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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/03/2020 TO: 09/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	2025 On 07-May-20			Bond Future	136.93	137.8765	136.9324	137.8765	2,065.00
09/03/2020	2025 On 06-August-20			Bond Future	137.90	138.8619	137.9008	138.8619	0.00
09/03/2020	2025 On 05-November-20			Bond Future	140.34	141.3217	140.3437	141.3217	0.00
09/03/2020	2025 On 04-February-21			Bond Future	141.33	142.3219	141.3266	142.3219	0.00
09/03/2020	2029 On 07-May-20			Bond Future	99.68	101.1531	99.6805	101.1531	3,814.00
09/03/2020	2029 On 06-August-20			Bond Future	101.48	102.9814	101.4823	102.9814	0.00
09/03/2020	2029 On 05-November-20			Bond Future	102.14	103.6623	102.1368	103.6623	0.00
09/03/2020	2029 On 04-February-21			Bond Future	103.96	105.5174	103.9648	105.5174	0.00
09/03/2020	2030 On 07-May-20			Bond Future	9.27	95.3034	94.2256	95.3034	82,396.00
09/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	443	1	0	1	0.00
09/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	122	0	0	0	5,000.00
09/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1265	2	1	2	0.00
09/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	429	1	0	1	0.00
09/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	415	1	0	1	0.00
09/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	603	1	1	1	0.00
09/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	519	1	1	1	5,000.00
09/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	3331	3	3	3	0.00
09/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2823	2	3	2	5,820.00
09/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	3380	3	3	3	0.00
09/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	3048	2	3	2	5,820.00
09/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	5174	4	5	4	0.00
09/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1717	1	2	1	0.00
09/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	3283	3	3	3	0.00
09/03/2020	2030 On 06-August-20			Bond Future	9.35	92.9932	91.8962	92.9932	200.00
09/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1124	2	1	2	800.00
09/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	1633	2	2	2	0.00
09/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	405	1	0	1	800.00
09/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	2567	3	3	3	0.00
09/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	1683	2	2	2	0.00
09/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	555	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	1658	2	2	2	0.00
09/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	1917	0	2	0	0.00
09/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	5707	0	6	0	0.00
09/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	3134	3	3	3	0.00
09/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	2799	0	3	0	0.00
09/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	2158	2	2	2	800.00
09/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	3100	3	3	3	0.00
09/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	4048	3	4	3	0.00
09/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	6442	6	6	6	0.00
09/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	3170	3	3	3	0.00
09/03/2020	2030 On 05-November-20			Bond Future	9.43	94.6184	93.5024	94.6184	0.00
09/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	3357	4	3	4	0.00
09/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1346	2	1	2	3,000.00
09/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	573	1	1	1	1,000.00
09/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	1751	2	2	2	1,000.00
09/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1124	1	1	1	3,000.00
09/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	2637	3	3	3	0.00
09/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	366	1	0	1	3,000.00
09/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	5021	6	5	6	0.00
09/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	2666	3	3	3	0.00
09/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1366	2	1	2	14,160.00
09/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2221	3	2	3	3,000.00
09/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	6654	8	7	8	0.00
09/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	1728	2	2	2	16,000.00
09/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	6256	7	6	7	0.00
09/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	2695	3	3	3	0.00
09/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	4248	5	4	5	0.00
09/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	595	1	1	1	14,160.00
09/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	807	1	1	1	16,000.00
09/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	4066	3	4	3	0.00
09/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	4716	4	5	4	0.00
09/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2877	2	3	2	0.00
09/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	957	1	1	1	3,000.00
09/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	6164	5	6	5	0.00

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09/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2934	2	3	2	0.00
09/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	1087	1	1	1	16,000.00
09/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	5258	5	5	5	0.00
09/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	3386	3	3	3	0.00
09/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1840	1	2	1	14,160.00
09/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	7006	6	7	6	0.00
09/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1516	1	2	1	1,000.00
09/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2905	2	3	2	0.00
09/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	8421	7	8	7	0.00
09/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	4030	3	4	3	0.00
09/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	7110	6	7	6	0.00
09/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	2345	2	2	2	3,000.00
09/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4756	4	5	4	0.00
09/03/2020	2030 On 04-February-21			Bond Future	9.52	92.2827	91.1470	92.2827	0.00
09/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2379	3	2	3	0.00
09/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	866	1	1	1	800.00
09/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2354	3	2	3	0.00
09/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2330	3	2	3	0.00
09/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1688	2	2	2	800.00
09/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	5652	6	6	6	0.00
09/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1962	2	2	2	800.00
09/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	5488	5	5	5	0.00
09/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	7673	7	8	7	0.00
