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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/09/2020 TO: 09/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	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
09/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	2025 On 05-November-20			Bond Future	144.43	144.4039	144.4347	144.4039	3,891.00
09/09/2020	2025 On 04-February-21			Bond Future	144.44	144.4108	144.4405	144.4108	0.00
09/09/2020	2025 On 06-May-21			Bond Future	146.02	145.9906	146.0196	145.9906	0.00
09/09/2020	2025 On 05-August-21			Bond Future	146.11	146.0820	146.1110	146.0820	0.00
09/09/2020	2029 On 05-November-20			Bond Future	102.66	102.7719	102.6650	102.7719	5,030.00
09/09/2020	2029 On 04-February-21			Bond Future	103.74	103.8508	103.7417	103.8508	0.00
09/09/2020	2029 On 06-May-21			Bond Future	103.74	103.8471	103.7361	103.8471	0.00
09/09/2020	2029 On 05-August-21			Bond Future	104.89	105.0012	104.8887	105.0012	0.00
09/09/2020	2030 On 05-November-20			Bond Future	9.39	93.8169	93.7385	93.8169	92,820.00
09/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4168	4	4	4	0.00
09/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	783	1	1	1	3,000.00
09/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2714	3	3	3	0.00
09/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	236	0	0	0	1,000.00
09/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1137	1	1	1	1,000.00
09/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1986	2	2	2	0.00
09/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	604	1	1	1	3,000.00
09/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2680	3	3	3	0.00
09/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2318	2	2	2	0.00
09/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2015	2	2	2	0.00
09/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	123	0	0	0	3,000.00
09/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4463	5	4	5	0.00
09/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2044	2	2	2	0.00
09/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2853	3	3	3	0.00
09/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	800	1	1	1	14,160.00
09/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3640	4	4	4	0.00
09/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1578	2	2	2	3,000.00
09/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6299	6	6	6	0.00
09/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	248	0	0	0	14,160.00
09/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	377	0	0	0	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1116	1	1	1	15,414.00
09/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5838	6	6	6	0.00
09/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3217	3	3	3	0.00
09/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3914	4	4	4	0.00
09/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	365	0	0	0	3,000.00
09/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5498	5	5	5	0.00
09/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1380	1	1	1	2,500.00
09/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1990	2	2	2	0.00
09/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1750	2	2	2	2,500.00
09/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	433	0	0	0	8,000.00
09/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4502	4	5	4	0.00
09/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2506	2	3	2	0.00
09/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2047	2	2	2	0.00
09/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6424	6	6	6	0.00
09/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	996	1	1	1	14,160.00
09/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	722	1	1	1	1,000.00
09/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2018	2	2	2	0.00
09/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1488	1	1	1	3,000.00
09/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	809	1	1	1	2,500.00
09/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7941	8	8	8	0.00
09/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3179	3	3	3	0.00
09/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1466	1	1	1	3,000.00
09/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6536	6	7	6	0.00
09/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3957	4	4	4	0.00
09/09/2020	2030 On 04-February-21			Bond Future	9.60	90.7747	90.6944	90.7747	0.00
09/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	622	1	1	1	1,600.00
09/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	786	1	1	1	1,000.00
09/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2111	2	2	2	0.00
09/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2001	2	2	2	1,000.00
09/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	775	1	1	1	800.00
09/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2088	2	2	2	0.00
09/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2178	2	2	2	1,600.00
09/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2066	2	2	2	0.00

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09/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1486	1	1	1	800.00
09/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5154	5	5	5	0.00
09/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1916	2	2	2	1,800.00
09/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5738	6	6	6	0.00
09/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4736	5	5	5	0.00
09/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8034	8	8	8	0.00
09/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4593	4	5	4	0.00
09/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4629	4	5	4	0.00
09/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4453	4	4	4	0.00
09/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8870	9	9	9	0.00
09/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4558	4	5	4	0.00
09/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7983	8	8	8	0.00
09/09/2020	2030 On 06-May-21			Bond Future	9.82	91.7469	91.6651	91.7469	0.00
09/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6811	7	7	7	0.00
09/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2205	2	2	2	0.00
09/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10215	10	10	10	0.00
09/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	638	1	1	1	700.00
09/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4456	4	4	4	0.00
09/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10253	10	10	10	0.00
