10242	9	10	9	0.00
10/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4047	3	4	3	622.00
10/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7270	6	7	6	0.00
10/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	59	0	0	0	323.00
10/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	651	0	1	0	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
10/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	6344	7	6	7	0.00
10/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	51	0	0	0	622.00
10/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	78	0	0	0	0.00
10/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2666	3	3	3	2,500.00
10/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	5	0	0	0	622.00
10/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	3101	4	3	4	0.00
10/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1847	2	2	2	800.00
10/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	12	0	0	0	0.00
10/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	325	1	0	1	0.00
10/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	543	1	1	1	0.00
10/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	3056	4	3	4	0.00
10/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	962	1	1	1	0.00
10/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	482	1	0	1	0.00
10/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	612	1	1	1	5,850.00
10/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	200	0	0	0	0.00
10/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	4286	5	4	5	0.00
10/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	7202	8	7	8	0.00
10/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	89	0	0	0	0.00
10/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	3331	4	3	4	0.00
10/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	3146	4	3	4	0.00
10/07/2020	2030 On 05-November-20			Bond Future	9.75	90.7394	91.7186	90.7394	500.00
10/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4190	0	4	0	0.00
10/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1479	1	1	1	3,000.00
10/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3097	3	3	3	0.00
10/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	827	1	1	1	1,000.00
10/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1802	2	2	2	1,000.00
10/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1300	1	1	1	3,000.00
10/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2521	2	3	2	0.00
10/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	609	0	1	0	3,000.00
10/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2545	2	3	2	0.00
10/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4410	4	4	4	0.00
10/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1495	1	1	1	14,160.00
10/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	3797	3	4	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
10/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2183	2	2	2	3,000.00
10/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	5815	5	6	5	0.00
10/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	847	1	1	1	14,160.00
10/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1037	1	1	1	15,646.00
10/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1783	1	2	1	15,646.00
10/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5455	5	5	5	0.00
10/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2568	2	3	2	0.00
10/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4535	5	5	5	0.00
10/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5904	7	6	7	0.00
10/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6629	7	7	7	0.00
10/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1902	2	2	2	3,000.00
10/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	8178	9	8	9	0.00
10/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	2070	2	2	2	15,646.00
10/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4602	5	5	5	0.00
10/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	7218	8	7	8	0.00
10/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	5131	6	5	6	0.00
10/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	9043	10	9	10	0.00
10/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	3173	4	3	4	14,160.00
10/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2689	3	3	3	1,000.00
10/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4568	5	5	5	0.00
10/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2851	0	3	0	5,000.00
10/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	10447	11	10	11	0.00
10/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5864	7	6	7	0.00
10/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3868	4	4	4	3,000.00
10/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	9147	10	9	10	0.00
10/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6674	7	7	7	0.00
10/07/2020	2030 On 04-February-21			Bond Future	9.95	87.7877	88.7778	87.7877	0.00
10/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1296	1	1	1	1,000.00
10/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2496	2	2	2	0.00
10/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2404	2	2	2	1,000.00
10/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1284	1	1	1	800.00
10/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2477	2	2	2	0.00
10/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2459	2	2	2	0.00

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10/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	1965	2	2	2	800.00
10/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5033	4	5	4	0.00
10/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3713	4	4	4	1,800.00
10/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	8133	9	8	9	0.00
10/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	7056	8	7	8	0.00
10/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	10460	11	10	11	0.00
10/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6899	8	7	8	0.00
10/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6938	8	7	8	0.00
10/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6860	8	7	8	0.00
10/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	10410	11	10	11	0.00
10/07/2020	2030 On 06-May-21			Bond Future	10.17	88.8305	89.8321	88.8305	0.00
10/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6168	6	6	6	0.00
10/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2258	2	2	2	0.00
10/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9359	9	9	9	0.00
10/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	845	1	1	1	700.00
10/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	3862	3	4	3	0.00
10/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4168	4	4	4	0.00
10/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9393	9	9	9	0.00
10/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2375	2	2	2	0.00
10/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9426	9	9	9	0.00