09/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	4406	4	4	4	0.00
09/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	4440	4	4	4	0.00
09/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	4373	4	4	4	0.00
09/03/2020	2032 On 07-May-20			Bond Future	9.73	91.7689	90.6081	91.7689	81,692.00
09/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	391	1	0	1	3,000.00
09/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1111	2	1	2	0.00
09/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	208	0	0	0	7,500.00
09/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	590	1	1	1	7,500.00
09/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1009	2	1	2	7,500.00
09/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	95	0	0	0	3,000.00

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09/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	432	1	0	1	7,500.00
09/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	418	1	0	1	0.00
09/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	404	1	0	1	0.00
09/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	4082	3	4	3	0.00
09/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	4028	3	4	3	0.00
09/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	6272	5	6	5	0.00
09/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	3974	3	4	3	0.00
09/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	2378	2	2	2	3,000.00
09/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	3455	3	3	3	0.00
09/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	2539	2	3	2	0.00
09/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	5124	4	5	4	0.00
09/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	4137	3	4	3	0.00
09/03/2020	2032 On 06-August-20			Bond Future	9.82	93.4050	92.2236	93.4050	300.00
09/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	2890	4	3	4	0.00
09/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	1525	2	2	2	0.00
09/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	393	1	0	1	800.00
09/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1161	2	1	2	800.00
09/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	1549	2	2	2	0.00
09/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	1574	2	2	2	0.00
09/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	3860	3	4	3	0.00
09/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	3942	3	4	3	0.00
09/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	7288	6	7	6	0.00
09/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	4637	4	5	4	0.00
09/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	3901	3	4	3	0.00
09/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	2354	2	2	2	800.00
09/03/2020	2032 On 05-November-20			Bond Future	9.92	90.8798	89.6778	90.8798	0.00
09/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	2639	3	3	3	0.00
09/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	7783	9	8	9	0.00
09/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	7395	8	7	8	0.00
09/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1097	1	1	1	3,000.00
09/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2215	3	2	3	3,000.00
09/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	1784	2	2	2	1,000.00
09/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	2668	3	3	3	0.00
09/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	822	1	1	1	1,000.00

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09/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	2609	3	3	3	0.00
09/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	3662	3	4	3	0.00
09/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	6315	5	6	5	0.00
09/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	7190	6	7	6	0.00
09/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	954	1	1	1	1,000.00
09/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	4822	4	5	4	0.00
09/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	4158	4	4	4	0.00
09/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	3595	3	4	3	0.00
09/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	3629	3	4	3	0.00
09/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	1069	1	1	1	3,000.00
09/03/2020	2032 On 04-February-21			Bond Future	10.02	92.4846	91.2615	92.4846	0.00
09/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	936	1	1	1	800.00
09/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	2562	3	3	3	0.00
09/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	1808	2	2	2	800.00
09/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	2614	3	3	3	0.00
09/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	6710	8	7	8	0.00
09/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	2588	3	3	3	0.00
09/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	5059	4	5	4	0.00
09/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	6397	6	6	6	0.00
09/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	5021	4	5	4	0.00
09/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	2012	2	2	2	800.00
09/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	5096	4	5	4	0.00
09/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	8862	8	9	8	0.00
09/03/2020	2033 On 07-May-20			Bond Future	99.61	100.0499	99.6059	100.0499	6,960.00
09/03/2020	2033 On 06-August-20			Bond Future	101.41	101.8583	101.4063	101.8583	0.00
09/03/2020	2033 On 05-November-20			Bond Future	101.98	102.4411	101.9812	102.4411	0.00
09/03/2020	2033 On 04-February-21			Bond Future	103.81	104.2744	103.8065	104.2744	0.00
09/03/2020	2037 On 07-May-20			Bond Future	10.30	89.2262	88.1433	89.2262	72,614.00
09/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	246	0	0	0	0.00
09/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	256	0	0	0	0.00
09/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	377	1	0	1	7,500.00
09/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	267	0	0	0	0.00

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09/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	963	1	1	1	7,500.00
09/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	5335	4	5	4	0.00
09/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	3111	2	3	2	0.00
09/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	5468	5	5	5	0.00
09/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	4758	4	5	4	0.00
09/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	5401	5	5	5	0.00
09/03/2020	2037 On 06-August-20			Bond Future	10.40	86.5571	85.4549	86.5571	300.00
09/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1384	2	1	2	0.00
09/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1408	2	1	2	0.00
09/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1360	2	1	2	0.00
09/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	5210	5	5	5	0.00
09/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	5160	4	5	4	0.00
09/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	5110	4	5	4	0.00