09/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4103	4	4	4	0.00
09/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2352	2	2	2	0.00
09/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10291	10	10	10	0.00
09/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	865	1	1	1	0.00
09/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5670	6	6	6	700.00
09/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11349	11	11	11	0.00
09/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3586	4	4	4	700.00
09/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	882	1	1	1	0.00
09/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5918	6	6	6	0.00
09/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	874	1	1	1	0.00
09/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3303	3	3	3	0.00
09/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2060	2	2	2	0.00
09/09/2020	2030 On 05-August-21			Bond Future	10.06	88.7399	88.6570	88.7399	0.00
09/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5360	5	5	5	0.00

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09/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5390	5	5	5	0.00
09/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5420	5	5	5	0.00
09/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3545	3	4	3	0.00
09/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3586	3	4	3	0.00
09/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3566	3	4	3	0.00
09/09/2020	2032 On 05-November-20			Bond Future	10.33	87.4278	87.1662	87.4278	119,950.00
09/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	949	1	1	1	0.00
09/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5175	5	5	5	0.00
09/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4786	5	5	5	0.00
09/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	967	1	1	1	0.00
09/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	221	0	0	0	3,000.00
09/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	705	1	1	1	3,000.00
09/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	486	1	0	1	1,000.00
09/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	144	0	0	0	1,000.00
09/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	931	1	1	1	0.00
09/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4496	4	4	4	0.00
09/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7951	8	8	8	0.00
09/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9024	9	9	9	0.00
09/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	858	1	1	1	1,000.00
09/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6037	6	6	6	0.00
09/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4406	4	4	4	0.00
09/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5159	5	5	5	0.00
09/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4451	4	4	4	0.00
09/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	972	1	1	1	3,000.00
09/09/2020	2032 On 04-February-21			Bond Future	10.56	88.3243	88.0591	88.3243	0.00
09/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	505	1	1	1	800.00
09/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1425	1	1	1	0.00
09/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1459	1	1	1	0.00
09/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	973	1	1	1	800.00
09/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4466	5	4	5	0.00
09/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1442	1	1	1	0.00
09/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7115	7	7	7	0.00

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09/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7069	7	7	7	0.00
09/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8763	9	9	9	0.00
09/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2970	3	3	3	800.00
09/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7161	7	7	7	0.00
09/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11634	11	12	11	0.00
09/09/2020	2032 On 06-May-21			Bond Future	10.79	85.1249	84.8562	85.1249	0.00
09/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3106	3	3	3	736.00
09/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8778	9	9	9	0.00
09/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10447	11	10	11	0.00
09/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8813	9	9	9	0.00
09/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8742	9	9	9	0.00
09/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1825	2	2	2	0.00
09/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1797	2	2	2	0.00
09/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1811	2	2	2	0.00
09/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1240	1	1	1	736.00
09/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5745	6	6	6	0.00
09/09/2020	2032 On 05-August-21			Bond Future	11.04	86.0513	85.7795	86.0513	0.00
09/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5889	6	6	6	0.00
09/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5858	6	6	6	0.00
09/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5920	6	6	6	0.00
09/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4182	4	4	4	0.00
09/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4160	4	4	4	0.00
09/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4138	4	4	4	0.00
09/09/2020	2033 On 05-November-20			Bond Future	96.63	97.1427	96.6268	97.1427	10,355.00
09/09/2020	2033 On 04-February-21			Bond Future	97.64	98.1625	97.6401	98.1625	0.00
09/09/2020	2033 On 06-May-21			Bond Future	97.49	98.0201	97.4914	98.0201	0.00
09/09/2020	2033 On 05-August-21			Bond Future	98.57	99.1094	98.5747	99.1094	0.00
09/09/2020	2037 On 05-November-20			Bond Future	11.32	81.7462	81.6026	81.7462	139,139.00
09/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	379	0	0	0	0.00
09/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	363	0	0	0	0.00
09/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	371	0	0	0	0.00

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09/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7954	8	8	8	0.00
09/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7829	8	8	8	0.00
09/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7892	8	8	8	0.00
09/09/2020	2037 On 04-February-21			Bond Future	11.55	78.3300	78.1841	78.3300	0.00
09/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5496	5	5	5	300.00
09/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	577	1	1	1	72.00
09/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1220	1	1	1	0.00
