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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	2025 On 06-February-20			Bond Future	135.57	135.5656	135.5656	135.5656	0.00
07/02/2020	2025 On 07-May-20			Bond Future	138.66	137.9722	138.6555	137.9722	2,037.00
07/02/2020	2025 On 06-August-20			Bond Future	139.65	139.0060	139.6508	139.0060	0.00
07/02/2020	2025 On 05-November-20			Bond Future	142.17	141.4910	142.1679	141.4910	0.00
07/02/2020	2025 On 04-February-21			Bond Future	143.20	142.4254	143.1982	142.4254	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
07/02/2020	2029 On 06-February-20			Bond Future	100.56	100.5639	100.5639	100.5639	0.00
07/02/2020	2029 On 07-May-20			Bond Future	101.66	101.1162	101.6585	101.1162	3,765.00
07/02/2020	2029 On 06-August-20			Bond Future	103.49	102.9732	103.4880	102.9732	0.00
07/02/2020	2029 On 05-November-20			Bond Future	104.21	103.6757	104.2147	103.6757	0.00
07/02/2020	2030 On 06-February-20			Bond Future	8.80	94.9984	8.8000	94.9984	0.00
07/02/2020	2030 On 07-May-20			Bond Future	8.93	96.5968	8.9323	96.5968	75,826.00
07/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1231	1	1231	1	0.00
07/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2557	3	2557	3	0.00
07/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1204	1	1204	1	0.00
07/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1177	1	1177	1	0.00
07/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2085	2	2085	2	0.00
07/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2121	2	2121	2	0.00
07/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	987	1	987	1	7,750.00
07/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2050	2	2050	2	0.00
07/02/2020	2030 On 06-August-20			Bond Future	9.00	94.3379	9.0044	94.3379	200.00
07/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2627	3	2627	3	0.00
07/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2694	3	2694	3	0.00
07/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2660	3	2660	3	0.00
07/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2087	2	2087	2	0.00
07/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2061	2	2061	2	0.00
07/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2113	2	2113	2	0.00
07/02/2020	2030 On 05-November-20			Bond Future	9.07	96.0021	9.0676	96.0021	0.00
07/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1033	1	1033	1	1,000.00
07/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2700	3	2700	3	1,000.00
07/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1852	2	1852	2	3,000.00
07/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3845	4	3845	4	0.00
07/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6625	7	6625	7	0.00
07/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3882	4	3882	4	0.00
07/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2670	3	2670	3	16,000.00
07/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7944	8	7944	8	0.00
07/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3919	4	3919	4	0.00
07/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3310	4	3310	4	3,000.00
07/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8384	9	8384	9	0.00
07/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1394	2	1394	2	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2892	3	2892	3	0.00
07/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	571	1	571	1	3,000.00
07/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4635	4	4635	4	0.00
07/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1985	2	1985	2	0.00
07/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2026	2	2026	2	0.00
07/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	659	1	659	1	16,000.00
07/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3870	4	3870	4	0.00
07/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2359	2	2359	2	0.00
07/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1005	1	1005	1	1,000.00
07/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2006	2	2006	2	0.00
07/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2863	3	2863	3	0.00
07/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5454	5	5454	5	0.00
07/02/2020	2032 On 06-February-20			Bond Future	9.26	95.7658	9.2550	95.7658	0.00
07/02/2020	2032 On 07-May-20			Bond Future	9.39	93.2489	9.3892	93.2489	82,517.00
07/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1216	1	1216	1	0.00
07/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	809	1	809	1	7,500.00
07/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2303	2	2303	2	7,500.00
07/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1598	2	1598	2	7,500.00
07/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1271	1	1271	1	0.00
07/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1299	1	1299	1	7,500.00
07/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1243	1	1243	1	0.00
07/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2655	2	2655	2	0.00
07/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2614	2	2614	2	0.00
07/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2574	2	2574	2	0.00
07/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2197	2	2197	2	0.00
07/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1568	1	1568	1	0.00
07/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2696	2	2696	2	0.00
07/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3459	3	3459	3	0.00
07/02/2020	2032 On 06-August-20			Bond Future	9.47	94.9389	9.4679	94.9389	300.00
07/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2647	3	2647	3	0.00
