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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/01/2020 TO: 08/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0908 On 31-March-36			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
08/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	2025 On 06-February-20			Bond Future	135.95	136.0593	135.9535	136.0593	5,063.00
08/01/2020	2025 On 07-May-20			Bond Future	138.46	138.5647	138.4568	138.5647	0.00
08/01/2020	2025 On 06-August-20			Bond Future	139.57	139.6826	139.5729	139.6826	0.00
08/01/2020	2025 On 05-November-20			Bond Future	142.18	142.2945	142.1831	142.2945	0.00
08/01/2020	2029 On 06-February-20			Bond Future	101.56	101.5908	101.5611	101.5908	3,765.00
08/01/2020	2029 On 07-May-20			Bond Future	102.33	102.3578	102.3276	102.3578	0.00
08/01/2020	2029 On 06-August-20			Bond Future	104.26	104.2869	104.2562	104.2869	0.00
08/01/2020	2029 On 05-November-20			Bond Future	105.07	105.1033	105.0722	105.1033	0.00
08/01/2020	2030 On 06-February-20			Bond Future	9.05	93.3870	93.4629	93.3870	81,191.00
08/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	758	1	1	1	5,820.00
08/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1676	2	2	2	0.00
08/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	20	0	0	0	5,820.00
08/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1226	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2387	2	2	2	0.00
08/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1264	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1303	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	598	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	644	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	422	0	0	0	5,000.00
08/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4129	4	4	4	0.00
08/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	228	0	0	0	5,000.00
08/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	620	1	1	1	0.00
08/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1040	1	1	1	0.00
08/01/2020	2030 On 07-May-20			Bond Future	9.11	95.0836	95.1608	95.0836	0.00
08/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1033	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
08/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	1011	1	1	1	0.00
08/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	989	1	1	1	0.00
08/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2978	3	3	3	0.00
08/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3018	3	3	3	0.00
08/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2938	3	3	3	0.00
08/01/2020	2030 On 06-August-20			Bond Future	9.18	92.8203	92.8991	92.8203	0.00
08/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2297	2	2	2	0.00
08/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2355	2	2	2	0.00
08/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2326	2	2	2	0.00
08/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2777	3	3	3	0.00
08/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2747	3	3	3	0.00
08/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2808	3	3	3	0.00
08/01/2020	2030 On 05-November-20			Bond Future	9.23	94.5579	94.6383	94.5579	0.00
08/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1063	1	1	1	1,000.00
08/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2572	3	3	3	1,000.00
08/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1805	2	2	2	3,000.00
08/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3586	4	4	4	0.00
08/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6124	6	6	6	0.00
08/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3619	4	4	4	0.00
08/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7804	8	8	8	0.00
08/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3117	3	3	3	3,000.00
08/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1392	1	1	1	16,000.00
08/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2545	3	3	3	16,000.00
08/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7398	7	7	7	0.00
08/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3651	4	4	4	0.00
08/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2698	3	3	3	0.00
08/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3747	4	4	4	0.00
08/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5613	6	6	6	0.00
08/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	971	1	1	1	3,000.00
08/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2747	3	3	3	0.00
08/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4804	5	5	5	0.00
08/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3145	3	3	3	0.00
08/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1093	1	1	1	16,000.00
08/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2723	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
08/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1484	2	1	2	1,000.00
08/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3715	4	4	4	0.00
08/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6464	7	6	7	0.00
08/01/2020	2032 On 06-February-20			Bond Future	9.42	94.5780	94.6280	94.5780	70,272.00
08/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	891	1	1	1	0.00
08/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	924	1	1	1	0.00
08/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	859	1	1	1	0.00
08/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1147	1	1	1	0.00
08/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1112	1	1	1	0.00
08/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1077	1	1	1	0.00
08/01/2020	2032 On 07-May-20			Bond Future	9.49	92.1366	92.1875	92.1366	0.00
08/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1132	1	1	1	0.00
08/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1184	1	1	1	0.00
08/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1158	1	1	1	0.00
08/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3256	3	3	3	0.00
08/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3214	3	3	3	0.00
08/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3299	3	3	3	0.00