09/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12178	12	12	12	0.00
09/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2263	2	2	2	0.00
09/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1331	1	1	1	0.00
09/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1234	1	1	1	0.00
09/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5253	5	5	5	0.00
09/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1526	1	2	1	240.00
09/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1247	1	1	1	0.00
09/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9376	9	9	9	0.00
09/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3210	3	3	3	240.00
09/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8350	8	8	8	0.00
09/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	673	1	1	1	300.00
09/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6631	6	7	6	72.00
09/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9044	9	9	9	72.00
09/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9488	9	9	9	0.00
09/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9432	9	9	9	0.00
09/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13327	13	13	13	0.00
09/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3054	3	3	3	0.00
09/09/2020	2037 On 06-May-21			Bond Future	11.79	79.1691	79.0211	79.1691	0.00
09/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6901	7	7	7	0.00
09/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6936	7	7	7	0.00
09/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6972	7	7	7	0.00
09/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3362	3	3	3	0.00
09/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3343	3	3	3	0.00
09/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3381	3	3	3	0.00
09/09/2020	2037 On 05-August-21			Bond Future	12.05	75.7751	75.6253	75.7751	0.00
09/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6125	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6156	6	6	6	0.00
09/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6186	6	6	6	0.00
09/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4945	5	5	5	0.00
09/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4897	5	5	5	0.00
09/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4921	5	5	5	0.00
09/09/2020	2038 On 05-November-20			Bond Future	108.18	108.5556	108.1782	108.5556	10,927.00
09/09/2020	2038 On 04-February-21			Bond Future	107.62	107.9974	107.6150	107.9974	0.00
09/09/2020	2038 On 06-May-21			Bond Future	108.79	109.1791	108.7917	109.1791	0.00
09/09/2020	2038 On 05-August-21			Bond Future	108.28	108.6702	108.2782	108.6702	0.00
09/09/2020	2040 On 05-November-20			Bond Future	11.49	83.3943	83.3430	83.3943	72,600.00
09/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	86	0	0	0	2,000.00
09/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	354	0	0	0	0.00
09/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	303	0	0	0	2,000.00
09/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	44	0	0	0	2,000.00
09/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	176	0	0	0	2,380.00
09/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	362	0	0	0	0.00
09/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1423	1	1	1	2,380.00
09/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3554	4	4	4	0.00
09/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	370	0	0	0	0.00
09/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2847	3	3	3	0.00
09/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2762	3	3	3	2,000.00
09/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8619	9	9	9	0.00
09/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14791	15	15	15	0.00
09/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10833	11	11	11	0.00
09/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8551	9	9	9	0.00
09/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2191	2	2	2	2,000.00
09/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4684	5	5	5	0.00
09/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9170	9	9	9	0.00
09/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12917	13	13	13	0.00
09/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8687	9	9	9	0.00
09/09/2020	2040 On 04-February-21			Bond Future	11.72	79.7447	79.6920	79.7447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	844	1	1	1	800.00
09/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4435	4	4	4	0.00
09/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1258	1	1	1	0.00
09/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	386	0	0	0	500.00
09/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	434	0	0	0	800.00
09/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1272	1	1	1	0.00
09/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1244	1	1	1	0.00
09/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1036	1	1	1	500.00
09/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3905	4	4	4	0.00
09/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4847	5	5	5	500.00
09/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10275	10	10	10	0.00
09/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11273	11	11	11	0.00
09/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16639	17	17	17	0.00
09/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16015	16	16	16	0.00
09/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12392	12	12	12	0.00
09/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10154	10	10	10	0.00
09/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10214	10	10	10	0.00
09/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4301	4	4	4	800.00
09/09/2020	2040 On 06-May-21			Bond Future	11.96	80.5991	80.5452	80.5991	0.00
09/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6630	7	7	7	0.00
09/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6665	7	7	7	0.00
09/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6595	7	7	7	0.00
09/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3851	4	4	4	0.00
09/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3829	4	4	4	0.00
09/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3806	4	4	4	0.00
09/09/2020	2040 On 05-August-21			Bond Future	12.21	76.9703	76.9157	76.9703	0.00
09/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6495	6	6	6	0.00
09/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6558	6	7	6	0.00
09/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6526	6	7	6	0.00