07/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2681	3	2681	3	0.00
07/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2715	3	2715	3	0.00
07/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2702	3	2702	3	0.00
07/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2765	3	2765	3	0.00

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07/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2733	3	2733	3	0.00
07/02/2020	2032 On 05-November-20			Bond Future	9.54	92.4556	9.5435	92.4556	0.00
07/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3954	4	3954	4	0.00
07/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9788	10	9788	10	0.00
07/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9364	10	9364	10	0.00
07/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3993	4	3993	4	0.00
07/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1901	2	1901	2	3,000.00
07/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3412	4	3412	4	3,000.00
07/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2846	3	2846	3	1,000.00
07/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1493	2	1493	2	1,000.00
07/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3916	4	3916	4	0.00
07/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2600	2	2600	2	0.00
07/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4750	5	4750	5	0.00
07/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5493	5	5493	5	0.00
07/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	590	1	590	1	1,000.00
07/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3515	3	3515	3	0.00
07/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2985	3	2985	3	0.00
07/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2551	2	2551	2	0.00
07/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2575	2	2575	2	0.00
07/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	669	1	669	1	3,000.00
07/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4688	100.4688	100.4688	0.00
07/02/2020	2033 On 07-May-20			Bond Future	101.03	101.0670	101.0257	101.0670	6,960.00
07/02/2020	2033 On 06-August-20			Bond Future	102.84	102.9231	102.8436	102.9231	0.00
07/02/2020	2033 On 05-November-20			Bond Future	103.48	103.5467	103.4809	103.5467	0.00
07/02/2020	2037 On 06-February-20			Bond Future	9.83	89.4137	9.8250	89.4137	0.00
07/02/2020	2037 On 07-May-20			Bond Future	10.00	90.8642	10.0028	90.8642	68,146.00
07/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	868	1	868	1	0.00
07/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	892	1	892	1	0.00
07/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1152	1	1152	1	7,500.00
07/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2136	2	2136	2	7,500.00
07/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	916	1	916	1	0.00
07/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3857	3	3857	3	0.00
07/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2156	2	2156	2	0.00
07/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3962	4	3962	4	0.00

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07/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3406	3	3406	3	0.00
07/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3909	4	3909	4	0.00
07/02/2020	2037 On 06-August-20			Bond Future	10.09	88.2508	10.0921	88.2508	300.00
07/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2392	3	2392	3	0.00
07/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2425	3	2425	3	0.00
07/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2360	3	2360	3	0.00
07/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4052	4	4052	4	0.00
07/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	4010	4	4010	4	0.00
07/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3969	4	3969	4	0.00
07/02/2020	2037 On 05-November-20			Bond Future	10.17	89.8076	10.1730	89.8076	0.00
07/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3779	4	3779	4	0.00
07/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3705	4	3705	4	0.00
07/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3742	4	3742	4	0.00
07/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3726	3	3726	3	0.00
07/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3659	3	3659	3	0.00
07/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3692	3	3692	3	0.00
07/02/2020	2038 On 06-February-20			Bond Future	114.96	114.9595	114.9595	114.9595	0.00
07/02/2020	2038 On 07-May-20			Bond Future	116.95	117.0003	116.9526	117.0003	10,867.00
07/02/2020	2038 On 06-August-20			Bond Future	117.37	117.4615	117.3700	117.4615	0.00
07/02/2020	2038 On 05-November-20			Bond Future	119.49	119.5612	119.4854	119.5612	0.00
07/02/2020	2040 On 06-February-20			Bond Future	9.95	92.1315	9.9450	92.1315	0.00
07/02/2020	2040 On 07-May-20			Bond Future	10.14	93.5805	10.1382	93.5805	44,143.00
07/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1033	1	1033	1	0.00
07/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1799	2	1799	2	2,640.00
07/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	495	1	495	1	2,640.00
07/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1007	1	1007	1	0.00
07/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	981	1	981	1	0.00
07/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4261	4	4261	4	0.00
07/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4149	4	4149	4	0.00
07/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5708	5	5708	5	0.00
07/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2889	3	2889	3	0.00
07/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4205	4	4205	4	0.00