08/01/2020	2032 On 06-August-20			Bond Future	9.56	93.8268	93.8788	93.8268	0.00
08/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2603	3	3	3	0.00
08/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2634	3	3	3	0.00
08/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2666	3	3	3	0.00
08/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3273	3	3	3	0.00
08/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3341	3	3	3	0.00
08/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3307	3	3	3	0.00
08/01/2020	2032 On 05-November-20			Bond Future	9.63	91.4247	91.4777	91.4247	0.00
08/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3976	4	4	4	0.00
08/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9119	9	9	9	0.00
08/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9521	9	10	9	0.00
08/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2042	2	2	2	3,000.00
08/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3471	3	3	3	3,000.00
08/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2939	3	3	3	1,000.00
08/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	4011	4	4	4	0.00
08/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1652	2	2	2	1,000.00

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08/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3942	4	4	4	0.00
08/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3195	3	3	3	0.00
08/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5460	5	5	5	0.00
08/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6221	6	6	6	0.00
08/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	892	1	1	1	1,000.00
08/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3139	3	3	3	0.00
08/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4178	4	4	4	0.00
08/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3613	4	4	4	0.00
08/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3167	3	3	3	0.00
08/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	993	1	1	1	3,000.00
08/01/2020	2033 On 06-February-20			Bond Future	101.44	101.4697	101.4412	101.4697	6,960.00
08/01/2020	2033 On 07-May-20			Bond Future	102.12	102.1522	102.1231	102.1522	0.00
08/01/2020	2033 On 06-August-20			Bond Future	104.05	104.0773	104.0479	104.0773	0.00
08/01/2020	2033 On 05-November-20			Bond Future	104.78	104.8118	104.7820	104.8118	0.00
08/01/2020	2037 On 06-February-20			Bond Future	9.94	88.6157	88.5225	88.6157	75,429.00
08/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	389	0	0	0	0.00
08/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	370	0	0	0	0.00
08/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	351	0	0	0	0.00
08/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2436	2	2	2	0.00
08/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2494	2	2	2	0.00
08/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2379	2	2	2	0.00
08/01/2020	2037 On 07-May-20			Bond Future	10.02	90.2256	90.1307	90.2256	0.00
08/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1040	1	1	1	0.00
08/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1065	1	1	1	0.00
08/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1091	1	1	1	0.00
08/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4172	4	4	4	0.00
08/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4274	4	4	4	0.00
08/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4223	4	4	4	0.00
08/01/2020	2037 On 06-August-20			Bond Future	10.10	87.6206	87.5240	87.6206	0.00
08/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2633	3	3	3	0.00
08/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2666	3	3	3	0.00
08/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2601	3	3	3	0.00

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08/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4358	4	4	4	0.00
08/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4317	4	4	4	0.00
08/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4276	4	4	4	0.00
08/01/2020	2037 On 05-November-20			Bond Future	10.17	89.2628	89.1646	89.2628	0.00
08/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4156	4	4	4	0.00
08/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4083	4	4	4	0.00
08/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4119	4	4	4	0.00
08/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4112	4	4	4	0.00
08/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4043	4	4	4	0.00
08/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4078	4	4	4	0.00
08/01/2020	2038 On 06-February-20			Bond Future	116.80	116.8323	116.7988	116.8323	10,886.00
08/01/2020	2038 On 07-May-20			Bond Future	118.95	118.9835	118.9494	118.9835	0.00
08/01/2020	2038 On 06-August-20			Bond Future	119.51	119.5457	119.5111	119.5457	0.00
08/01/2020	2038 On 05-November-20			Bond Future	121.75	121.7811	121.7460	121.7811	0.00
08/01/2020	2040 On 06-February-20			Bond Future	10.07	91.2347	91.1351	91.2347	47,031.00
08/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	313	0	0	0	0.00
08/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
08/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	348	0	0	0	0.00
08/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	1	0	0	0	0.00
08/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	331	0	0	0	0.00
08/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2918	3	3	3	0.00
08/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2853	3	3	3	0.00
08/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9132	9	9	9	0.00
08/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2984	3	3	3	0.00
08/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14893	15	15	15	0.00
08/01/2020	2040 On 07-May-20			Bond Future	10.15	92.8922	92.7908	92.8922	0.00
08/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	564	1	1	1	2,640.00
08/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1150	1	1	1	0.00
08/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1970	2	2	2	2,640.00
08/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1122	1	1	1	0.00
08/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1094	1	1	1	0.00
08/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4448	4	4	4	0.00