09/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4942	5	5	5	0.00
09/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4968	5	5	5	0.00
09/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4993	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
09/09/2020	2044 On 05-November-20			Bond Future	11.56	79.9416	79.8559	79.9416	47,298.00
09/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	329	0	0	0	0.00
09/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	131	0	0	0	0.00
09/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2253	2	2	2	0.00
09/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	67	0	0	0	1,815.00
09/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	344	0	0	0	0.00
09/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	134	0	0	0	300.00
09/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2402	2	2	2	0.00
09/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	337	0	0	0	0.00
09/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	161	0	0	0	525.00
09/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	20	0	0	0	525.00
09/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1678	2	2	2	0.00
09/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	4	0	0	0	1,815.00
09/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	153	0	0	0	1,815.00
09/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1412	1	1	1	0.00
09/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	17	0	0	0	300.00
09/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8834	9	9	9	0.00
09/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11176	11	11	11	0.00
09/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4289	4	4	4	1,815.00
09/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3269	3	3	3	1,815.00
09/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21377	21	21	21	0.00
09/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11330	11	11	11	0.00
09/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17006	17	17	17	0.00
09/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8904	9	9	9	0.00
09/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13733	14	14	14	0.00
09/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17455	17	17	17	0.00
09/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11797	12	12	12	0.00
09/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4781	5	5	5	525.00
09/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11718	12	12	12	0.00
09/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3450	3	3	3	300.00
09/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8974	9	9	9	0.00
09/09/2020	2044 On 04-February-21			Bond Future	11.79	76.3818	76.2943	76.3818	0.00
09/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1089	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
09/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1115	1	1	1	0.00
09/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	443	0	0	0	265.00
09/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1102	1	1	1	0.00
09/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1015	1	1	1	0.00
09/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	745	1	1	1	0.00
09/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1868	2	2	2	0.00
09/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	11006	11	11	11	0.00
09/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11460	11	11	11	265.00
09/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16020	16	16	16	0.00
09/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8210	8	8	8	265.00
09/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11070	11	11	11	0.00
09/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13168	13	13	13	0.00
09/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10942	11	11	11	0.00
09/09/2020	2044 On 06-May-21			Bond Future	12.02	77.2001	77.1112	77.2001	0.00
09/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6492	7	6	7	0.00
09/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6457	7	6	7	0.00
09/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6423	7	6	7	0.00
09/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3979	4	4	4	0.00
09/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	4002	4	4	4	0.00
09/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3957	4	4	4	0.00
09/09/2020	2044 On 05-August-21			Bond Future	12.27	73.6595	73.5694	73.6595	0.00
09/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6746	7	7	7	0.00
09/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6778	7	7	7	0.00
09/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6714	7	7	7	0.00
09/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4861	5	5	5	0.00
09/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4837	5	5	5	0.00
09/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4814	5	5	5	0.00
09/09/2020	2046 On 05-November-20			Bond Future	96.06	96.7480	96.0628	96.7480	16,197.00
09/09/2020	2046 On 04-February-21			Bond Future	97.07	97.7637	97.0703	97.7637	0.00
09/09/2020	2046 On 06-May-21			Bond Future	96.34	97.0424	96.3409	97.0424	0.00
09/09/2020	2046 On 05-August-21			Bond Future	97.41	98.1210	97.4114	98.1210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	2050 On 05-November-20			Bond Future	98.19	99.4133	98.1917	99.4133	13,962.00
09/09/2020	2050 On 04-February-21			Bond Future	97.33	98.5661	97.3306	98.5661	0.00
09/09/2020	2050 On 06-May-21			Bond Future	98.39	99.6446	98.3948	99.6446	0.00
09/09/2020	2050 On 05-August-21			Bond Future	97.56	98.8234	97.5596	98.8234	0.00
09/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	AL37 On 05-November-20			Index Future	757.30	754.9850	757.3030	754.9850	0.00
09/09/2020	AL37 On 04-February-21			Index Future	765.06	762.7190	765.0580	762.7190	0.00
09/09/2020	AL37 On 06-May-21			Index Future	773.24	770.8730	773.2360	770.8730	0.00
09/09/2020	AL37 On 05-August-21			Index Future	781.55	779.1670	781.5540	779.1670	0.00
09/09/2020	AL7T On 05-November-20			Index Future	819.19	820.5780	819.1940	820.5780	0.00
09/09/2020	AL7T On 04-February-21			Index Future	827.58	828.9840	827.5830	828.9840	0.00
09/09/2020	AL7T On 06-May-21			Index Future	836.43	837.8470	836.4290	837.8470	0.00
09/09/2020	AL7T On 05-August-21			Index Future	845.43	846.8620	845.4280	846.8620	0.00
09/09/2020	ALBI On 05-November-20			Index Future	719.42	719.6560	719.4150	719.6560	209.00
09/09/2020	ALBI On 04-February-21			Index Future	726.78	727.0290	726.7820	727.0290	0.00