07/02/2020	2040 On 06-August-20			Bond Future	10.23	90.7658	10.2279	90.7658	600.00
07/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2569	3	2569	3	0.00

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07/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2604	3	2604	3	0.00
07/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2639	3	2639	3	0.00
07/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4190	4	4190	4	0.00
07/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4103	4	4103	4	0.00
07/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4146	4	4146	4	0.00
07/02/2020	2040 On 05-November-20			Bond Future	10.31	92.3668	10.3093	92.3668	0.00
07/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1978	2	1978	2	2,000.00
07/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3631	4	3631	4	2,000.00
07/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2810	3	2810	3	2,000.00
07/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1390	2	1390	2	2,000.00
07/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3901	4	3901	4	0.00
07/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10615	11	10615	11	0.00
07/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3941	4	3941	4	0.00
07/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9607	10	9607	10	0.00
07/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3980	4	3980	4	0.00
07/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1260	1	1260	1	2,000.00
07/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3936	4	3936	4	0.00
07/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3900	4	3900	4	0.00
07/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5205	5	5205	5	0.00
07/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7874	7	7874	7	0.00
07/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	990	1	990	1	2,000.00
07/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3972	4	3972	4	0.00
07/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6546	6	6546	6	0.00
07/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4236	4	4236	4	0.00
07/02/2020	2044 On 06-February-20			Bond Future	10.02	88.8003	10.0200	88.8003	0.00
07/02/2020	2044 On 07-May-20			Bond Future	10.21	90.2303	10.2057	90.2303	69,773.00
07/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1000	1	1000	1	0.00
07/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5478	6	5478	6	0.00
07/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1051	1	1051	1	0.00
07/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	211	0	211	0	100.00
07/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1550	2	1550	2	100.00
07/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	153	0	153	0	556.00
07/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	345	0	345	0	129.00
07/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1517	2	1517	2	129.00

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07/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7105	8	7105	8	0.00
07/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1330	2	1330	2	556.00
07/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6704	7	6704	7	0.00
07/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1026	1	1026	1	0.00
07/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	552	0	552	0	100.00
07/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	639	0	639	0	556.00
07/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8210	8	8210	8	0.00
07/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3724	3	3724	3	0.00
07/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3367	3	3367	3	0.00
07/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4338	4	4338	4	0.00
07/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4397	4	4397	4	0.00
07/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6687	6	6687	6	0.00
07/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3417	3	3417	3	0.00
07/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	907	1	907	1	129.00
07/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7630	7	7630	7	0.00
07/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4280	4	4280	4	0.00
07/02/2020	2044 On 06-August-20			Bond Future	10.29	87.4801	10.2929	87.4801	500.00
07/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	702	1	702	1	602.00
07/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1892	2	1892	2	0.00
07/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2276	3	2276	3	602.00
07/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	309	0	309	0	140.00
07/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1335	2	1335	2	140.00
07/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1953	2	1953	2	0.00
07/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7305	8	7305	8	0.00
07/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6451	7	6451	7	0.00
07/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1923	2	1923	2	0.00
07/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5326	5	5326	5	0.00
07/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1715	2	1715	2	140.00
07/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11357	11	11357	11	0.00
07/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6513	6	6513	6	0.00
07/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5274	5	5274	5	0.00
07/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1449	1	1449	1	602.00
07/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4773	4	4773	4	0.00
07/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8515	8	8515	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
07/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5379	5	5379	5	0.00