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08/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4340	4	4	4	0.00
08/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4394	4	4	4	0.00
08/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3134	3	3	3	0.00
08/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5851	6	6	6	0.00
08/01/2020	2040 On 06-August-20			Bond Future	10.23	90.0852	89.9820	90.0852	0.00
08/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2861	3	3	3	0.00
08/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2933	3	3	3	0.00
08/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2897	3	3	3	0.00
08/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4479	4	4	4	0.00
08/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4393	4	4	4	0.00
08/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4436	4	4	4	0.00
08/01/2020	2040 On 05-November-20			Bond Future	10.30	91.7740	91.6690	91.7740	0.00
08/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2486	3	2	3	2,000.00
08/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4157	4	4	4	2,000.00
08/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1871	2	2	2	2,000.00
08/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3333	3	3	3	2,000.00
08/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4425	4	4	4	0.00
08/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10950	11	11	11	0.00
08/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4464	5	4	5	0.00
08/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9972	10	10	10	0.00
08/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4503	5	5	5	0.00
08/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4395	4	4	4	0.00
08/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1561	2	2	2	2,000.00
08/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8292	8	8	8	0.00
08/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5663	6	6	6	0.00
08/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4358	4	4	4	0.00
08/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1260	1	1	1	2,000.00
08/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4698	5	5	5	0.00
08/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4432	4	4	4	0.00
08/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6990	7	7	7	0.00
08/01/2020	2044 On 06-February-20			Bond Future	10.16	87.8162	87.6346	87.8162	50,701.00
08/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	199	0	0	0	0.00
08/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	1	0	0	0	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	165	0	0	0	328.00
08/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	212	0	0	0	0.00
08/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4811	5	5	5	0.00
08/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	187	0	0	0	0.00
08/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3372	3	3	3	0.00
08/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3517	3	4	3	0.00
08/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	124	0	0	0	328.00
08/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3444	3	3	3	0.00
08/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3665	4	4	4	0.00
08/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9329	9	9	9	0.00
08/01/2020	2044 On 07-May-20			Bond Future	10.24	89.4115	89.2267	89.4115	0.00
08/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5430	6	5	6	0.00
08/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1065	1	1	1	0.00
08/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	250	0	0	0	100.00
08/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1640	2	2	2	100.00
08/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	191	0	0	0	556.00
08/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1119	1	1	1	0.00
08/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	381	0	0	0	129.00
08/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1606	2	2	2	129.00
08/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7039	7	7	7	0.00
08/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1412	1	1	1	556.00
08/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6631	7	7	7	0.00
08/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1092	1	1	1	0.00
08/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	845	1	1	1	556.00
08/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	766	1	1	1	100.00
08/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8528	8	9	8	0.00
08/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4086	4	4	4	0.00
08/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4685	5	5	5	0.00
08/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3737	4	4	4	0.00
08/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4743	5	5	5	0.00
08/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7003	7	7	7	0.00
08/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3786	4	4	4	0.00
08/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1139	1	1	1	129.00
08/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7949	8	8	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
08/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4628	5	5	5	0.00
08/01/2020	2044 On 06-August-20			Bond Future	10.32	86.6658	86.4776	86.6658	0.00
08/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	852	1	1	1	602.00
08/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2096	2	2	2	0.00
08/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2484	3	2	3	602.00
08/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	410	0	0	0	140.00
08/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1524	2	2	2	140.00
08/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2158	2	2	2	0.00
08/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7415	8	7	8	0.00
08/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6582	7	7	7	0.00
08/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2127	2	2	2	0.00
08/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5740	6	6	6	0.00
08/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2055	2	2	2	140.00