09/03/2020	2037 On 05-November-20			Bond Future	10.49	88.0697	86.9484	88.0697	0.00
09/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2611	3	3	3	0.00
09/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2552	3	3	3	0.00
09/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2581	3	3	3	0.00
09/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4797	4	5	4	0.00
09/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	4715	4	5	4	0.00
09/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	4756	4	5	4	0.00
09/03/2020	2037 On 04-February-21			Bond Future	10.60	85.3678	84.2267	85.3678	0.00
09/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3194	4	3	4	0.00
09/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3224	4	3	4	0.00
09/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3254	4	3	4	0.00
09/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	5340	5	5	5	0.00
09/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	5419	5	5	5	0.00
09/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	5380	5	5	5	0.00
09/03/2020	2038 On 07-May-20			Bond Future	115.56	116.3763	115.5650	116.3763	10,897.00
09/03/2020	2038 On 06-August-20			Bond Future	115.96	116.7848	115.9587	116.7848	0.00
09/03/2020	2038 On 05-November-20			Bond Future	118.01	118.8535	118.0129	118.8535	0.00
09/03/2020	2038 On 04-February-21			Bond Future	118.40	119.2603	118.4049	119.2603	0.00
09/03/2020	2040 On 07-May-20			Bond Future	10.38	92.0637	91.0180	92.0637	47,711.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	371	1	0	1	0.00
09/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	843	1	1	1	2,640.00
09/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	127	0	0	0	2,640.00
09/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	357	1	0	1	0.00
09/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	344	1	0	1	0.00
09/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	529	1	1	1	7,500.00
09/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1241	2	1	2	7,500.00
09/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	5471	5	5	5	0.00
09/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	2996	2	3	2	0.00
09/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	5333	5	5	5	0.00
09/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	4673	4	5	4	0.00
09/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	7186	6	7	6	0.00
09/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	3780	3	4	3	0.00
09/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	5402	5	5	5	0.00
09/03/2020	2040 On 06-August-20			Bond Future	10.48	89.1946	88.1303	89.1946	600.00
09/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	1688	2	2	2	0.00
09/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	1716	2	2	2	0.00
09/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	1743	2	2	2	0.00
09/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	1828	2	2	2	800.00
09/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	4546	5	5	5	0.00
09/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	700	1	1	1	800.00
09/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	4928	4	5	4	0.00
09/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	2258	2	2	2	800.00
09/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	7866	7	8	7	0.00
09/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	5131	4	5	4	0.00
09/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	5183	5	5	5	0.00
09/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	5080	4	5	4	0.00
09/03/2020	2040 On 05-November-20			Bond Future	10.57	90.7534	89.6706	90.7534	0.00
09/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1290	2	1	2	2,000.00
09/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2625	3	3	3	2,000.00
09/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	1946	2	2	2	2,000.00
09/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	854	1	1	1	2,000.00
09/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	2851	3	3	3	0.00
09/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	8985	10	9	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	2884	3	3	3	0.00
09/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	8042	9	8	9	0.00
09/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	2917	3	3	3	0.00
09/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1630	1	2	1	2,000.00
09/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	4813	4	5	4	0.00
09/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	4770	4	5	4	0.00
09/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	6275	6	6	6	0.00
09/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	9273	8	9	8	0.00
09/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	1294	1	1	1	2,000.00
09/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	4856	4	5	4	0.00
09/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	5164	5	5	5	0.00
09/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	7793	7	8	7	0.00
09/03/2020	2040 On 04-February-21			Bond Future	10.67	87.8483	86.7465	87.8483	0.00
09/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	9165	10	9	10	0.00
09/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	2613	3	3	3	800.00
09/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	3655	4	4	4	0.00
09/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1426	2	1	2	800.00
09/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	3688	4	4	4	0.00
09/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	3622	4	4	4	0.00
09/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	5598	5	6	5	0.00
09/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	5557	5	6	5	0.00
09/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1976	2	2	2	800.00
09/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	9953	9	10	9	0.00
09/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	7106	6	7	6	0.00
09/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	5516	5	6	5	0.00
09/03/2020	2044 On 07-May-20			Bond Future	10.46	88.5701	87.5163	88.5701	78,374.00
09/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	338	1	0	1	0.00
09/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3696	5	4	5	0.00
09/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	364	1	0	1	0.00
09/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	41	0	0	0	100.00
09/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	652	1	1	1	100.00
09/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	29	0	0	0	556.00
09/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	351	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	520	1	1	1	556.00
09/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	4829	6	5	6	0.00
09/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	5222	6	5	6	0.00
09/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	73	0	0	0	129.00
09/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	632	1	1	1	129.00