10/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1833	2	2	2	0.00
10/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	13389	14	13	14	0.00
10/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	5178	6	5	6	700.00
10/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7526	8	8	8	700.00
10/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7804	8	8	8	0.00
10/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1860	2	2	2	0.00
10/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1846	2	2	2	0.00
10/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4848	5	5	5	0.00
10/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3250	4	3	4	0.00
10/07/2020	2032 On 06-August-20			Bond Future	10.43	87.5034	88.4779	87.5034	106,623.00
10/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	482	0	0	0	0.00
10/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	112	0	0	0	0.00

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10/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	116	0	0	0	0.00
10/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	7	0	0	0	800.00
10/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	62	0	0	0	800.00
10/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	121	0	0	0	0.00
10/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	6152	7	6	7	0.00
10/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	6275	7	6	7	0.00
10/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10647	12	11	12	0.00
10/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	7283	8	7	8	0.00
10/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	6214	7	6	7	0.00
10/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3691	5	4	5	800.00
10/07/2020	2032 On 05-November-20			Bond Future	10.65	84.2801	85.2645	84.2801	0.00
10/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1781	2	2	2	0.00
10/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	4928	4	5	4	0.00
10/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5228	5	5	5	0.00
10/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	895	1	1	1	3,000.00
10/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1537	1	2	1	3,000.00
10/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1290	1	1	1	1,000.00
10/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1798	2	2	2	0.00
10/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	732	1	1	1	1,000.00
10/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1764	1	2	1	0.00
10/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	7230	8	7	8	0.00
10/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10527	11	11	11	0.00
10/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11514	12	12	12	0.00
10/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2812	3	3	3	1,000.00
10/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	7138	8	7	8	0.00
10/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7892	9	8	9	0.00
10/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8742	10	9	10	0.00
10/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	7184	8	7	8	0.00
10/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	3015	3	3	3	3,000.00
10/07/2020	2032 On 04-February-21			Bond Future	10.87	85.2591	86.2544	85.2591	0.00
10/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1053	1	1	1	800.00
10/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2087	2	2	2	0.00
10/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1622	1	2	1	800.00

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10/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2119	2	2	2	0.00
10/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4776	4	5	4	0.00
10/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2103	2	2	2	0.00
10/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9581	10	10	10	0.00
10/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9534	10	10	10	0.00
10/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	11218	12	11	12	0.00
10/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	5084	6	5	6	800.00
10/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9628	10	10	10	0.00
10/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13986	15	14	15	0.00
10/07/2020	2032 On 06-May-21			Bond Future	11.10	82.1244	83.1314	82.1244	0.00
10/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3171	3	3	3	736.00
10/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8296	8	8	8	0.00
10/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	9816	9	10	9	0.00
10/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8331	8	8	8	0.00
10/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8261	8	8	8	0.00
10/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	3069	3	3	3	0.00
10/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	3039	3	3	3	0.00
10/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	3054	3	3	3	0.00
10/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2333	3	2	3	736.00
10/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7535	8	8	8	0.00
10/07/2020	2033 On 06-August-20			Bond Future	91.77	92.2745	91.7718	92.2745	12,378.00
10/07/2020	2033 On 05-November-20			Bond Future	91.56	92.0716	91.5631	92.0716	0.00
10/07/2020	2033 On 04-February-21			Bond Future	92.65	93.1620	92.6470	93.1620	0.00
10/07/2020	2033 On 06-May-21			Bond Future	92.55	93.0746	92.5532	93.0746	0.00
10/07/2020	2037 On 06-August-20			Bond Future	11.33	78.0439	79.3574	78.0439	106,749.00
10/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	28	0	0	0	0.00
10/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	26	0	0	0	0.00
10/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	29	0	0	0	0.00
10/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9974	11	10	11	0.00
10/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9901	11	10	11	0.00
10/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9828	11	10	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
10/07/2020	2037 On 05-November-20			Bond Future	11.55	78.8660	80.1929	78.8660	276.00
10/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1336	1	1	1	0.00
10/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1309	1	1	1	0.00
10/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1323	1	1	1	0.00
10/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10310	11	10	11	0.00
10/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10196	11	10	11	0.00
10/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10253	11	10	11	0.00
10/07/2020	2037 On 04-February-21			Bond Future	11.77	75.5263	76.8682	75.5263	0.00
10/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6054	5	6	5	300.00
10/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1272	1	1	1	72.00
10/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12020	11	12	11	0.00
10/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3116	3	3	3	0.00
10/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2212	2	2	2	0.00