08/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11668	12	12	12	0.00
08/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6911	7	7	7	0.00
08/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5688	6	6	6	0.00
08/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1768	2	2	2	602.00
08/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5792	6	6	6	0.00
08/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5190	5	5	5	0.00
08/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8875	9	9	9	0.00
08/01/2020	2044 On 05-November-20			Bond Future	10.39	88.2907	88.0991	88.2907	0.00
08/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2986	3	3	3	0.00
08/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9038	9	9	9	0.00
08/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2271	2	2	2	1,815.00
08/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4323	4	4	4	0.00
08/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	3019	3	3	3	568.00
08/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4400	5	4	5	0.00
08/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9272	9	9	9	0.00
08/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1266	1	1	1	568.00
08/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8042	8	8	8	0.00
08/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	681	1	1	1	1,815.00
08/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3182	3	3	3	1,815.00
08/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4362	4	4	4	0.00
08/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4686	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
08/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6116	6	6	6	0.00
08/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4647	5	5	5	0.00
08/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2410	2	2	2	1,815.00
08/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1895	2	2	2	1,815.00
08/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13811	14	14	14	0.00
08/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7693	8	8	8	0.00
08/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10460	10	10	10	0.00
08/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6409	6	6	6	0.00
08/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4724	5	5	5	0.00
08/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6360	6	6	6	0.00
08/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1992	2	2	2	568.00
08/01/2020	2046 On 06-February-20			Bond Future	107.82	107.8459	107.8162	107.8459	12,850.00
08/01/2020	2046 On 07-May-20			Bond Future	108.07	108.0975	108.0673	108.0975	0.00
08/01/2020	2046 On 06-August-20			Bond Future	110.10	110.1347	110.1041	110.1347	0.00
08/01/2020	2046 On 05-November-20			Bond Future	110.38	110.4127	110.3816	110.4127	0.00
08/01/2020	2050 On 06-February-20			Bond Future	109.73	109.7563	109.7265	109.7563	11,797.00
08/01/2020	2050 On 07-May-20			Bond Future	111.75	111.7773	111.7469	111.7773	0.00
08/01/2020	2050 On 06-August-20			Bond Future	111.99	112.0188	111.9880	112.0188	0.00
08/01/2020	2050 On 05-November-20			Bond Future	114.08	114.1135	114.0820	114.1135	0.00
08/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	AL37 On 06-February-20			Index Future	682.96	682.3430	682.9600	682.3430	0.00
08/01/2020	AL37 On 07-May-20			Index Future	695.37	694.7390	695.3670	694.7390	0.00
08/01/2020	AL37 On 06-August-20			Index Future	708.17	707.5290	708.1690	707.5290	0.00
08/01/2020	AL7T On 06-February-20			Index Future	790.31	789.7440	790.3090	789.7440	0.00
08/01/2020	AL7T On 07-May-20			Index Future	804.67	804.0910	804.6670	804.0910	0.00
08/01/2020	AL7T On 06-August-20			Index Future	819.48	818.8940	819.4800	818.8940	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
08/01/2020	ALBI On 06-February-20			Index Future	703.06	703.3230	703.0560	703.3230	416.00
08/01/2020	ALBI On 07-May-20			Index Future	715.83	716.1010	715.8280	716.1010	0.00
08/01/2020	ALBI On 06-August-20			Index Future	729.01	729.2830	729.0060	729.2830	0.00
08/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2020	ES33 On 06-February-20			Bond Future	10.98	78.8166	78.7529	78.8166	350.00
08/01/2020	ES33 On 07-May-20			Bond Future	11.10	76.4551	76.3901	76.4551	0.00
08/01/2020	ES33 On 06-August-20			Bond Future	11.22	77.8544	77.7884	77.8544	0.00
08/01/2020	ES33 On 05-November-20			Bond Future	11.35	75.5230	75.4557	75.5230	0.00
08/01/2020	ES42 On 06-February-20			Bond Future	11.28	80.0773	80.0028	80.0773	4,919.00
08/01/2020	ES42 On 07-May-20			Bond Future	11.40	77.2677	77.1918	77.2677	0.00
08/01/2020	ES42 On 06-August-20			Bond Future	11.51	78.6811	78.6039	78.6811	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
08/01/2020	ES42 On 05-November-20			Bond Future	11.63	75.8951	75.8165	75.8951	0.00
08/01/2020	GOVI On 06-February-20			GOVI	695.16	695.4880	695.1590	695.4880	1,243.00
08/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	79710	8	8	8	0.00
08/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	79910	8	8	8	0.00
08/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	79810	8	8	8	0.00
08/01/2020	GOVI On 07-May-20			GOVI	707.79	708.1220	707.7880	708.1220	0.00
08/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	122120	12	12	12	0.00
08/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	121920	12	12	12	0.00
08/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	122020	12	12	12	0.00
08/01/2020	GOVI On 06-August-20			GOVI	720.82	721.1580	720.8180	721.1580	0.00
08/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
08/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	73120	7	7	7	0.00
08/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	73020	7	7	7	0.00
08/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	73220	7	7	7	0.00
08/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2020	IGOV On 06-February-20			Index Future	259.49	259.5460	259.4940	259.5460	1,004.00
08/01/2020	IGOV On 07-May-20			Index Future	264.27	264.3250	264.2720	264.3250	47.00
08/01/2020	IGOV On 06-August-20			Index Future	269.20	269.2540	269.2000	269.2540	0.00
08/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