09/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	4460	4	4	4	0.00
09/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	10076	9	10	9	0.00
09/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4904	4	5	4	0.00
09/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	5654	5	6	5	0.00
09/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	754	1	1	1	556.00
09/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	659	1	1	1	100.00
09/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	5725	5	6	5	0.00
09/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	8406	7	8	7	0.00
09/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	4522	4	5	4	0.00
09/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	1115	1	1	1	129.00
09/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	9451	8	9	8	0.00
09/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	5583	5	6	5	0.00
09/03/2020	2044 On 06-August-20			Bond Future	10.56	85.7641	84.6914	85.7641	500.00
09/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	328	0	0	0	602.00
09/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1065	1	1	1	0.00
09/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1346	2	1	2	602.00
09/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	132	0	0	0	140.00
09/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	684	1	1	1	140.00
09/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1109	1	1	1	0.00
09/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	4805	6	5	6	0.00
09/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1087	1	1	1	0.00
09/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	5580	6	6	6	0.00
09/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	13200	12	13	12	0.00
09/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	7880	7	8	7	0.00
09/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	6449	6	6	6	0.00
09/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	6510	6	7	6	0.00
09/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	2088	2	2	2	140.00
09/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1742	1	2	1	602.00
09/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	6571	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	5863	5	6	5	0.00
09/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	10161	9	10	9	0.00
09/03/2020	2044 On 05-November-20			Bond Future	10.65	87.2629	86.1716	87.2629	0.00
09/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1151	1	1	1	1,815.00
09/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1693	2	2	2	0.00
09/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	7140	8	7	8	0.00
09/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	2791	3	3	3	0.00
09/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1718	2	2	2	568.00
09/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	2856	3	3	3	0.00
09/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	7385	8	7	8	0.00
09/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	1900	2	2	2	525.00
09/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	578	1	1	1	525.00
09/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	6132	7	6	7	0.00
09/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	229	0	0	0	1,815.00
09/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1847	2	2	2	1,815.00
09/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	2824	3	3	3	0.00
09/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	5623	6	6	6	0.00
09/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	528	1	1	1	568.00
09/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	5031	4	5	4	0.00
09/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	6600	6	7	6	0.00
09/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	2427	2	2	2	1,815.00
09/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1936	2	2	2	1,815.00
09/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	15286	14	15	14	0.00
09/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	5075	5	5	5	0.00
09/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	6709	6	7	6	0.00
09/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	11248	10	11	10	0.00
09/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	8501	8	9	8	0.00
09/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2676	2	3	2	525.00
09/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	11650	11	12	11	0.00
09/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	7043	6	7	6	0.00
09/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	5120	5	5	5	0.00
09/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	2021	2	2	2	568.00
09/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	6986	6	7	6	0.00
09/03/2020	2044 On 04-February-21			Bond Future	10.75	84.4213	83.3109	84.4213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3291	4	3	4	0.00
09/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3355	4	3	4	0.00
09/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	3105	4	3	4	0.00
09/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1496	2	1	2	405.00
09/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3323	4	3	4	0.00
09/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2389	3	2	3	0.00
09/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	5020	6	5	6	0.00
09/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	6210	6	6	6	0.00
09/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	6533	6	7	6	405.00
09/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	10056	9	10	9	0.00
09/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	4346	4	4	4	405.00
09/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	6255	6	6	6	0.00
09/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	7796	7	8	7	0.00
09/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	6165	6	6	6	0.00
09/03/2020	2046 On 07-May-20			Bond Future	103.66	105.8865	103.6564	105.8865	14,000.00
09/03/2020	2046 On 06-August-20			Bond Future	105.53	107.8004	105.5300	107.8004	0.00
09/03/2020	2046 On 05-November-20			Bond Future	105.60	107.9136	105.6029	107.9136	0.00
09/03/2020	2046 On 04-February-21			Bond Future	107.49	109.8446	107.4927	109.8446	0.00
09/03/2020	2050 On 07-May-20			Bond Future	106.65	109.9945	106.6491	109.9945	12,808.00
09/03/2020	2050 On 06-August-20			Bond Future	106.70	110.1015	106.6957	110.1015	0.00
09/03/2020	2050 On 05-November-20			Bond Future	108.59	112.0520	108.5858	112.0520	0.00
09/03/2020	2050 On 04-February-21			Bond Future	108.61	112.1358	108.6081	112.1358	0.00
09/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	AL37 On 07-May-20			Index Future	698.55	704.4190	698.5540	704.4190	0.00
09/03/2020	AL37 On 06-August-20			Index Future	710.88	716.8430	710.8760	716.8430	0.00
09/03/2020	AL37 On 05-November-20			Index Future	723.44	729.5140	723.4430	729.5140	0.00
09/03/2020	AL37 On 04-February-21			Index Future	736.23	742.4060	736.2320	742.4060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	AL7T On 07-May-20			Index Future	795.95	805.2580	795.9540	805.2580	0.00