09/09/2020	ALBI On 06-May-21			Index Future	734.55	734.8010	734.5500	734.8010	0.00
09/09/2020	ALBI On 05-August-21			Index Future	742.45	742.7070	742.4530	742.7070	0.00
09/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C030 On 31-January-30			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
09/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C226 On 25-January-23			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
09/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2020	ES33 On 05-November-20			Bond Future	11.94	72.3688	72.3349	72.3688	350.00
09/09/2020	ES33 On 04-February-21			Bond Future	12.22	73.1106	73.0757	73.1106	0.00
09/09/2020	ES33 On 06-May-21			Bond Future	12.50	70.1183	70.0824	70.1183	0.00
09/09/2020	ES33 On 05-August-21			Bond Future	12.80	70.8813	70.8449	70.8813	0.00
09/09/2020	ES42 On 05-November-20			Bond Future	12.37	71.4986	71.4326	71.4986	4,789.00
09/09/2020	ES42 On 04-February-21			Bond Future	12.64	72.2323	72.1647	72.2323	0.00
09/09/2020	ES42 On 06-May-21			Bond Future	12.91	68.7475	68.6788	68.7475	0.00
09/09/2020	ES42 On 05-August-21			Bond Future	13.19	69.4960	69.4263	69.4960	0.00
09/09/2020	GOVI On 05-November-20			GOVI	710.68	710.9480	710.6780	710.9480	1,008.00
09/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	271520	27	27	27	0.00
09/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	271720	27	27	27	0.00
09/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	271620	27	27	27	0.00
09/09/2020	GOVI On 04-February-21			GOVI	717.96	718.2310	717.9560	718.2310	0.00
09/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	329840	33	33	33	0.00
09/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	329940	33	33	33	0.00
09/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	330040	33	33	33	0.00
09/09/2020	GOVI On 06-May-21			GOVI	725.63	725.9100	725.6300	725.9100	0.00
09/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	469600	47	47	47	0.00
09/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	469400	47	47	47	0.00
09/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	469500	47	47	47	0.00
09/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-August-21			GOVI	733.44	733.7200	733.4370	733.7200	0.00
09/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	142870	15	14	15	0.00
09/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	142970	15	14	15	0.00
09/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	143070	15	14	15	0.00
09/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2020	IGOV On 05-November-20			Index Future	260.59	261.3810	260.5910	261.3810	1,203.00
09/09/2020	IGOV On 04-February-21			Index Future	263.32	264.1230	263.3240	264.1230	0.00
09/09/2020	IGOV On 06-May-21			Index Future	266.20	267.0100	266.2020	267.0100	0.00
09/09/2020	IGOV On 05-August-21			Index Future	269.13	269.9460	269.1280	269.9460	0.00
09/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
09/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.98	93.9900	93.9800	93.9900	0.00
09/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1800	92.1600	92.1800	0.00
09/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.27	90.3100	90.2700	90.3100	0.00
09/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.18	89.2400	89.1800	89.2400	0.00
09/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.40	90.4800	90.4000	90.4800	51.00
09/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.78	89.8700	89.7800	89.8700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.83	89.9500	89.8300	89.9500	0.00
09/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.92	93.0700	92.9200	93.0700	0.00
09/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.38	93.5500	93.3800	93.5500	0.00
09/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.72	85.9300	85.7200	85.9300	0.00
09/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.23	91.4600	91.2300	91.4600	0.00
09/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.38	79.7500	79.3800	79.7500	0.00
09/09/2020	IS10 On 16-March-26			Interest Rate Swap	75.99	76.3600	75.9900	76.3600	0.00
09/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.50	74.8600	74.5000	74.8600	0.00
09/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.63	76.9800	76.6300	76.9800	0.00
09/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.78	81.1100	80.7800	81.1100	0.00
09/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.40	79.7100	79.4000	79.7100	0.00
09/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.61	81.9100	81.6100	81.9100	0.00
09/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.56	87.8500	87.5600	87.8500	0.00
09/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.08	88.3800	88.0800	88.3800	0.00
09/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.21	81.5300	81.2100	81.5300	0.00
09/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.18	89.5100	89.1800	89.5100	0.00
09/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.40	96.5850	96.6050	96.5850	10,000.00
09/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.31	96.6550	96.6950	96.6550	0.00
09/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.31	96.6500	96.6900	96.6500	0.00
09/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.26	96.6800	96.7400	96.6800	30,010.00
09/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.28	96.6400	96.7200	96.6400	0.00
09/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.31	96.6100	96.6900	96.6100	0.00
09/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.33	96.6350	96.6750	96.6350	0.00
09/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.42	96.5450	96.5850	96.5450	0.00
09/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.54	96.4000	96.4600	96.4000	30,000.00
09/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.74	96.2200	96.2600	96.2200	0.00
09/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.90	96.0550	96.1050	96.0550	0.00
09/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.12	95.8400	95.8800	95.8400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	R023 On 05-November-20			Bond Future	4.44	108.6038	108.6820	108.6038	34,474.00
09/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6575	6	7	6	0.00
09/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6596	7	7	7	0.00
09/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6554	6	7	6	0.00
09/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R023 On 04-February-21			Bond Future	4.49	109.7172	109.7950	109.7172	0.00