10/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2086	2	2	2	0.00
10/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5843	5	6	5	0.00
10/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2102	2	2	2	0.00
10/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2428	2	2	2	240.00
10/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2117	2	2	2	0.00
10/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11562	13	12	13	0.00
10/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5116	6	5	6	240.00
10/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10568	12	11	12	0.00
10/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11670	13	12	13	0.00
10/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1830	2	2	2	300.00
10/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8799	10	9	10	72.00
10/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11242	12	11	12	72.00
10/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11616	13	12	13	0.00
10/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15338	16	15	16	0.00
10/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4928	6	5	6	0.00
10/07/2020	2037 On 06-May-21			Bond Future	12.01	76.4239	77.7815	76.4239	0.00
10/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6904	6	7	6	0.00
10/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6936	6	7	6	0.00
10/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6966	6	7	6	0.00
10/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4601	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
10/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4578	5	5	5	0.00
10/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4623	5	5	5	0.00
10/07/2020	2038 On 06-August-20			Bond Future	102.07	102.6420	102.0737	102.6420	10,748.00
10/07/2020	2038 On 05-November-20			Bond Future	103.17	103.7481	103.1730	103.7481	0.00
10/07/2020	2038 On 04-February-21			Bond Future	102.70	103.2826	102.7003	103.2826	0.00
10/07/2020	2038 On 06-May-21			Bond Future	103.94	104.5323	103.9427	104.5323	0.00
10/07/2020	2040 On 06-August-20			Bond Future	11.54	79.3779	80.7491	79.3779	56,482.00
10/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	22	0	0	0	0.00
10/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	23	0	0	0	0.00
10/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	24	0	0	0	0.00
10/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	407	0	0	0	0.00
10/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1145	1	1	1	0.00
10/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	3	0	0	0	800.00
10/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	27	0	0	0	800.00
10/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	342	0	0	0	0.00
10/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10509	12	11	12	0.00
10/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14550	16	15	16	0.00
10/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5434	7	5	7	800.00
10/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10820	12	11	12	0.00
10/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5074	6	5	6	12,496.00
10/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2989	4	3	4	517.00
10/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10898	12	11	12	0.00
10/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10742	12	11	12	0.00
10/07/2020	2040 On 05-November-20			Bond Future	11.76	80.2140	81.5993	80.2140	0.00
10/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	627	0	1	0	2,000.00
10/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1136	1	1	1	2,000.00
10/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	463	0	0	0	2,000.00
10/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	874	1	1	1	2,230.00
10/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1226	1	1	1	0.00
10/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1240	1	1	1	0.00
10/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2421	2	2	2	2,230.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4348	4	4	4	0.00
10/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3742	3	4	3	0.00
10/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1253	1	1	1	0.00
10/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5401	6	5	6	2,000.00
10/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11241	12	11	12	0.00
10/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16953	18	17	18	0.00
10/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13274	14	13	14	0.00
10/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11178	12	11	12	0.00
10/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4728	5	5	5	2,000.00
10/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7426	8	7	8	0.00
10/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11747	13	12	13	0.00
10/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11303	12	11	12	0.00
10/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15201	16	15	16	0.00
10/07/2020	2040 On 04-February-21			Bond Future	11.99	76.6397	78.0407	76.6397	0.00
10/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1554	1	2	1	800.00
10/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4967	4	5	4	0.00
10/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2040	2	2	2	0.00
10/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	925	1	1	1	500.00
10/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	998	1	1	1	800.00
10/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2056	2	2	2	0.00
10/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1786	1	2	1	500.00
10/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4486	4	4	4	0.00
10/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2024	2	2	2	0.00
10/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12707	14	13	14	0.00
10/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7079	8	7	8	500.00
10/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13674	15	14	15	0.00
10/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18828	20	19	20	0.00
10/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18230	19	18	19	0.00
10/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14754	16	15	16	0.00
10/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12589	14	13	14	0.00
10/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12648	14	13	14	0.00
10/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6484	7	6	7	800.00
10/07/2020	2040 On 06-May-21			Bond Future	12.22	77.5505	78.9680	77.5505	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
10/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6564	6	7	6	0.00
10/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6595	6	7	6	0.00
10/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6533	6	7	6	0.00
10/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5366	6	5	6	0.00
10/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5340	6	5	6	0.00