09/03/2020	AL7T On 06-August-20			Index Future	809.99	819.4610	809.9930	819.4610	0.00
09/03/2020	AL7T On 05-November-20			Index Future	824.31	833.9450	824.3130	833.9450	0.00
09/03/2020	AL7T On 04-February-21			Index Future	838.89	848.6840	838.8850	848.6840	0.00
09/03/2020	ALBI On 07-May-20			Index Future	708.63	715.9020	708.6270	715.9020	222.00
09/03/2020	ALBI On 06-August-20			Index Future	721.13	728.5290	721.1250	728.5290	0.00
09/03/2020	ALBI On 05-November-20			Index Future	733.87	741.4060	733.8740	741.4060	0.00
09/03/2020	ALBI On 04-February-21			Index Future	746.85	754.5090	746.8470	754.5090	0.00
09/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2020	ES33 On 07-May-20			Bond Future	11.25	76.3398	75.5491	76.3398	350.00
09/03/2020	ES33 On 06-August-20			Bond Future	11.39	77.7009	76.8961	77.7009	0.00
09/03/2020	ES33 On 05-November-20			Bond Future	11.53	75.2682	74.4494	75.2682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	ES33 On 04-February-21			Bond Future	11.69	76.5974	75.7643	76.5974	0.00
09/03/2020	ES42 On 07-May-20			Bond Future	11.58	76.8769	76.0102	76.8769	4,919.00
09/03/2020	ES42 On 06-August-20			Bond Future	11.72	78.2475	77.3654	78.2475	0.00
09/03/2020	ES42 On 05-November-20			Bond Future	11.86	75.3519	74.4546	75.3519	0.00
09/03/2020	ES42 On 04-February-21			Bond Future	12.00	76.6819	75.7689	76.6819	0.00
09/03/2020	GOVI On 07-May-20			GOVI	700.53	707.8340	700.5320	707.8340	1,178.00
09/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	194580	12	19	12	0.00
09/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	194680	12	19	12	0.00
09/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	194480	12	19	12	0.00
09/03/2020	GOVI On 06-August-20			GOVI	712.89	720.3180	712.8880	720.3180	0.00
09/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	152420	8	15	8	0.00
09/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	152320	8	15	8	0.00
09/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	152520	8	15	8	0.00
09/03/2020	GOVI On 05-November-20			GOVI	725.49	733.0500	725.4920	733.0500	0.00
09/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	123580	5	12	5	0.00
09/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	123380	5	12	5	0.00
09/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	123480	5	12	5	0.00
09/03/2020	GOVI On 04-February-21			GOVI	738.32	746.0060	738.3170	746.0060	0.00
09/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	126230	5	13	5	0.00
09/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	126330	5	13	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	126430	5	13	5	0.00
09/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2020	IGOV On 07-May-20			Index Future	259.23	261.7500	259.2330	261.7500	1,007.00
09/03/2020	IGOV On 06-August-20			Index Future	263.87	266.4310	263.8680	266.4310	0.00
09/03/2020	IGOV On 05-November-20			Index Future	268.60	271.2030	268.5950	271.2030	0.00
09/03/2020	IGOV On 04-February-21			Index Future	273.40	276.0570	273.4040	276.0570	0.00
09/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
09/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
09/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
09/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.19	95.1900	95.1900	95.1900	0.00
09/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.04	94.0200	94.0400	94.0200	0.00
09/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.83	92.8000	92.8300	92.8000	0.00
09/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.60	92.5500	92.6000	92.5500	0.00
09/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.45	94.3800	94.4500	94.3800	51.00
09/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.30	94.2000	94.3000	94.2000	0.00
09/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.17	95.0500	95.1700	95.0500	0.00
09/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.81	98.6700	98.8100	98.6700	0.00
09/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.77	99.6300	99.7700	99.6300	0.00
09/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.76	92.6000	92.7600	92.6000	0.00
09/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.64	98.4500	98.6400	98.4500	0.00
09/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
09/03/2020	IS10 On 17-December-25			Interest Rate Swap	88.84	88.4600	88.8400	88.4600	0.00
09/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.60	85.2100	85.6000	85.2100	0.00
09/03/2020	IS10 On 15-June-26			Interest Rate Swap	84.18	83.7800	84.1800	83.7800	0.00
09/03/2020	IS10 On 21-September-26			Interest Rate Swap	86.33	85.9100	86.3300	85.9100	0.00
09/03/2020	IS10 On 21-December-26			Interest Rate Swap	90.21	89.7800	90.2100	89.7800	0.00
09/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.67	88.2200	88.6700	88.2200	0.00
09/03/2020	IS10 On 21-June-27			Interest Rate Swap	90.79	90.3300	90.7900	90.3300	0.00
09/03/2020	IS10 On 20-September-27			Interest Rate Swap	96.38	95.9200	96.3800	95.9200	0.00
09/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.74	96.2700	96.7400	96.2700	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	IS10 On 22-March-28			Interest Rate Swap	90.03	89.5500	90.0300	89.5500	0.00
09/03/2020	IS10 On 20-June-28			Interest Rate Swap	97.49	97.0200	97.4900	97.0200	0.00
09/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
09/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2020	R023 On 07-May-20			Bond Future	6.21	105.5708	105.4300	105.5708	65,229.00
09/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1809	2	2	2	0.00
09/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1785	2	2	2	0.00
09/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1833	2	2	2	0.00
09/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	46	0	0	0	0.00
09/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	44	0	0	0	0.00
09/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	43	0	0	0	0.00
09/03/2020	R023 On 06-August-20			Bond Future	6.10	107.4530	107.3097	107.4530	0.00
09/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2785	3	3	3	0.00
09/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2827	3	3	3	0.00
09/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2806	3	3	3	0.00
09/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	65	0	0	0	0.00
09/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	67	0	0	0	0.00
09/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	68	0	0	0	0.00
09/03/2020	R023 On 05-November-20			Bond Future	5.98	105.4027	105.2570	105.4027	0.00
09/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3206	3	3	3	0.00
09/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3187	3	3	3	0.00
09/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3226	3	3	3	0.00
09/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	57	0	0	0	0.00