09/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3628	4	4	4	0.00
09/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3666	4	4	4	0.00
09/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3647	4	4	4	0.00
09/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	0	0	0.00
09/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	0	0	0.00
09/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	8	0	0	0	0.00
09/09/2020	R023 On 06-May-21			Bond Future	4.51	106.9839	107.0618	106.9839	0.00
09/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5248	5	5	5	0.00
09/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5282	5	5	5	0.00
09/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5265	5	5	5	0.00
09/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
09/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
09/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
09/09/2020	R023 On 05-August-21			Bond Future	4.53	108.1478	108.2263	108.1478	0.00
09/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1448	1	1	1	0.00
09/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1436	1	1	1	0.00
09/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1424	1	1	1	0.00
09/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	268	0	0	0	0.00
09/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	271	0	0	0	0.00
09/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	265	0	0	0	0.00
09/09/2020	R035 On 05-November-20			Bond Future	11.06	86.2284	86.1804	86.2284	106,275.00
09/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	839	1	1	1	0.00
09/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	856	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
09/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	822	1	1	1	0.00
09/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5674	6	6	6	0.00
09/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5622	6	6	6	0.00
09/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5571	6	6	6	0.00
09/09/2020	R035 On 04-February-21			Bond Future	11.30	87.1123	87.0629	87.1123	0.00
09/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1335	1	1	1	0.00
09/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1221	1	1	1	0.00
09/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1208	1	1	1	0.00
09/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3612	4	4	4	0.00
09/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1194	1	1	1	0.00
09/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9362	9	9	9	0.00
09/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9418	9	9	9	0.00
09/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8865	9	9	9	650.00
09/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4609	4	5	4	650.00
09/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9306	9	9	9	0.00
09/09/2020	R035 On 06-May-21			Bond Future	11.54	83.5702	83.5197	83.5702	0.00
09/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7567	8	8	8	0.00
09/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7642	8	8	8	0.00
09/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4837	5	5	5	0.00
09/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9065	9	9	9	0.00
09/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1735	2	2	2	793.00
09/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7604	8	8	8	0.00
09/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2838	3	3	3	1,650.00
09/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4163	4	4	4	0.00
09/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6370	6	6	6	0.00
09/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3615	4	4	4	793.00
09/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5475	5	5	5	793.00
09/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7312	7	7	7	0.00
09/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2978	3	3	3	0.00
09/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4779	5	5	5	1,650.00
09/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2271	2	2	2	1,650.00
09/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9953	10	10	10	0.00
09/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2995	3	3	3	0.00

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09/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2962	3	3	3	0.00
09/09/2020	R035 On 05-August-21			Bond Future	11.79	84.4796	84.4283	84.4796	0.00
09/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
09/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
09/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00
09/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53782	54	54	54	0.00
09/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53665	54	54	54	0.00
09/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53899	54	54	54	0.00
09/09/2020	R186 On 05-November-20			Bond Future	7.29	119.2654	119.6553	119.2654	89,302.00
09/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7069	7	7	7	0.00
09/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	824	1	1	1	1,200.00
09/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7021	7	7	7	0.00
09/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2116	2	2	2	80.00
09/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6974	7	7	7	0.00
09/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4056	4	4	4	1,200.00
09/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	210	0	0	0	80.00
09/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3384	3	3	3	3,500.00
09/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5577	5	6	5	3,500.00
09/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9919	10	10	10	0.00
09/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	158	0	0	0	0.00
09/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	508	1	1	1	0.00
09/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	7	0	0	0	3,500.00
09/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4527	5	5	5	0.00
09/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1013	1	1	1	0.00
09/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	62	0	0	0	0.00
09/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	359	0	0	0	0.00
09/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	64	0	0	0	0.00
09/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	60	0	0	0	0.00
09/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2391	3	2	3	0.00
09/09/2020	R186 On 04-February-21			Bond Future	7.47	115.2091	115.6017	115.2091	0.00
09/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4486	4	4	4	0.00