07/02/2020	2044 On 05-November-20			Bond Future	10.37	89.0232	10.3719	89.0232	0.00
07/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1835	2	1835	2	1,815.00
07/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3902	4	3902	4	0.00
07/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2545	3	2545	3	0.00
07/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8801	9	8801	9	0.00
07/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9043	10	9043	10	0.00
07/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2578	3	2578	3	568.00
07/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3981	4	3981	4	0.00
07/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7202	0	7202	0	0.00
07/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	880	1	880	1	568.00
07/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2808	0	2808	0	525.00
07/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	969	0	969	0	525.00
07/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7765	8	7765	8	0.00
07/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	407	0	407	0	1,815.00
07/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2741	3	2741	3	1,815.00
07/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3941	4	3941	4	0.00
07/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4110	4	4110	4	0.00
07/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5520	5	5520	5	0.00
07/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9557	0	9557	0	0.00
07/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4073	4	4073	4	0.00
07/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5425	0	5425	0	0.00
07/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1978	2	1978	2	1,815.00
07/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1512	1	1512	1	1,815.00
07/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13382	13	13382	13	0.00
07/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9919	9	9919	9	0.00
07/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5813	5	5813	5	0.00
07/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7103	7	7103	7	0.00
07/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2173	0	2173	0	110.00
07/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1600	1	1600	1	568.00
07/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4148	4	4148	4	0.00
07/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5763	5	5763	5	0.00
07/02/2020	2044 On 04-February-21			Bond Future	10.46	10.3600	10.4600	10.3600	0.00
07/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4337	0	4337	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
07/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4412	0	4412	0	0.00
07/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6366	0	6366	0	0.00
07/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4115	0	4115	0	0.00
07/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2145	0	2145	0	405.00
07/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4374	0	4374	0	0.00
07/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5419	0	5419	0	405.00
07/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8580	0	8580	0	0.00
07/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3568	0	3568	0	405.00
07/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5137	0	5137	0	0.00
07/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5176	0	5176	0	0.00
07/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5097	0	5097	0	0.00
07/02/2020	2046 On 06-February-20			Bond Future	106.80	106.8035	106.8035	106.8035	0.00
07/02/2020	2046 On 07-May-20			Bond Future	107.11	106.9584	107.1064	106.9584	14,000.00
07/02/2020	2046 On 06-August-20			Bond Future	109.03	108.9228	109.0339	108.9228	0.00
07/02/2020	2046 On 05-November-20			Bond Future	109.21	109.0812	109.2101	109.0812	0.00
07/02/2020	2050 On 06-February-20			Bond Future	108.83	108.8295	108.8295	108.8295	0.00
07/02/2020	2050 On 07-May-20			Bond Future	110.72	110.7615	110.7166	110.7615	11,773.00
07/02/2020	2050 On 06-August-20			Bond Future	110.84	110.9226	110.8364	110.9226	0.00
07/02/2020	2050 On 05-November-20			Bond Future	112.83	112.9055	112.8341	112.9055	0.00
07/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	AL37 On 07-May-20			Index Future	704.67	706.7060	704.6740	706.7060	0.00
07/02/2020	AL37 On 06-August-20			Index Future	717.05	719.3760	717.0500	719.3760	0.00
07/02/2020	AL7T On 07-May-20			Index Future	813.30	816.5190	813.2980	816.5190	0.00
07/02/2020	AL7T On 06-August-20			Index Future	827.58	831.1580	827.5830	831.1580	0.00
07/02/2020	ALBI On 07-May-20			Index Future	720.54	724.3480	720.5360	724.3480	210.00
07/02/2020	ALBI On 06-August-20			Index Future	733.19	737.3350	733.1910	737.3350	0.00
07/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C035 On 28-February-35			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
07/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2020	ES33 On 06-February-20			Bond Future	10.83	79.6697	10.8250	79.6697	0.00
07/02/2020	ES33 On 07-May-20			Bond Future	11.03	77.1836	11.0326	77.1836	350.00
07/02/2020	ES33 On 06-August-20			Bond Future	11.16	78.5824	11.1626	78.5824	0.00
07/02/2020	ES33 On 05-November-20			Bond Future	11.29	76.1775	11.2926	76.1775	0.00
07/02/2020	ES42 On 06-February-20			Bond Future	11.13	81.0407	11.1250	81.0407	0.00
07/02/2020	ES42 On 07-May-20			Bond Future	11.35	78.0931	11.3501	78.0931	4,919.00
07/02/2020	ES42 On 06-August-20			Bond Future	11.48	79.5085	11.4756	79.5085	0.00
07/02/2020	ES42 On 05-November-20			Bond Future	11.60	76.6479	11.6004	76.6479	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