09/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	56	0	0	0	0.00
09/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	55	0	0	0	0.00
09/03/2020	R023 On 04-February-21			Bond Future	5.84	107.2645	107.1165	107.2645	0.00
09/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1349	1	1	1	0.00
09/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1378	1	1	1	0.00
09/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1363	1	1	1	0.00
09/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	403	0	0	0	0.00
09/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	407	0	0	0	0.00
09/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	398	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R035 On 07-May-20			Bond Future	10.09	93.6427	92.5162	93.6427	118,207.00
09/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	72	0	0	0	5,000.00
09/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	847	1	1	1	5,000.00
09/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	339	1	0	1	0.00
09/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1098	2	1	2	7,500.00
09/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	352	1	0	1	0.00
09/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	4050	5	4	5	0.00
09/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	5019	6	5	6	0.00
09/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	365	1	0	1	0.00
09/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	453	1	0	1	7,500.00
09/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	918	1	1	1	3,530.00
09/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	99	0	0	0	3,530.00
09/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	6891	6	7	6	0.00
09/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	4762	4	5	4	0.00
09/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	4396	4	4	4	0.00
09/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	3300	3	3	3	0.00
09/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	4888	4	5	4	0.00
09/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2818	2	3	2	0.00
09/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	3150	2	3	2	0.00
09/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	737	1	1	1	3,530.00
09/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	511	0	1	0	5,000.00
09/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	4825	4	5	4	0.00
09/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	7418	6	7	6	0.00
09/03/2020	R035 On 06-August-20			Bond Future	10.18	95.3123	94.1657	95.3123	410.00
09/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	387	1	0	1	500.00
09/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	300	0	0	0	24,761.00
09/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	2065	3	2	3	0.00
09/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1388	2	1	2	500.00
09/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	4005	5	4	5	0.00
09/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	2095	3	2	3	0.00
09/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	160	0	0	0	3,000.00
09/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	2035	3	2	3	0.00
09/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3870	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	10985	10	11	10	0.00
09/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	3953	3	4	3	0.00
09/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	2162	2	2	2	500.00
09/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	9104	8	9	8	0.00
09/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3911	3	4	3	0.00
09/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	5053	4	5	4	0.00
09/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	8478	8	8	8	0.00
09/03/2020	R035 On 05-November-20			Bond Future	10.28	92.4793	91.3128	92.4793	0.00
09/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	3675	4	4	4	0.00
09/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	3712	4	4	4	0.00
09/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	3639	4	4	4	0.00
09/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	3358	3	3	3	0.00
09/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	3326	3	3	3	0.00
09/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	3295	3	3	3	0.00
09/03/2020	R035 On 04-February-21			Bond Future	10.39	94.1126	92.9256	94.1126	0.00
09/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3380	4	3	4	0.00
09/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3136	4	3	4	0.00
09/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3106	4	3	4	0.00
09/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	3077	4	3	4	0.00
09/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	7220	8	7	8	0.00
09/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	5398	5	5	5	0.00
09/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	5438	5	5	5	0.00
09/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	5048	4	5	4	650.00
09/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	2354	2	2	2	650.00
09/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	5358	5	5	5	0.00
09/03/2020	R186 On 07-May-20			Bond Future	8.22	116.5493	115.5436	116.5493	87,159.00
09/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	880	1	1	1	0.00
09/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2161	3	2	3	0.00
09/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	3974	5	4	5	0.00
09/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	903	1	1	1	0.00
09/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	532	1	1	1	0.00
09/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1410	2	1	2	0.00
09/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	858	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	187	0	0	0	0.00
09/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1660	1	2	1	0.00
09/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	3581	3	4	3	0.00
09/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	225	0	0	0	0.00
09/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1597	1	2	1	0.00
09/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	2263	2	2	2	2,500.00
09/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	1079	1	1	1	0.00
09/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	658	0	1	0	23,172.00
09/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1628	1	2	1	0.00
09/03/2020	R186 On 06-August-20			Bond Future	8.28	113.3243	112.3007	113.3243	1,870.00
09/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2183	3	2	3	0.00
09/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	1841	2	2	2	0.00
09/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2213	3	2	3	0.00
09/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2154	3	2	3	0.00
09/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1713	1	2	1	0.00
09/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1971	2	2	2	3,150.00
09/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1670	1	2	1	0.00