09/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4522	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3956	4	4	4	0.00
09/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4558	4	5	4	0.00
09/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1075	1	1	1	0.00
09/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1063	1	1	1	0.00
09/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1296	1	1	1	15,177.00
09/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1088	1	1	1	0.00
09/09/2020	R186 On 06-May-21			Bond Future	7.65	116.4425	116.8385	116.4425	0.00
09/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14010	14	14	14	0.00
09/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13970	14	14	14	0.00
09/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13930	14	14	14	0.00
09/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	59	0	0	0	0.00
09/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	60	0	0	0	0.00
09/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	58	0	0	0	0.00
09/09/2020	R186 On 05-August-21			Bond Future	7.86	112.4281	112.8281	112.4281	0.00
09/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5208	5	5	5	0.00
09/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5239	5	5	5	0.00
09/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5270	5	5	5	0.00
09/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1775	2	2	2	0.00
09/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1801	2	2	2	0.00
09/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1788	2	2	2	0.00
09/09/2020	R197 On 05-November-20			Bond Future	314.79	314.8748	314.7933	314.8748	2,936.00
09/09/2020	R197 On 04-February-21			Bond Future	310.24	310.3244	310.2388	310.3244	0.00
09/09/2020	R197 On 06-May-21			Bond Future	313.63	313.7197	313.6311	313.7197	0.00
09/09/2020	R197 On 05-August-21			Bond Future	309.11	309.1995	309.1092	309.1995	0.00
09/09/2020	R202 On 05-November-20			Bond Future	217.08	217.4060	217.0812	217.4060	7,870.00
09/09/2020	R202 On 04-February-21			Bond Future	215.19	215.5156	215.1851	215.5156	0.00
09/09/2020	R202 On 06-May-21			Bond Future	217.54	217.8734	217.5378	217.8734	0.00
09/09/2020	R202 On 05-August-21			Bond Future	215.70	216.0419	215.7021	216.0419	0.00
09/09/2020	R208 On 05-November-20			Bond Future	3.65	101.9887	101.9374	101.9887	7,525.00
09/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	441	0	0	0	0.00
09/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	437	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	433	0	0	0	0.00
09/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
09/09/2020	R209 On 05-November-20			Bond Future	10.90	66.4189	66.3730	66.4189	28,041.00
09/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	523	1	1	1	0.00
09/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	544	1	1	1	0.00
09/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	533	1	1	1	0.00
09/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5645	6	6	6	0.00
09/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5595	6	6	6	0.00
09/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5695	6	6	6	0.00
09/09/2020	R209 On 04-February-21			Bond Future	11.10	67.1000	67.0528	67.1000	0.00
09/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1454	1	1	1	0.00
09/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1469	1	1	1	0.00
09/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1438	1	1	1	0.00
09/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7095	7	7	7	0.00
09/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7051	7	7	7	0.00
09/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	7007	7	7	7	0.00
09/09/2020	R209 On 06-May-21			Bond Future	11.31	64.6782	64.6301	64.6782	1,850.00
09/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1913	2	2	2	3,750.00
09/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4092	4	4	4	0.00
09/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6970	7	7	7	0.00
09/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7035	7	7	7	0.00
09/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7068	7	7	7	0.00
09/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7003	7	7	7	0.00
09/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2525	3	3	3	0.00
09/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2498	2	2	2	0.00
09/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2484	2	2	2	4,000.00
09/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2512	3	3	3	0.00
09/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4415	4	4	4	4,000.00
09/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7756	8	8	8	0.00
09/09/2020	R209 On 05-August-21			Bond Future	11.53	65.3821	65.3333	65.3821	0.00

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09/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5599	5	6	5	0.00
09/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5571	5	6	5	0.00
09/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5626	5	6	5	0.00
09/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4289	4	4	4	0.00
09/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4268	4	4	4	0.00
09/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4247	4	4	4	0.00
09/09/2020	R210 On 05-November-20			Bond Future	190.00	189.9070	190.0024	189.9070	2,264.00
09/09/2020	R210 On 04-February-21			Bond Future	192.00	191.9006	191.9952	191.9006	0.00
09/09/2020	R210 On 06-May-21			Bond Future	191.38	191.2851	191.3793	191.2851	0.00
09/09/2020	R210 On 05-August-21			Bond Future	193.51	193.4111	193.5059	193.4111	0.00
09/09/2020	R212 On 05-November-20			Bond Future	169.51	169.4395	169.5074	169.4395	6,967.00
09/09/2020	R212 On 04-February-21			Bond Future	168.99	168.9190	168.9858	168.9190	0.00
09/09/2020	R212 On 06-May-21			Bond Future	170.83	170.7670	170.8335	170.7670	0.00
09/09/2020	R212 On 05-August-21			Bond Future	170.40	170.3321	170.3990	170.3321	0.00
09/09/2020	R213 On 05-November-20			Bond Future	9.85	83.2516	83.1472	83.2516	16,432.00
09/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1416	1	1	1	0.00
09/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1462	2	1	2	0.00
09/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1439	1	1	1	0.00
09/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2903	3	3	3	0.00
09/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2834	3	3	3	0.00
09/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2868	3	3	3	0.00