07/02/2020	GOVI On 07-May-20			GOVI	712.56	716.2960	712.5570	716.2960	1,178.00
07/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	74330	4	74330	4	0.00
07/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	74430	4	74430	4	0.00
07/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	74230	4	74230	4	0.00
07/02/2020	GOVI On 06-August-20			GOVI	725.07	729.1380	725.0720	729.1380	0.00
07/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	1	0	1	0.00
07/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	1	0	1	0.00
07/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	1	0	1	0.00
07/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	30580	0	30580	0	0.00
07/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	30480	0	30480	0	0.00
07/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	30680	0	30680	0	0.00
07/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2020	IGOV On 07-May-20			Index Future	262.99	262.2590	262.9930	262.2590	1,047.00
07/02/2020	IGOV On 06-August-20			Index Future	267.68	267.0240	267.6760	267.0240	0.00
07/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
07/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
07/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
07/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3100	95.3200	95.3100	0.00
07/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2200	94.2400	94.2200	0.00
07/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.07	93.0500	93.0700	93.0500	0.00
07/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.87	92.8400	92.8700	92.8400	0.00
07/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.74	94.7000	94.7400	94.7000	51.00
07/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.57	94.5100	94.5700	94.5100	0.00
07/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.43	95.3500	95.4300	95.3500	0.00
07/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.08	98.9900	99.0800	98.9900	0.00
07/02/2020	IS05 On 20-December-22			Interest Rate Swap	100.06	99.9500	100.0600	99.9500	0.00
07/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.05	92.9300	93.0500	92.9300	0.00
07/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.91	98.7800	98.9100	98.7800	0.00
07/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
07/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.78	88.5800	88.7800	88.5800	0.00
07/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.53	85.3100	85.5300	85.3100	0.00

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07/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.09	83.8500	84.0900	83.8500	0.00
07/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.19	85.9200	86.1900	85.9200	0.00
07/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.01	89.7300	90.0100	89.7300	0.00
07/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.44	88.1500	88.4400	88.1500	0.00
07/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.52	90.2200	90.5200	90.2200	0.00
07/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.07	95.7800	96.0700	95.7800	0.00
07/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.40	96.1100	96.4000	96.1100	0.00
07/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.66	89.3500	89.6600	89.3500	0.00
07/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.09	96.7600	97.0900	96.7600	0.00
07/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
07/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2020	R023 On 06-February-20			Bond Future	6.53	106.8417	6.5250	106.8417	0.00
07/02/2020	R023 On 07-May-20			Bond Future	6.59	104.6262	6.5940	104.6262	68,701.00
07/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	993	1	993	1	0.00
07/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1013	1	1013	1	0.00
07/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	973	1	973	1	0.00
07/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	216	0	216	0	0.00
07/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	211	0	211	0	0.00
07/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	206	0	206	0	0.00
07/02/2020	R023 On 06-August-20			Bond Future	6.53	106.5222	6.5278	106.5222	0.00
07/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1889	2	1889	2	0.00
07/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1930	2	1930	2	0.00
07/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1909	2	1909	2	0.00
07/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	176	0	176	0	0.00
07/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	178	0	178	0	0.00
07/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	181	0	181	0	0.00
07/02/2020	R023 On 05-November-20			Bond Future	6.44	104.4726	6.4425	104.4726	0.00
07/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2334	3	2334	3	0.00
07/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2317	2	2317	2	0.00
07/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2352	3	2352	3	0.00
07/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	181	0	181	0	0.00
07/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	177	0	177	0	0.00
07/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	174	0	174	0	0.00
07/02/2020	R035 On 06-February-20			Bond Future	9.63	98.1134	9.6250	98.1134	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
07/02/2020	R035 On 07-May-20			Bond Future	9.79	95.2153	9.7925	95.2153	113,539.00
07/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	355	0	355	0	5,000.00
07/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1073	1	1073	1	0.00
07/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2345	3	2345	3	7,500.00