09/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1691	1	2	1	0.00
09/03/2020	R186 On 05-November-20			Bond Future	8.33	115.3050	114.2637	115.3050	0.00
09/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3115	4	3	4	0.00
09/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3083	4	3	4	0.00
09/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3051	4	3	4	0.00
09/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2174	3	2	3	3,500.00
09/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	5280	6	5	6	0.00
09/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1083	1	1	1	3,500.00
09/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	2146	2	2	2	0.00
09/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	759	1	1	1	3,500.00
09/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	3599	3	4	3	0.00
09/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1515	1	2	1	0.00
09/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1532	1	2	1	0.00
09/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1498	1	1	1	0.00
09/03/2020	R186 On 04-February-21			Bond Future	8.40	112.0400	110.9805	112.0400	0.00
09/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	1934	2	2	2	0.00
09/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	1956	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
09/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	1979	2	2	2	0.00
09/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	3131	3	3	3	0.00
09/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	3105	3	3	3	0.00
09/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	3158	3	3	3	0.00
09/03/2020	R197 On 07-May-20			Bond Future	308.01	309.7850	308.0148	309.7850	2,507.00
09/03/2020	R197 On 06-August-20			Bond Future	305.79	307.5881	305.7860	307.5881	0.00
09/03/2020	R197 On 05-November-20			Bond Future	311.20	313.0366	311.2029	313.0366	0.00
09/03/2020	R197 On 04-February-21			Bond Future	308.77	310.6400	308.7739	310.6400	0.00
09/03/2020	R202 On 07-May-20			Bond Future	224.89	225.9735	224.8934	225.9735	8,502.00
09/03/2020	R202 On 06-August-20			Bond Future	224.82	225.9169	224.8176	225.9169	0.00
09/03/2020	R202 On 05-November-20			Bond Future	228.80	229.9187	228.8003	229.9187	0.00
09/03/2020	R202 On 04-February-21			Bond Future	228.65	229.7852	228.6471	229.7852	0.00
09/03/2020	R208 On 07-May-20			Bond Future	5.88	101.4800	101.5081	101.4800	17,475.00
09/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	921	1	1	1	0.00
09/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	930	1	1	1	0.00
09/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	913	1	1	1	0.00
09/03/2020	R208 On 06-August-20			Bond Future	5.36	103.2893	103.3179	103.2893	0.00
09/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	192	0	0	0	0.00
09/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	196	0	0	0	0.00
09/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	187	0	0	0	0.00
09/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	69	0	0	0	0.00
09/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	67	0	0	0	0.00
09/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	66	0	0	0	0.00
09/03/2020	R208 On 05-November-20			Bond Future	4.21	101.6930	101.7222	101.6930	0.00
09/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	246	0	0	0	0.00
09/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	243	0	0	0	0.00
09/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	240	0	0	0	0.00
09/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	21	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	22	0	0	0	0.00
09/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	21	0	0	0	0.00
09/03/2020	R209 On 07-May-20			Bond Future	10.15	71.0996	70.2381	71.0996	69,389.00
09/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	270	0	0	0	0.00
09/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	289	0	0	0	0.00
09/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	279	0	0	0	0.00
09/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	4629	4	5	4	0.00
09/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	4573	4	5	4	0.00
09/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	4685	4	5	4	0.00
09/03/2020	R209 On 06-August-20			Bond Future	10.24	72.3673	71.4903	72.3673	200.00
09/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	37934	37	38	37	0.00
09/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	38043	37	38	37	0.00
09/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	37826	37	38	37	0.00
09/03/2020	R209 On 05-November-20			Bond Future	10.33	70.4823	69.5902	70.4823	0.00
09/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2183	3	2	3	0.00
09/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2233	3	2	3	0.00
09/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2208	3	2	3	0.00
09/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	4102	4	4	4	0.00
09/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	4067	4	4	4	0.00
09/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	4138	4	4	4	0.00
09/03/2020	R209 On 04-February-21			Bond Future	10.42	71.7269	70.8191	71.7269	0.00
09/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	2841	3	3	3	0.00
09/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	2868	3	3	3	0.00
09/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	2815	3	3	3	0.00
09/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4706	4	5	4	0.00
09/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	4673	4	5	4	0.00
09/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	4639	4	5	4	0.00
09/03/2020	R210 On 07-May-20			Bond Future	187.30	187.2974	187.2964	187.2974	1,935.00
09/03/2020	R210 On 06-August-20			Bond Future	190.68	190.6827	190.6818	190.6827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R210 On 05-November-20			Bond Future	191.34	191.3372	191.3365	191.3372	0.00
09/03/2020	R210 On 04-February-21			Bond Future	194.76	194.7611	194.7606	194.7611	0.00
09/03/2020	R212 On 07-May-20			Bond Future	164.50	165.3513	164.5032	165.3513	6,719.00
09/03/2020	R212 On 06-August-20			Bond Future	165.18	166.0443	165.1809	166.0443	0.00
09/03/2020	R212 On 05-November-20			Bond Future	168.11	168.9855	168.1070	168.9855	0.00
09/03/2020	R212 On 04-February-21			Bond Future	168.79	169.6799	168.7860	169.6799	0.00
09/03/2020	R213 On 07-May-20			Bond Future	9.51	85.7100	84.6488	85.7100	15,444.00
09/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	432	1	0	1	0.00
09/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	459	1	0	1	0.00
09/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	445	1	0	1	0.00
09/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	3530	3	4	3	0.00
09/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	3434	3	3	3	0.00
09/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	3482	3	3	3	0.00
09/03/2020	R213 On 06-August-20			Bond Future	9.59	87.2381	86.1581	87.2381	300.00