10/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5313	6	5	6	0.00
10/07/2020	2044 On 06-August-20			Bond Future	11.67	75.6872	77.0068	75.6872	74,818.00
10/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	6	0	0	0	0.00
10/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
10/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	7	0	0	0	0.00
10/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	11	0	0	0	602.00
10/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
10/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	2	0	0	0	140.00
10/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	6	0	0	0	0.00
10/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	356	0	0	0	0.00
10/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	550	0	1	0	0.00
10/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20752	22	21	22	0.00
10/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	14883	16	15	16	0.00
10/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13031	14	13	14	0.00
10/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5324	6	5	6	140.00
10/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13114	14	13	14	0.00
10/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4398	6	4	6	602.00
10/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12212	14	12	14	0.00
10/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13197	15	13	15	0.00
10/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17517	19	18	19	0.00
10/07/2020	2044 On 05-November-20			Bond Future	11.89	76.4845	77.8175	76.4845	0.00
10/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	536	0	1	0	1,815.00
10/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	729	1	1	1	0.00
10/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3046	3	3	3	0.00
10/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1137	1	1	1	0.00
10/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1163	1	1	1	0.00
10/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3177	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
10/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	739	1	1	1	568.00
10/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	785	1	1	1	1,815.00
10/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1150	1	1	1	0.00
10/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	804	1	1	1	525.00
10/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	314	0	0	0	525.00
10/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2542	2	3	2	0.00
10/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	148	0	0	0	1,815.00
10/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2312	2	2	2	0.00
10/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	291	0	0	0	568.00
10/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11691	13	12	13	0.00
10/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	13858	15	14	15	0.00
10/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7191	8	7	8	1,815.00
10/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6082	7	6	7	1,815.00
10/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23560	25	24	25	0.00
10/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14001	15	14	15	0.00
10/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19338	21	19	21	0.00
10/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11756	13	12	13	0.00
10/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19767	21	20	21	0.00
10/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14434	16	14	16	0.00
10/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16240	17	16	17	0.00
10/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7720	9	8	9	525.00
10/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11820	13	12	13	0.00
10/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6281	7	6	7	568.00
10/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14361	16	14	16	0.00
10/07/2020	2044 On 04-February-21			Bond Future	12.11	72.9920	74.3401	72.9920	0.00
10/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1784	1	2	1	0.00
10/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1813	2	2	2	0.00
10/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1700	1	2	1	0.00
10/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	974	1	1	1	405.00
10/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1799	2	2	2	0.00
10/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1378	1	1	1	0.00
10/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2580	2	3	2	0.00
10/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13657	15	14	15	0.00

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10/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14099	15	14	15	405.00
10/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18505	20	19	20	0.00
10/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10877	12	11	12	405.00
10/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13719	15	14	15	0.00
10/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15755	17	16	17	0.00
10/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13594	15	14	15	0.00
10/07/2020	2044 On 06-May-21			Bond Future	12.34	73.8596	75.2235	73.8596	0.00
10/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6179	5	6	5	0.00
10/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6148	5	6	5	0.00
10/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6118	5	6	5	0.00
10/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5558	6	6	6	0.00
10/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5585	6	6	6	0.00
10/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5531	6	6	6	0.00
10/07/2020	2046 On 06-August-20			Bond Future	91.81	92.2020	91.8064	92.2020	16,357.00
10/07/2020	2046 On 05-November-20			Bond Future	91.03	91.4307	91.0306	91.4307	0.00
10/07/2020	2046 On 04-February-21			Bond Future	92.11	92.5138	92.1086	92.5138	0.00
10/07/2020	2046 On 06-May-21			Bond Future	91.44	91.8455	91.4352	91.8455	0.00
10/07/2020	2050 On 06-August-20			Bond Future	91.64	91.8159	91.6359	91.8159	17,165.00
10/07/2020	2050 On 05-November-20			Bond Future	92.62	92.8050	92.6228	92.8050	0.00
10/07/2020	2050 On 04-February-21			Bond Future	91.83	92.0164	91.8316	92.0164	0.00
10/07/2020	2050 On 06-May-21			Bond Future	92.94	93.1298	92.9425	93.1298	0.00
10/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	AL37 On 06-August-20			Index Future	726.49	722.5090	726.4930	722.5090	0.00
10/07/2020	AL37 On 05-November-20			Index Future	734.22	730.1960	734.2190	730.1960	0.00
10/07/2020	AL37 On 04-February-21			Index Future	742.73	738.6640	742.7300	738.6640	0.00
10/07/2020	AL37 On 06-May-21			Index Future	751.54	747.4220	751.5350	747.4220	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
10/07/2020	AL7T On 06-August-20			Index Future	793.26	784.9320	793.2580	784.9320	0.00
10/07/2020	AL7T On 05-November-20			Index Future	801.69	793.2840	801.6930	793.2840	0.00