08/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
08/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
08/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4800	95.4800	95.4800	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
08/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.44	94.4300	94.4400	94.4300	0.00
08/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3500	93.3500	93.3500	0.00
08/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.22	93.2100	93.2200	93.2100	0.00
08/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.16	95.1500	95.1600	95.1500	51.00
08/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.05	95.0600	95.0500	95.0600	0.00
08/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.97	95.9800	95.9700	95.9800	0.00
08/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.68	99.6900	99.6800	99.6900	0.00
08/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.71	100.7300	100.7100	100.7300	0.00
08/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.77	93.7900	93.7700	93.7900	0.00
08/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.67	99.6900	99.6700	99.6900	0.00
08/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
08/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.16	90.2400	90.1600	90.2400	0.00
08/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.98	87.0700	86.9800	87.0700	0.00
08/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.59	85.6900	85.5900	85.6900	0.00
08/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.72	87.8200	87.7200	87.8200	0.00
08/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.56	91.6600	91.5600	91.6600	0.00
08/01/2020	IS10 On 15-March-27			Interest Rate Swap	90.04	90.1300	90.0400	90.1300	0.00
08/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.11	92.2000	92.1100	92.2000	0.00
08/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.65	97.7300	97.6500	97.7300	0.00
08/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.99	98.0600	97.9900	98.0600	0.00
08/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.31	91.3900	91.3100	91.3900	0.00
08/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.71	98.7800	98.7100	98.7800	0.00
08/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
08/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/01/2020	R023 On 06-February-20			Bond Future	7.20	104.9293	104.9997	104.9293	44,450.00
08/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	916	1	1	1	0.00
08/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	966	1	1	1	0.00
08/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	941	1	1	1	0.00
08/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	36	0	0	0	0.00
08/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	34	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
08/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	38	0	0	0	0.00
08/01/2020	R023 On 07-May-20			Bond Future	7.17	102.9033	102.9749	102.9033	13,512.00
08/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	202	0	0	0	0.00
08/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	210	0	0	0	0.00
08/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	194	0	0	0	0.00
08/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	910	1	1	1	0.00
08/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	892	1	1	1	0.00
08/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	875	1	1	1	0.00
08/01/2020	R023 On 06-August-20			Bond Future	7.13	104.7980	104.8711	104.7980	0.00
08/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	844	1	1	1	0.00
08/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	874	1	1	1	0.00
08/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	859	1	1	1	0.00
08/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	530	1	1	1	0.00
08/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	538	1	1	1	0.00
08/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	546	1	1	1	0.00
08/01/2020	R023 On 05-November-20			Bond Future	7.08	102.8226	102.8971	102.8226	0.00
08/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1337	1	1	1	0.00
08/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1322	1	1	1	0.00
08/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1352	1	1	1	0.00
08/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	553	1	1	1	0.00
08/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	546	1	1	1	0.00
08/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	540	1	1	1	0.00
08/01/2020	R035 On 06-February-20			Bond Future	9.78	97.0439	96.9889	97.0439	118,505.00
08/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	612	1	1	1	0.00
08/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	586	1	1	1	0.00
08/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	561	1	1	1	0.00
08/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1949	2	2	2	0.00
08/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1849	2	2	2	0.00
08/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1899	2	2	2	0.00
08/01/2020	R035 On 07-May-20			Bond Future	9.85	94.3039	94.2478	94.3039	0.00
08/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	432	0	0	0	5,000.00
08/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2033	2	2	2	5,000.00
08/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1174	1	1	1	0.00

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08/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2140	2	2	2	3,530.00
08/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	543	1	1	1	3,530.00
08/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1228	1	1	1	0.00
08/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6883	7	7	7	0.00
08/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1201	1	1	1	0.00
08/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5880	6	6	6	0.00
08/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2754	3	3	3	0.00
08/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3991	4	4	4	0.00
08/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2641	3	3	3	0.00
08/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3893	4	4	4	0.00
08/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5604	6	6	6	0.00