07/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1958	2	1958	2	5,000.00
07/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1127	1	1127	1	0.00
07/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	457	1	457	1	3,530.00
07/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1296	2	1296	2	7,500.00
07/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2070	2	2070	2	3,530.00
07/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1100	1	1100	1	0.00
07/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5998	6	5998	6	0.00
07/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7043	8	7043	8	0.00
07/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2271	2	2271	2	0.00
07/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3481	3	3481	3	0.00
07/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1925	2	1925	2	0.00
07/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2162	2	2162	2	0.00
07/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5109	5	5109	5	0.00
07/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3384	3	3384	3	0.00
07/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3099	3	3099	3	0.00
07/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	396	0	396	0	5,000.00
07/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	546	0	546	0	3,530.00
07/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3432	3	3432	3	0.00
07/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5560	5	5560	5	0.00
07/02/2020	R035 On 06-August-20			Bond Future	9.87	96.9408	9.8749	96.9408	410.00
07/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	729	1	729	1	24,761.00
07/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3292	4	3292	4	0.00
07/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3253	4	3253	4	0.00
07/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	389	0	389	0	3,000.00
07/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3331	4	3331	4	0.00
07/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	3001	3	3001	3	0.00
07/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2935	3	2935	3	0.00
07/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9044	9	9044	9	0.00
07/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7362	7	7362	7	0.00
07/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2968	3	2968	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
07/02/2020	R035 On 05-November-20			Bond Future	9.96	94.1517	9.9575	94.1517	0.00
07/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5184	5	5184	5	0.00
07/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5140	5	5140	5	0.00
07/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5229	6	5229	6	0.00
07/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2620	2	2620	2	0.00
07/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2596	2	2596	2	0.00
07/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2573	2	2573	2	0.00
07/02/2020	R186 On 06-February-20			Bond Future	7.90	115.0652	7.8950	115.0652	0.00
07/02/2020	R186 On 07-May-20			Bond Future	8.02	117.0216	8.0215	117.0216	83,460.00
07/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1468	2	1468	2	0.00
07/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3018	3	3018	3	0.00
07/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4974	5	4974	5	0.00
07/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1438	2	1438	2	0.00
07/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	426	1	426	1	0.00
07/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1499	2	1499	2	0.00
07/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	982	1	982	1	0.00
07/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2141	2	2141	2	0.00
07/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	159	0	159	0	0.00
07/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1174	1	1174	1	0.00
07/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2753	2	2753	2	0.00
07/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1126	1	1126	1	0.00
07/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1647	1	1647	1	2,500.00
07/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	743	1	743	1	0.00
07/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	449	0	449	0	23,230.00
07/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1150	1	1150	1	0.00
07/02/2020	R186 On 06-August-20			Bond Future	8.07	113.8386	8.0692	113.8386	1,870.00
07/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2762	3	2762	3	0.00
07/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2361	3	2361	3	0.00
07/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2728	3	2728	3	0.00
07/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2797	3	2797	3	0.00
07/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1414	1	1414	1	3,150.00
07/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1211	1	1211	1	0.00
07/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1176	1	1176	1	0.00
07/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1193	1	1193	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
07/02/2020	R186 On 05-November-20			Bond Future	8.11	115.8470	8.1104	115.8470	0.00
07/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3906	4	3906	4	0.00
07/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3870	4	3870	4	0.00
07/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2823	3	2823	3	3,500.00
07/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6183	7	6183	7	0.00
07/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1500	2	1500	2	3,500.00
07/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3835	4	3835	4	0.00