10/07/2020	AL7T On 04-February-21			Index Future	810.99	802.4830	810.9870	802.4830	0.00
10/07/2020	AL7T On 06-May-21			Index Future	820.60	811.9980	820.6000	811.9980	0.00
10/07/2020	ALBI On 06-August-20			Index Future	696.04	688.2490	696.0370	688.2490	213.00
10/07/2020	ALBI On 05-November-20			Index Future	703.44	695.5720	703.4390	695.5720	0.00
10/07/2020	ALBI On 04-February-21			Index Future	711.59	703.6380	711.5940	703.6380	0.00
10/07/2020	ALBI On 06-May-21			Index Future	720.03	711.9810	720.0290	711.9810	0.00
10/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2020	ES33 On 06-August-20			Bond Future	12.06	72.2921	73.3706	72.2921	350.00
10/07/2020	ES33 On 05-November-20			Bond Future	12.33	69.2790	70.3685	69.2790	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
10/07/2020	ES33 On 04-February-21			Bond Future	12.61	70.0835	71.1854	70.0835	0.00
10/07/2020	ES33 On 06-May-21			Bond Future	12.89	67.1383	68.2529	67.1383	0.00
10/07/2020	ES42 On 06-August-20			Bond Future	12.43	72.0053	73.1918	72.0053	4,919.00
10/07/2020	ES42 On 05-November-20			Bond Future	12.69	68.5056	69.7043	68.5056	0.00
10/07/2020	ES42 On 04-February-21			Bond Future	12.95	69.3021	70.5143	69.3021	0.00
10/07/2020	ES42 On 06-May-21			Bond Future	13.22	65.8663	67.0927	65.8663	0.00
10/07/2020	GOVI On 06-August-20			GOVI	687.63	680.0860	687.6340	680.0860	1,022.00
10/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	404960	48	40	48	0.00
10/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	404860	48	40	48	0.00
10/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	405060	48	41	48	0.00
10/07/2020	GOVI On 05-November-20			GOVI	694.95	687.3220	694.9470	687.3220	0.00
10/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	429030	51	43	51	0.00
10/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	428830	51	43	51	0.00
10/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	428930	51	43	51	0.00
10/07/2020	GOVI On 04-February-21			GOVI	703.00	695.2930	703.0030	695.2930	0.00
10/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	479370	56	48	56	0.00
10/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	479470	56	48	56	0.00
10/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	479570	56	48	56	0.00
10/07/2020	GOVI On 06-May-21			GOVI	711.34	703.5360	711.3370	703.5360	0.00
10/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	326670	25	33	25	0.00
10/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	326470	25	33	25	0.00
10/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	326570	25	33	25	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
10/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2020	IGOV On 06-August-20			Index Future	248.05	248.7030	248.0450	248.7030	1,207.00
10/07/2020	IGOV On 05-November-20			Index Future	250.75	251.4110	250.7450	251.4110	47.00
10/07/2020	IGOV On 04-February-21			Index Future	253.71	254.3870	253.7120	254.3870	0.00
10/07/2020	IGOV On 06-May-21			Index Future	256.78	257.4630	256.7790	257.4630	0.00
10/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
10/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
10/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.3000	92.2900	92.3000	0.00
10/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.46	90.4900	90.4600	90.4900	0.00
10/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.46	89.5000	89.4600	89.5000	0.00
10/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.77	90.8300	90.7700	90.8300	51.00
10/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.25	90.3100	90.2500	90.3100	0.00
10/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.41	90.4900	90.4100	90.4900	0.00
10/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.60	93.7100	93.6000	93.7100	0.00
10/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.15	94.3000	94.1500	94.3000	0.00
10/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.61	86.8100	86.6100	86.8100	0.00
10/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.21	92.4500	92.2100	92.4500	0.00
10/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/07/2020	IS10 On 17-December-25			Interest Rate Swap	81.04	81.5900	81.0400	81.5900	0.00
10/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.70	78.2900	77.7000	78.2900	0.00
10/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.25	76.8600	76.2500	76.8600	0.00
10/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.39	79.0300	78.3900	79.0300	0.00
10/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.53	83.1900	82.5300	83.1900	0.00
10/07/2020	IS10 On 15-March-27			Interest Rate Swap	81.19	81.8800	81.1900	81.8800	0.00
10/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.38	84.0900	83.3800	84.0900	0.00
10/07/2020	IS10 On 20-September-27			Interest Rate Swap	89.28	90.0000	89.2800	90.0000	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
10/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.79	90.5200	89.7900	90.5200	0.00
10/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.95	83.7200	82.9500	83.7200	0.00
10/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.85	91.6200	90.8500	91.6200	0.00
10/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.88	96.1350	96.1250	96.1350	0.00
10/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.70	96.3150	96.3050	96.3150	0.00
10/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.67	96.3150	96.3350	96.3150	0.00
10/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.57	96.4250	96.4350	96.4250	0.00
10/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.57	96.4250	96.4350	96.4250	0.00
10/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.59	96.4050	96.4150	96.4050	30.00
10/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.3500	96.3600	96.3500	0.00
10/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.80	96.1600	96.2000	96.1600	0.00
10/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.85	96.1250	96.1550	96.1250	0.00
10/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.19	95.7800	95.8100	95.7800	0.00
10/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7450	95.7650	95.7450	0.00
10/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.65	95.2950	95.3550	95.2950	0.00
10/07/2020	R023 On 06-August-20			Bond Future	4.99	109.9065	110.0110	109.9065	32,180.00
10/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5418	5	5	5	0.00
10/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5464	5	5	5	0.00
10/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5441	5	5	5	0.00
10/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R023 On 05-November-20			Bond Future	5.07	107.1569	107.2620	107.1569	0.00
10/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5157	5	5	5	0.00
10/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5136	5	5	5	0.00
10/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5177	5	5	5	0.00
10/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	1	0	0	0	0.00