08/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	643	1	1	1	5,000.00
08/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3942	4	4	4	0.00
08/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	836	1	1	1	3,530.00
08/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6046	6	6	6	0.00
08/01/2020	R035 On 06-August-20			Bond Future	9.92	96.0333	95.9764	96.0333	0.00
08/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	768	1	1	1	24,761.00
08/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3326	3	3	3	0.00
08/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3288	3	3	3	0.00
08/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	479	0	0	0	3,000.00
08/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3364	3	3	3	0.00
08/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3371	3	3	3	0.00
08/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3303	3	3	3	0.00
08/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9469	9	9	9	0.00
08/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7737	8	8	8	0.00
08/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3337	3	3	3	0.00
08/01/2020	R035 On 05-November-20			Bond Future	10.00	93.3306	93.2727	93.3306	0.00
08/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5335	5	5	5	0.00
08/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5293	5	5	5	0.00
08/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5377	5	5	5	0.00
08/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3052	3	3	3	0.00
08/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3026	3	3	3	0.00
08/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3000	3	3	3	0.00

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08/01/2020	R186 On 06-February-20			Bond Future	8.25	112.9562	113.0776	112.9562	103,138.00
08/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1842	2	2	2	0.00
08/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	393	0	0	0	821.00
08/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1933	2	2	2	0.00
08/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1623	2	2	2	0.00
08/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1887	2	2	2	0.00
08/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4072	4	4	4	0.00
08/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	188	0	0	0	0.00
08/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	179	0	0	0	0.00
08/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	17	0	0	0	821.00
08/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	250	0	0	0	821.00
08/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1172	1	1	1	0.00
08/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	197	0	0	0	0.00
08/01/2020	R186 On 07-May-20			Bond Future	8.30	115.0083	115.1318	115.0083	1,650.00
08/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2128	2	2	2	0.00
08/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	966	1	1	1	0.00
08/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3805	4	4	4	0.00
08/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	630	1	1	1	0.00
08/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1453	1	1	1	6,000.00
08/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	987	1	1	1	0.00
08/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	267	0	0	0	6,000.00
08/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	945	1	1	1	0.00
08/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2159	2	2	2	0.00
08/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4073	4	4	4	0.00
08/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	468	0	0	0	6,000.00
08/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2093	2	2	2	0.00
08/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2772	3	3	3	2,500.00
08/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1534	2	2	2	0.00
08/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2126	2	2	2	0.00
08/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1036	1	1	1	23,230.00
08/01/2020	R186 On 06-August-20			Bond Future	8.34	111.8178	111.9438	111.8178	0.00
08/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2119	2	2	2	0.00
08/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2147	2	2	2	0.00
08/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2092	2	2	2	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
08/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1983	2	2	2	0.00
08/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1959	2	2	2	0.00
08/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1935	2	2	2	0.00
08/01/2020	R186 On 05-November-20			Bond Future	8.38	113.9088	114.0372	113.9088	0.00
08/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3236	3	3	3	0.00
08/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3205	3	3	3	0.00
08/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2339	2	2	2	3,500.00
08/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5300	5	5	5	0.00
08/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1246	1	1	1	3,500.00
08/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3175	3	3	3	0.00
08/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3989	4	4	4	0.00
08/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1864	2	2	2	0.00
08/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1006	1	1	1	3,500.00
08/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2538	3	3	3	0.00
08/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1883	2	2	2	0.00
08/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1845	2	2	2	0.00
08/01/2020	R197 On 06-February-20			Bond Future	300.93	301.0292	300.9312	301.0292	2,540.00
08/01/2020	R197 On 07-May-20			Bond Future	306.47	306.5722	306.4722	306.5722	0.00
08/01/2020	R197 On 06-August-20			Bond Future	304.52	304.6185	304.5171	304.6185	0.00
08/01/2020	R197 On 05-November-20			Bond Future	310.21	310.3145	310.2117	310.3145	0.00
08/01/2020	R202 On 06-February-20			Bond Future	226.70	226.7613	226.6970	226.7613	8,469.00
08/01/2020	R202 On 07-May-20			Bond Future	230.87	230.9366	230.8711	230.9366	0.00
08/01/2020	R202 On 06-August-20			Bond Future	231.12	231.1826	231.1160	231.1826	0.00