09/09/2020	R213 On 04-February-21			Bond Future	10.07	84.1050	83.9987	84.1050	0.00
09/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1754	2	2	2	0.00
09/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1735	2	2	2	0.00
09/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1716	2	2	2	0.00
09/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5470	5	5	5	0.00
09/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5508	5	6	5	0.00
09/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5431	5	5	5	0.00
09/09/2020	R213 On 06-May-21			Bond Future	10.28	81.4759	81.3678	81.4759	0.00
09/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9168	9	9	9	0.00
09/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9203	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
09/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9133	9	9	9	0.00
09/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1238	1	1	1	0.00
09/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1227	1	1	1	0.00
09/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1216	1	1	1	0.00
09/09/2020	R213 On 05-August-21			Bond Future	10.51	82.3624	82.2529	82.3624	0.00
09/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5460	5	5	5	0.00
09/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5431	5	5	5	0.00
09/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5402	5	5	5	0.00
09/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3735	4	4	4	0.00
09/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3756	4	4	4	0.00
09/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3715	4	4	4	0.00
09/09/2020	R214 On 05-November-20			Bond Future	11.19	64.0310	63.9548	64.0310	19,974.00
09/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	516	1	1	1	0.00
09/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	527	1	1	1	0.00
09/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	506	1	1	1	0.00
09/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6092	6	6	6	0.00
09/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6039	6	6	6	0.00
09/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5986	6	6	6	0.00
09/09/2020	R214 On 04-February-21			Bond Future	11.39	64.6874	64.6097	64.6874	0.00
09/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1379	1	1	1	0.00
09/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1408	1	1	1	0.00
09/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1393	1	1	1	0.00
09/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7591	7	8	7	0.00
09/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7543	7	8	7	0.00
09/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7639	7	8	7	0.00
09/09/2020	R214 On 06-May-21			Bond Future	11.59	62.1026	62.0237	62.1026	0.00
09/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6361	6	6	6	0.00
09/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6330	6	6	6	0.00
09/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6299	6	6	6	0.00
09/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3025	3	3	3	0.00
09/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3041	3	3	3	0.00
09/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3009	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
09/09/2020	R214 On 05-August-21			Bond Future	11.81	62.7784	62.6985	62.7784	0.00
09/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5557	5	6	5	0.00
09/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5611	5	6	5	0.00
09/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5584	5	6	5	0.00
09/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4535	4	5	4	0.00
09/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4513	4	5	4	0.00
09/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4557	4	5	4	0.00
09/09/2020	R248 On 05-November-20			Bond Future	11.52	78.8513	78.7634	78.8513	112,233.00
09/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	173	0	0	0	0.00
09/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	156	0	0	0	950.00
09/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1373	1	1	1	950.00
09/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	169	0	0	0	0.00
09/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	164	0	0	0	0.00
09/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11216	11	11	11	0.00
09/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11295	11	11	11	0.00
09/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11454	11	11	11	0.00
09/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11137	11	11	11	0.00
09/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4943	5	5	5	0.00
09/09/2020	R248 On 04-February-21			Bond Future	11.74	79.6596	79.5700	79.6596	0.00
09/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3672	4	4	4	2,590.00
09/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1757	2	2	2	2,590.00
09/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1283	1	1	1	0.00
09/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1298	1	1	1	0.00
09/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1313	1	1	1	0.00
09/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10182	10	10	10	0.00
09/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10307	10	10	10	0.00
09/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10244	10	10	10	0.00
09/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8583	8	9	8	0.00
09/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5254	5	5	5	0.00
09/09/2020	R248 On 06-May-21			Bond Future	11.96	76.1009	76.0097	76.1009	0.00
09/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6328	6	6	6	0.00
09/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6397	7	6	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
09/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6363	6	6	6	0.00
09/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4058	4	4	4	0.00
09/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4035	4	4	4	0.00
09/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4081	4	4	4	0.00
09/09/2020	R248 On 05-August-21			Bond Future	12.20	76.9290	76.8366	76.9290	0.00
09/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6682	7	7	7	0.00
09/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6714	7	7	7	0.00
09/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6649	7	7	7	0.00
09/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4850	5	5	5	0.00
09/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4898	5	5	5	0.00
09/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4874	5	5	5	0.00