10/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	1	0	0	0	0.00
10/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	1	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
10/07/2020	R023 On 04-February-21			Bond Future	5.13	108.4005	108.5063	108.4005	0.00
10/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2519	2	3	2	0.00
10/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2552	2	3	2	0.00
10/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2536	2	3	2	0.00
10/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	185	0	0	0	0.00
10/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	188	0	0	0	0.00
10/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	182	0	0	0	0.00
10/07/2020	R023 On 06-May-21			Bond Future	5.18	105.7762	105.8830	105.7762	0.00
10/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4113	4	4	4	0.00
10/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4145	4	4	4	0.00
10/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4129	4	4	4	0.00
10/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	44	0	0	0	0.00
10/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	43	0	0	0	0.00
10/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	44	0	0	0	0.00
10/07/2020	R035 On 06-August-20			Bond Future	11.09	86.9006	88.1454	86.9006	100,851.00
10/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	75	0	0	0	0.00
10/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
10/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	2	0	0	0	500.00
10/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	28	0	0	0	500.00
10/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	77	0	0	0	0.00
10/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	424	0	0	0	0.00
10/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	72	0	0	0	0.00
10/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
10/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16845	18	17	18	0.00
10/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7873	9	8	9	0.00
10/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	8011	9	8	9	0.00
10/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14825	16	15	16	0.00
10/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7942	9	8	9	0.00
10/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4601	6	5	6	500.00
10/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9713	11	10	11	0.00
10/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	14112	15	14	15	0.00
10/07/2020	R035 On 05-November-20			Bond Future	11.32	83.3417	84.5992	83.3417	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
10/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1842	2	2	2	0.00
10/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1859	2	2	2	0.00
10/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1824	1	2	1	0.00
10/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8257	9	8	9	0.00
10/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8206	9	8	9	0.00
10/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	8156	9	8	9	0.00
10/07/2020	R035 On 04-February-21			Bond Future	11.55	84.3092	85.5809	84.3092	0.00
10/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2011	2	2	2	0.00
10/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2138	2	2	2	0.00
10/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1996	2	2	2	0.00
10/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4255	4	4	4	0.00
10/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1981	2	2	2	0.00
10/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11632	13	12	13	0.00
10/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6734	7	7	7	650.00
10/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11687	13	12	13	0.00
10/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	11150	12	11	12	650.00
10/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11578	13	12	13	0.00
10/07/2020	R035 On 06-May-21			Bond Future	11.78	80.8319	82.1184	80.8319	0.00
10/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7408	7	7	7	0.00
10/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7474	7	7	7	0.00
10/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2168	2	2	2	793.00
10/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6357	6	6	6	0.00
10/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4351	4	4	4	0.00
10/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7441	7	7	7	0.00
10/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	7065	8	7	8	793.00
10/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	5002	6	5	6	793.00
10/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4216	5	4	5	0.00
10/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11788	13	12	13	0.00
10/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4237	5	4	5	0.00
10/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4195	5	4	5	0.00
10/07/2020	R186 On 06-August-20			Bond Future	7.80	114.1765	114.8112	114.1765	73,122.00
10/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	3227	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
10/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	409	0	0	0	2,500.00
10/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	6223	6	6	6	900.00
10/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	1745	1	2	1	900.00
10/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	2706	2	3	2	0.00
10/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	3271	3	3	3	0.00
10/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3182	3	3	3	0.00
10/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	231	0	0	0	0.00
10/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2295	3	2	3	2,500.00
10/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	676	1	1	1	15,177.00
10/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	326	0	0	0	0.00
10/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	217	0	0	0	0.00
10/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	224	0	0	0	0.00
10/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	24	0	0	0	0.00
10/07/2020	R186 On 05-November-20			Bond Future	7.99	115.3787	116.0195	115.3787	0.00
10/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	836	1	1	1	1,200.00
10/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	4706	4	5	4	0.00
10/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	4671	4	5	4	0.00
10/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2685	2	3	2	1,200.00
10/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	4636	4	5	4	0.00
10/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2289	2	2	2	3,500.00
10/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	3651	3	4	3	3,500.00
10/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	6973	6	7	6	0.00
10/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1868	2	2	2	0.00
10/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	697	1	1	1	3,500.00