08/01/2020	R202 On 05-November-20			Bond Future	235.44	235.5054	235.4380	235.5054	0.00
08/01/2020	R208 On 06-February-20			Bond Future	6.68	102.5404	102.5360	102.5404	14,955.00
08/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	605	1	1	1	0.00
08/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	584	1	1	1	0.00
08/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	595	1	1	1	0.00

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08/01/2020	R208 On 07-May-20			Bond Future	6.48	100.9999	100.9955	100.9999	60.00
08/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1434	1	1	1	0.00
08/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1443	1	1	1	0.00
08/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1425	1	1	1	0.00
08/01/2020	R208 On 06-August-20			Bond Future	6.08	102.8623	102.8578	102.8623	0.00
08/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	0	0	0.00
08/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	14	0	0	0	0.00
08/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	0	0	0.00
08/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	339	0	0	0	0.00
08/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	333	0	0	0	0.00
08/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	328	0	0	0	0.00
08/01/2020	R208 On 05-November-20			Bond Future	5.12	101.3761	101.3717	101.3761	0.00
08/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	43	0	0	0	0.00
08/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	42	0	0	0	0.00
08/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	41	0	0	0	0.00
08/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	171	0	0	0	0.00
08/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	174	0	0	0	0.00
08/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	168	0	0	0	0.00
08/01/2020	R209 On 06-February-20			Bond Future	9.82	73.7580	73.6772	73.7580	101,926.00
08/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	283	0	0	0	0.00
08/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	154	0	0	0	7,500.00
08/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	297	0	0	0	0.00
08/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	269	0	0	0	0.00
08/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2308	2	2	2	0.00
08/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2256	2	2	2	0.00
08/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2853	3	3	3	0.00
08/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2205	2	2	2	0.00
08/01/2020	R209 On 07-May-20			Bond Future	9.89	71.9468	71.8645	71.9468	0.00
08/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	926	1	1	1	0.00
08/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	969	1	1	1	0.00

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08/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	948	1	1	1	0.00
08/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3670	4	4	4	0.00
08/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3626	4	4	4	0.00
08/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3715	4	4	4	0.00
08/01/2020	R209 On 06-August-20			Bond Future	9.96	73.2659	73.1822	73.2659	0.00
08/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
08/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36226	36	36	36	0.00
08/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36335	36	36	36	0.00
08/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36118	36	36	36	0.00
08/01/2020	R209 On 05-November-20			Bond Future	10.02	71.4878	71.4026	71.4878	0.00
08/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3465	4	3	4	0.00
08/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3526	4	4	4	0.00
08/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3495	4	3	4	0.00
08/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3578	4	4	4	0.00
08/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3548	4	4	4	0.00
08/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3607	4	4	4	0.00
08/01/2020	R210 On 06-February-20			Bond Future	188.42	188.6138	188.4218	188.6138	1,721.00
08/01/2020	R210 On 07-May-20			Bond Future	189.26	189.4581	189.2624	189.4581	220.00
08/01/2020	R210 On 06-August-20			Bond Future	192.83	193.0285	192.8295	193.0285	0.00
08/01/2020	R210 On 05-November-20			Bond Future	193.74	193.9376	193.7351	193.9376	0.00
08/01/2020	R212 On 06-February-20			Bond Future	161.57	161.5942	161.5700	161.5942	7,963.00
08/01/2020	R212 On 07-May-20			Bond Future	164.55	164.5697	164.5450	164.5697	0.00
08/01/2020	R212 On 06-August-20			Bond Future	165.37	165.3956	165.3707	165.3956	0.00
08/01/2020	R212 On 05-November-20			Bond Future	168.46	168.4883	168.4632	168.4883	0.00
08/01/2020	R213 On 06-February-20			Bond Future	9.26	87.6449	87.7212	87.6449	24,111.00
08/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	957	1	1	1	0.00
08/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	925	1	1	1	0.00
08/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	893	1	1	1	0.00
08/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	879	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
08/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	909	1	1	1	0.00
08/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	851	1	1	1	0.00
08/01/2020	R213 On 07-May-20			Bond Future	9.33	85.6855	85.7630	85.6855	0.00
08/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1022	1	1	1	0.00
08/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1044	1	1	1	0.00
08/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1067	1	1	1	0.00
08/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2927	3	3	3	0.00
08/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3006	3	3	3	0.00
08/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2966	3	3	3	0.00
08/01/2020	R213 On 06-August-20			Bond Future	9.39	87.2581	87.3372	87.2581	0.00
08/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2298	2	2	2	0.00
08/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2357	2	2	2	0.00
08/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2327	2	2	2	0.00
08/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2848	3	3	3	0.00