07/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2885	3	2885	3	0.00
07/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1171	1	1171	1	0.00
07/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	531	0	531	0	3,500.00
07/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1664	2	1664	2	0.00
07/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1184	1	1184	1	0.00
07/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1158	1	1158	1	0.00
07/02/2020	R197 On 06-February-20			Bond Future	301.67	301.6691	301.6691	301.6691	0.00
07/02/2020	R197 On 07-May-20			Bond Future	309.00	307.1297	309.0041	307.1297	2,507.00
07/02/2020	R197 On 06-August-20			Bond Future	306.80	305.0073	306.8043	305.0073	0.00
07/02/2020	R197 On 05-November-20			Bond Future	312.33	310.4594	312.3343	310.4594	0.00
07/02/2020	R202 On 06-February-20			Bond Future	223.72	223.7205	223.7205	223.7205	0.00
07/02/2020	R202 On 07-May-20			Bond Future	228.09	227.6920	228.0888	227.6920	8,483.00
07/02/2020	R202 On 06-August-20			Bond Future	228.07	227.7504	228.0715	227.7504	0.00
07/02/2020	R202 On 05-November-20			Bond Future	232.18	231.8217	232.1823	231.8217	0.00
07/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7622	6.4700	102.7622	0.00
07/02/2020	R208 On 07-May-20			Bond Future	6.37	101.1256	6.3695	101.1256	15,592.00
07/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1342	1	1342	1	0.00
07/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1350	1	1350	1	0.00
07/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1333	1	1333	1	0.00
07/02/2020	R208 On 06-August-20			Bond Future	6.06	102.9583	6.0628	102.9583	0.00
07/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	11	0	11	0	0.00
07/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	12	0	12	0	0.00
07/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	11	0	11	0	0.00
07/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	328	0	328	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
07/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	322	0	322	0	0.00
07/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	317	0	317	0	0.00
07/02/2020	R208 On 05-November-20			Bond Future	5.27	101.3728	5.2736	101.3728	0.00
07/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	18	0	18	0	0.00
07/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	17	0	17	0	0.00
07/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	16	0	16	0	0.00
07/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	206	0	206	0	0.00
07/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	210	0	210	0	0.00
07/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	203	0	203	0	0.00
07/02/2020	R209 On 06-February-20			Bond Future	9.70	74.4539	9.6950	74.4539	0.00
07/02/2020	R209 On 07-May-20			Bond Future	9.86	72.5093	9.8638	72.5093	81,388.00
07/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	777	1	777	1	0.00
07/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	817	1	817	1	0.00
07/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	797	1	797	1	0.00
07/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3380	3	3380	3	0.00
07/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3335	3	3335	3	0.00
07/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3426	3	3426	3	0.00
07/02/2020	R209 On 06-August-20			Bond Future	9.94	73.8234	9.9424	73.8234	200.00
07/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36142	36	36142	36	0.00
07/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36251	36	36251	36	0.00
07/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36034	35	36034	35	0.00
07/02/2020	R209 On 05-November-20			Bond Future	10.02	71.9757	10.0180	71.9757	0.00
07/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3096	3	3096	3	0.00
07/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3158	3	3158	3	0.00
07/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3127	3	3127	3	0.00
07/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3175	3	3175	3	0.00
07/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3146	3	3146	3	0.00
07/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3205	3	3205	3	0.00
07/02/2020	R210 On 06-February-20			Bond Future	186.87	186.8678	186.8678	186.8678	0.00
07/02/2020	R210 On 07-May-20			Bond Future	187.88	187.5456	187.8750	187.5456	1,941.00
07/02/2020	R210 On 06-August-20			Bond Future	191.26	190.9901	191.2561	190.9901	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
07/02/2020	R210 On 05-November-20			Bond Future	191.99	191.6927	191.9916	191.6927	0.00
07/02/2020	R212 On 06-February-20			Bond Future	161.91	161.9065	161.9065	161.9065	0.00
07/02/2020	R212 On 07-May-20			Bond Future	165.02	164.7807	165.0220	164.7807	6,744.00
07/02/2020	R212 On 06-August-20			Bond Future	165.71	165.5213	165.7062	165.5213	0.00
07/02/2020	R212 On 05-November-20			Bond Future	168.69	168.4801	168.6929	168.4801	0.00
07/02/2020	R213 On 06-February-20			Bond Future	9.05	89.0642	9.0450	89.0642	0.00
07/02/2020	R213 On 07-May-20			Bond Future	9.19	87.0099	9.1861	87.0099	18,829.00
07/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1161	1	1161	1	0.00
07/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1186	1	1186	1	0.00
07/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1212	1	1212	1	0.00
07/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2231	2	2231	2	0.00
07/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2303	2	2303	2	0.00
07/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2266	2	2266	2	0.00
07/02/2020	R213 On 06-August-20			Bond Future	9.26	88.5867	9.2559	88.5867	300.00