10/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1347	2	1	2	0.00
10/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	3049	3	3	3	0.00
10/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1361	2	1	2	0.00
10/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2624	3	3	3	0.00
10/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1333	2	1	2	0.00
10/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	6039	7	6	7	0.00
10/07/2020	R186 On 04-February-21			Bond Future	8.17	111.4349	112.0826	111.4349	0.00
10/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3222	3	3	3	0.00
10/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3247	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
10/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3271	3	3	3	0.00
10/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3319	4	3	4	0.00
10/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3295	4	3	4	0.00
10/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3344	4	3	4	0.00
10/07/2020	R186 On 06-May-21			Bond Future	8.37	112.7580	113.4132	112.7580	0.00
10/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11037	10	11	10	0.00
10/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11001	10	11	10	0.00
10/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	10965	10	11	10	0.00
10/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	515	1	1	1	0.00
10/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	520	1	1	1	0.00
10/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	510	1	1	1	0.00
10/07/2020	R197 On 06-August-20			Bond Future	306.15	306.3059	306.1494	306.3059	2,591.00
10/07/2020	R197 On 05-November-20			Bond Future	309.45	309.6060	309.4464	309.6060	0.00
10/07/2020	R197 On 04-February-21			Bond Future	305.27	305.4283	305.2653	305.4283	0.00
10/07/2020	R197 On 06-May-21			Bond Future	308.96	309.1242	308.9586	309.1242	0.00
10/07/2020	R202 On 06-August-20			Bond Future	204.55	205.8456	204.5474	205.8456	8,040.00
10/07/2020	R202 On 05-November-20			Bond Future	206.75	208.0634	206.7502	208.0634	0.00
10/07/2020	R202 On 04-February-21			Bond Future	205.03	206.3608	205.0311	206.3608	0.00
10/07/2020	R202 On 06-May-21			Bond Future	207.51	208.8574	207.5114	208.8574	0.00
10/07/2020	R208 On 06-August-20			Bond Future	3.42	104.4864	104.5350	104.4864	23,391.00
10/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1342	1	1	1	0.00
10/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1348	1	1	1	0.00
10/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1335	1	1	1	0.00
10/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R208 On 05-November-20			Bond Future	2.86	102.1955	102.2441	102.1955	0.00
10/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	747	1	1	1	0.00
10/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	743	1	1	1	0.00
10/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	740	1	1	1	0.00
10/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
10/07/2020	R209 On 06-August-20			Bond Future	10.97	66.1837	67.3320	66.1837	59,872.00
10/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	42093	43	42	43	0.00
10/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42201	43	42	43	0.00
10/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41984	43	42	43	0.00
10/07/2020	R209 On 05-November-20			Bond Future	11.17	63.7407	64.9008	63.7407	0.00
10/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1479	1	1	1	0.00
10/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1507	1	2	1	0.00
10/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1493	1	1	1	0.00
10/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	8077	9	8	9	0.00
10/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	8031	9	8	9	0.00
10/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	8124	9	8	9	0.00
10/07/2020	R209 On 04-February-21			Bond Future	11.37	64.4811	65.6543	64.4811	0.00
10/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2165	2	2	2	0.00
10/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2180	2	2	2	0.00
10/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2150	2	2	2	0.00
10/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9206	10	9	10	0.00
10/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9161	10	9	10	0.00
10/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9116	10	9	10	0.00
10/07/2020	R209 On 06-May-21			Bond Future	11.58	62.1052	63.2920	62.1052	0.00
10/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6713	6	7	6	0.00
10/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6770	6	7	6	0.00
10/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6742	6	7	6	0.00
10/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3607	4	4	4	0.00
10/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3570	4	4	4	0.00
10/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3589	4	4	4	0.00
10/07/2020	R210 On 06-August-20			Bond Future	182.03	182.4313	182.0318	182.4313	1,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2020	R210 On 05-November-20			Bond Future	181.32	181.7219	181.3172	181.7219	0.00
10/07/2020	R210 On 04-February-21			Bond Future	183.46	183.8743	183.4639	183.8743	0.00
10/07/2020	R210 On 06-May-21			Bond Future	182.97	183.3888	182.9731	183.3888	0.00
10/07/2020	R212 On 06-August-20			Bond Future	165.50	165.5398	165.5045	165.5398	7,008.00
10/07/2020	R212 On 05-November-20			Bond Future	167.29	167.3235	167.2870	167.3235	0.00
10/07/2020	R212 On 04-February-21			Bond Future	166.97	167.0106	166.9728	167.0106	0.00
10/07/2020	R212 On 06-May-21			Bond Future	168.99	169.0312	168.9927	169.0312	0.00
10/07/2020	R213 On 06-August-20			Bond Future	9.98	83.0248	83.9359	83.0248	17,142.00
10/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	253	0	0	0	0.00
10/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	270	0	0	0	0.00
10/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	261	0	0	0	0.00
10/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	4205	5	4	5	0.00
10/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	4154	5	4	5	0.00
10/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	4256	5	4	5	0.00
10/07/2020	R213 On 05-November-20			Bond Future	10.19	80.3702	81.2906	80.3702	0.00
10/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2127	2	2	2	0.00
10/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2147	2	2	2	0.00
10/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2167	2	2	2	0.00
10/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5395	6	5	6	0.00
10/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5470	6	5	6	0.00
10/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5432	6	5	6	0.00
10/07/2020	R213 On 04-February-21			Bond Future	10.40	81.3031	82.2337	81.3031	0.00
10/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2262	2	2	2	0.00
10/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2245	2	2	2	0.00