08/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2818	3	3	3	0.00
08/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2879	3	3	3	0.00
08/01/2020	R213 On 05-November-20			Bond Future	9.45	85.3409	85.4216	85.3409	0.00
08/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3616	4	4	4	0.00
08/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3648	4	4	4	0.00
08/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3680	4	4	4	0.00
08/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2777	3	3	3	0.00
08/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2828	3	3	3	0.00
08/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2802	3	3	3	0.00
08/01/2020	R214 On 06-February-20			Bond Future	10.03	72.3207	72.2377	72.3207	19,134.00
08/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	287	0	0	0	0.00
08/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	317	0	0	0	0.00
08/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2760	3	3	3	0.00
08/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	92	0	0	0	1,000.00
08/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	592	1	1	1	1,000.00
08/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	302	0	0	0	0.00
08/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2369	2	2	2	0.00
08/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3550	3	4	3	0.00
08/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2316	2	2	2	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
08/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1643	2	2	2	0.00
08/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2422	2	2	2	0.00
08/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	275	0	0	0	1,000.00
08/01/2020	R214 On 07-May-20			Bond Future	10.10	70.3365	70.2520	70.3365	0.00
08/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1221	1	1	1	0.00
08/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1246	1	1	1	0.00
08/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	381	0	0	0	1,250.00
08/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1622	2	2	2	1,250.00
08/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4501	5	5	5	0.00
08/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1197	1	1	1	0.00
08/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3495	3	3	3	0.00
08/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2843	3	3	3	0.00
08/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5776	6	6	6	0.00
08/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	1003	1	1	1	1,250.00
08/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3451	3	3	3	0.00
08/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3408	3	3	3	0.00
08/01/2020	R214 On 06-August-20			Bond Future	10.16	71.6260	71.5400	71.6260	0.00
08/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2451	2	2	2	0.00
08/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2481	3	2	3	0.00
08/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2512	3	3	3	0.00
08/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3638	4	4	4	0.00
08/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3709	4	4	4	0.00
08/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3673	4	4	4	0.00
08/01/2020	R214 On 05-November-20			Bond Future	10.23	69.6711	69.5837	69.6711	0.00
08/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3800	4	4	4	0.00
08/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3833	4	4	4	0.00
08/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3768	4	4	4	0.00
08/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3724	4	4	4	0.00
08/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3694	4	4	4	0.00
08/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3663	4	4	4	0.00
08/01/2020	R248 On 06-February-20			Bond Future	10.15	91.2064	91.0202	91.2064	95,182.00
08/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	157	0	0	0	0.00
08/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	138	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
08/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	147	0	0	0	0.00
08/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3967	4	4	4	0.00
08/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3809	4	4	4	0.00
08/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3888	4	4	4	0.00
08/01/2020	R248 On 07-May-20			Bond Future	10.22	88.4238	88.2341	88.4238	0.00
08/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1068	1	1	1	0.00
08/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1123	1	1	1	0.00
08/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1095	1	1	1	0.00
08/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4795	5	5	5	0.00
08/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4855	5	5	5	0.00
08/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4736	5	5	5	0.00
08/01/2020	R248 On 06-August-20			Bond Future	10.29	90.0445	89.8515	90.0445	0.00
08/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	692	1	1	1	20,640.00
08/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3350	3	3	3	0.00
08/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3429	4	3	4	0.00
08/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	415	0	0	0	3,000.00
08/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3389	3	3	3	0.00
08/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4212	4	4	4	0.00
08/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4170	4	4	4	0.00
08/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11924	12	12	12	0.00
08/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4253	4	4	4	0.00
08/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9775	10	10	10	0.00
08/01/2020	R248 On 05-November-20			Bond Future	10.36	87.2938	87.0973	87.2938	0.00
08/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3393	3	3	3	0.00
08/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3359	3	3	3	0.00
08/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3325	3	3	3	0.00
08/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6072	6	6	6	0.00
08/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6121	6	6	6	0.00
08/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6024	6	6	6	0.00