07/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2501	3	2501	3	0.00
07/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2565	3	2565	3	0.00
07/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2533	3	2533	3	0.00
07/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2270	2	2270	2	0.00
07/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2242	2	2242	2	0.00
07/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2297	2	2297	2	0.00
07/02/2020	R213 On 05-November-20			Bond Future	9.33	86.6008	9.3262	86.6008	0.00
07/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3724	4	3724	4	0.00
07/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3760	4	3760	4	0.00
07/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3796	4	3796	4	0.00
07/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2153	2	2153	2	0.00
07/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2196	2	2196	2	0.00
07/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2174	2	2174	2	0.00
07/02/2020	R214 On 06-February-20			Bond Future	9.89	73.1885	9.8850	73.1885	0.00
07/02/2020	R214 On 07-May-20			Bond Future	10.06	71.0714	10.0613	71.0714	15,083.00
07/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1083	1	1083	1	0.00
07/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1107	1	1107	1	0.00
07/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1059	1	1059	1	0.00
07/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	293	0	293	0	1,250.00
07/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1483	2	1483	2	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4457	5	4457	5	0.00
07/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2477	2	2477	2	0.00
07/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3129	3	3129	3	0.00
07/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5460	5	5460	5	0.00
07/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	733	1	733	1	1,250.00
07/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3086	3	3086	3	0.00
07/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3042	3	3042	3	0.00
07/02/2020	R214 On 06-August-20			Bond Future	10.14	72.3594	10.1372	72.3594	300.00
07/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2346	3	2346	3	0.00
07/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2376	3	2376	3	0.00
07/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2407	3	2407	3	0.00
07/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3362	3	3362	3	0.00
07/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3432	3	3432	3	0.00
07/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3397	3	3397	3	0.00
07/02/2020	R214 On 05-November-20			Bond Future	10.21	70.3405	10.2129	70.3405	0.00
07/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3527	4	3527	4	0.00
07/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3562	4	3562	4	0.00
07/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3494	4	3494	4	0.00
07/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3322	3	3322	3	0.00
07/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3292	3	3292	3	0.00
07/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3264	3	3264	3	0.00
07/02/2020	R248 On 06-February-20			Bond Future	10.03	92.0551	10.0250	92.0551	0.00
07/02/2020	R248 On 07-May-20			Bond Future	10.21	89.0591	10.2103	89.0591	91,229.00
07/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	952	1	952	1	0.00
07/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4927	5	4927	5	0.00
07/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1002	1	1002	1	0.00
07/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2392	3	2392	3	0.00
07/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	977	1	977	1	0.00
07/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	762	1	762	1	300.00
07/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4591	4	4591	4	0.00
07/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2476	2	2476	2	300.00
07/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5166	5	5166	5	0.00
07/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4654	4	4654	4	0.00
07/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1111	1	1111	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4530	4	4530	4	0.00
07/02/2020	R248 On 06-August-20			Bond Future	10.29	90.6730	10.2907	90.6730	400.00
07/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	531	1	531	1	20,640.00
07/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3053	3	3053	3	0.00
07/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3131	4	3131	4	0.00
07/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	297	0	297	0	3,000.00
07/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3092	4	3092	4	0.00
07/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3903	4	3903	4	0.00
07/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3861	3	3861	3	0.00
07/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11794	11	11794	11	0.00
07/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3945	4	3945	4	0.00
07/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9602	9	9602	9	0.00
07/02/2020	R248 On 05-November-20			Bond Future	10.37	87.8366	10.3707	87.8366	0.00
07/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2860	3	2860	3	0.00
07/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2826	3	2826	3	0.00
07/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2792	3	2792	3	0.00
07/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5586	5	5586	5	0.00
07/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5636	5	5636	5	0.00
07/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5537	5	5537	5	0.00