10/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2229	2	2	2	0.00
10/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7745	8	8	8	0.00
10/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7786	8	8	8	0.00
10/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7704	8	8	8	0.00
10/07/2020	R213 On 06-May-21			Bond Future	10.61	78.7359	79.6774	78.7359	0.00
10/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8582	8	9	8	0.00
10/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8613	8	9	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
10/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8552	8	9	8	0.00
10/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2346	3	2	3	0.00
10/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2331	3	2	3	0.00
10/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2316	3	2	3	0.00
10/07/2020	R214 On 06-August-20			Bond Future	11.21	64.1893	65.3513	64.1893	19,898.00
10/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	62	0	0	0	0.00
10/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	67	0	0	0	0.00
10/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	64	0	0	0	0.00
10/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7528	9	8	9	0.00
10/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7401	9	7	9	0.00
10/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7464	9	7	9	0.00
10/07/2020	R214 On 05-November-20			Bond Future	11.41	61.5885	62.7625	61.5885	0.00
10/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1553	1	2	1	0.00
10/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1539	1	2	1	0.00
10/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1568	1	2	1	0.00
10/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8317	9	8	9	0.00
10/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8268	9	8	9	0.00
10/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8220	9	8	9	0.00
10/07/2020	R214 On 04-February-21			Bond Future	11.61	62.3035	63.4907	62.3035	0.00
10/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2178	2	2	2	0.00
10/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2209	2	2	2	0.00
10/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2193	2	2	2	0.00
10/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9509	10	10	10	0.00
10/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9463	10	9	10	0.00
10/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9556	10	10	10	0.00
10/07/2020	R214 On 06-May-21			Bond Future	11.80	59.7632	60.9644	59.7632	0.00
10/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6333	6	6	6	0.00
10/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6306	6	6	6	0.00
10/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6278	6	6	6	0.00
10/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4060	5	4	5	0.00
10/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4080	5	4	5	0.00
10/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4040	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
10/07/2020	R248 On 06-August-20			Bond Future	11.61	79.0547	80.3985	79.0547	111,984.00
10/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	30	0	0	0	0.00
10/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2826	2	3	2	0.00
10/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	736	0	1	0	0.00
10/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	327	0	0	0	640.00
10/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
10/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	33	0	0	0	0.00
10/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2631	2	3	2	470.00
10/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7039	6	7	6	814.00
10/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	60	0	0	0	640.00
10/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
10/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	649	0	1	0	470.00
10/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4573	4	5	4	814.00
10/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	31	0	0	0	0.00
10/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10331	12	10	12	0.00
10/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	596	1	1	1	0.00
10/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4073	5	4	5	0.00
10/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10251	12	10	12	0.00
10/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1397	2	1	2	0.00
10/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	222	0	0	0	0.00
10/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1278	2	1	2	0.00
10/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20986	22	21	22	0.00
10/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18560	20	19	20	0.00
10/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5542	7	6	7	0.00
10/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3811	5	4	5	0.00
10/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10411	12	10	12	0.00
10/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9077	10	9	10	0.00
10/07/2020	R248 On 05-November-20			Bond Future	11.82	75.4761	76.8338	75.4761	250.00
10/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2294	2	2	2	800.00
10/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	791	1	1	1	800.00
10/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	831	1	1	1	0.00
10/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	821	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
10/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	810	1	1	1	0.00
10/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13798	15	14	15	0.00
10/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	13871	15	14	15	0.00
10/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13725	15	14	15	0.00
10/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14018	15	14	15	0.00
10/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7793	9	8	9	0.00
10/07/2020	R248 On 04-February-21			Bond Future	12.04	76.3524	77.7255	76.3524	0.00
10/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1986	2	2	2	0.00
10/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2002	2	2	2	0.00
10/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2018	2	2	2	0.00
10/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12731	14	13	14	0.00
10/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12854	14	13	14	0.00
10/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12793	14	13	14	0.00
10/07/2020	R248 On 06-May-21			Bond Future	12.26	72.8438	74.2329	72.8438	0.00
10/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6163	5	6	5	0.00
10/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6223	5	6	5	0.00
10/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6193	5	6	5	0.00
10/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5665	6	6	6	0.00
10/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5637	6	6	6	0.00
10/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5693	6	6	6	0.00