09/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	1571	2	2	2	0.00
09/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	1619	2	2	2	0.00
09/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	1595	2	2	2	0.00
09/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	3316	3	3	3	0.00
09/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	3281	3	3	3	0.00
09/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	3352	3	3	3	0.00
09/03/2020	R213 On 05-November-20			Bond Future	9.68	85.2147	84.1158	85.2147	0.00
09/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	2577	3	3	3	0.00
09/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2605	3	3	3	0.00
09/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2633	3	3	3	0.00
09/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	3037	3	3	3	0.00
09/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	3094	3	3	3	0.00
09/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	3065	3	3	3	0.00
09/03/2020	R213 On 04-February-21			Bond Future	9.78	86.7198	85.6016	86.7198	0.00
09/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2412	3	2	3	0.00
09/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2388	3	2	3	0.00
09/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2364	3	2	3	0.00
09/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	4520	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	4553	4	5	4	0.00
09/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	4486	4	4	4	0.00
09/03/2020	R214 On 07-May-20			Bond Future	10.33	69.6347	68.7710	69.6347	18,901.00
09/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	428	1	0	1	0.00
09/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	442	1	0	1	0.00
09/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	415	1	0	1	0.00
09/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	82	0	0	0	1,250.00
09/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	671	1	1	1	1,250.00
09/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	2971	4	3	4	0.00
09/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	3373	3	3	3	0.00
09/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	4193	4	4	4	0.00
09/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	6957	6	7	6	0.00
09/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	955	1	1	1	1,250.00
09/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	4139	4	4	4	0.00
09/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	4085	3	4	3	0.00
09/03/2020	R214 On 06-August-20			Bond Future	10.41	70.8762	69.9972	70.8762	300.00
09/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1522	2	2	2	0.00
09/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1546	2	2	2	0.00
09/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1569	2	2	2	0.00
09/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	4258	4	4	4	0.00
09/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	4342	4	4	4	0.00
09/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	4300	4	4	4	0.00
09/03/2020	R214 On 05-November-20			Bond Future	10.50	68.8202	67.9258	68.8202	0.00
09/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2557	3	3	3	0.00
09/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	2585	3	3	3	0.00
09/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2529	3	3	3	0.00
09/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	4144	4	4	4	0.00
09/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	4108	4	4	4	0.00
09/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	4073	4	4	4	0.00
09/03/2020	R214 On 04-February-21			Bond Future	10.60	70.0356	69.1256	70.0356	0.00
09/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	3058	4	3	4	0.00
09/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	3114	4	3	4	0.00
09/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	3086	4	3	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4767	4	5	4	0.00
09/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4733	4	5	4	0.00
09/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4802	4	5	4	0.00
09/03/2020	R248 On 07-May-20			Bond Future	10.44	87.5608	86.4795	87.5608	91,445.00
09/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	334	1	0	1	0.00
09/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	3303	4	3	4	0.00
09/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	361	1	0	1	0.00
09/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1257	2	1	2	0.00
09/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	241	0	0	0	300.00
09/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	347	1	0	1	0.00
09/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	5801	5	6	5	0.00
09/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	3180	3	3	3	300.00
09/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	6485	6	6	6	0.00
09/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	5875	5	6	5	0.00
09/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1327	1	1	1	300.00
09/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	5728	5	6	5	0.00
09/03/2020	R248 On 06-August-20			Bond Future	10.53	89.1220	88.0214	89.1220	400.00
09/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	261	0	0	0	20,640.00
09/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	2002	2	2	2	0.00
09/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	2066	3	2	3	0.00
09/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	132	0	0	0	3,000.00
09/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	2033	3	2	3	0.00
09/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4710	4	5	4	0.00
09/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4661	4	5	4	0.00
09/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	13495	12	13	12	0.00
09/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4760	4	5	4	0.00
09/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	11198	10	11	10	0.00
09/03/2020	R248 On 05-November-20			Bond Future	10.62	86.2442	85.1245	86.2442	0.00
09/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	1992	2	2	2	0.00
09/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	1964	2	2	2	0.00
09/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	1937	2	2	2	0.00
09/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	6651	6	7	6	0.00
09/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	6707	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	6595	6	7	6	0.00
09/03/2020	R248 On 04-February-21			Bond Future	10.72	87.7673	86.6279	87.7673	0.00
09/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	3797	4	4	4	0.00
09/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	3831	4	4	4	0.00
09/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	3866	4	4	4	0.00
09/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5677	5	6	5	0.00
09/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5763	5	6	5	0.00
09/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5720	5	6	5	0.00