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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/05/2020 TO: 07/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	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
07/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	2025 On 07-May-20			Bond Future	136.94	136.8958	136.9368	136.8958	0.00
07/05/2020	2025 On 06-August-20			Bond Future	136.80	137.0372	136.8021	137.0372	2,896.00
07/05/2020	2025 On 05-November-20			Bond Future	138.56	138.8016	138.5628	138.8016	0.00
07/05/2020	2025 On 04-February-21			Bond Future	138.83	139.0683	138.8263	139.0683	0.00
07/05/2020	2025 On 06-May-21			Bond Future	140.53	140.7735	140.5287	140.7735	0.00
07/05/2020	2029 On 07-May-20			Bond Future	99.82	99.9840	99.8151	99.9840	0.00
07/05/2020	2029 On 06-August-20			Bond Future	101.01	101.1833	101.0109	101.1833	3,632.00
07/05/2020	2029 On 05-November-20			Bond Future	101.17	101.3487	101.1736	101.3487	0.00
07/05/2020	2029 On 04-February-21			Bond Future	102.48	102.6557	102.4782	102.6557	0.00
07/05/2020	2029 On 06-May-21			Bond Future	102.58	102.7637	102.5842	102.7637	0.00
07/05/2020	2030 On 07-May-20			Bond Future	9.41	91.3422	93.3652	91.3422	0.00
07/05/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.79	Put	Bond Future	3763	6	4	6	0.00
07/05/2020	2030 On 07-May-20	8.90	Put	Bond Future	3081	5	3	5	0.00
07/05/2020	2030 On 07-May-20	8.78	Put	Bond Future	3825	6	4	6	0.00
07/05/2020	2030 On 07-May-20	8.85	Put	Bond Future	3390	5	3	5	0.00
07/05/2020	2030 On 07-May-20	8.45	Put	Bond Future	5913	8	6	8	0.00
07/05/2020	2030 On 07-May-20	9.19	Put	Bond Future	1312	3	1	3	0.00
07/05/2020	2030 On 07-May-20	8.80	Put	Bond Future	3701	6	4	6	0.00
07/05/2020	2030 On 06-August-20			Bond Future	9.61	88.4087	90.3943	88.4087	119,850.00
07/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1293	1	1	1	450.00
07/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	435	0	0	0	800.00
07/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	985	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1366	1	1	1	0.00
07/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	9135	7	9	7	0.00
07/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	6711	5	7	5	470.00
07/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	3892	3	4	3	470.00
07/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2098	1	2	1	0.00
07/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1403	1	1	1	0.00
07/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	7460	6	7	6	0.00
07/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	10117	8	10	8	0.00
07/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4673	3	5	3	650.00
07/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1582	1	2	1	323.00
07/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	556	0	1	0	323.00
07/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1385	1	1	1	0.00
07/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	6929	5	7	5	0.00
07/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	4072	3	4	3	0.00
07/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	3052	2	3	2	450.00
07/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	3191	4	3	4	800.00
07/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	4322	6	4	6	0.00
07/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	356	1	0	1	5,000.00
07/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1320	2	1	2	0.00
07/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1692	3	2	3	0.00
07/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	4363	6	4	6	0.00
07/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	7210	9	7	9	0.00
07/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	701	1	1	1	0.00
07/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3965	5	4	5	0.00
07/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	248	0	0	0	650.00
07/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	609	1	1	1	650.00
07/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1596	2	2	2	0.00
07/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2252	3	2	3	0.00
07/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	4404	6	4	6	0.00
07/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	5412	7	5	7	0.00
07/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7974	10	8	10	0.00
07/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	743	1	1	1	0.00
07/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4571	6	5	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
07/05/2020	2030 On 05-November-20			Bond Future	9.78	89.5271	91.5372	89.5271	0.00
07/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3102	2	3	2	0.00
07/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1528	1	2	1	3,000.00
07/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	872	1	1	1	1,000.00
07/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1845	1	2	1	1,000.00
07/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1349	1	1	1	3,000.00
07/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2534	2	3	2	0.00
07/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3800	3	4	3	0.00
07/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	893	1	1	1	14,160.00
07/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1544	1	2	1	14,160.00
07/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2204	2	2	2	3,000.00
07/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	5792	5	6	5	0.00
07/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1827	1	2	1	15,947.00
07/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5439	4	5	4	0.00
07/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2580	2	3	2	0.00
07/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1085	1	1	1	15,947.00
07/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	651	0	1	0	3,000.00
07/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2557	2	3	2	0.00
07/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4411	3	4	3	0.00
07/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2236	3	2	3	15,947.00
07/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4796	6	5	6	0.00
07/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	7448	9	7	9	0.00
07/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	5334	7	5	7	0.00
07/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	3357	4	3	4	14,160.00
07/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	9270	11	9	11	0.00
07/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	6130	8	6	8	0.00
07/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4727	6	5	6	0.00
07/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2060	3	2	3	3,000.00
07/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	8407	10	8	10	0.00
07/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6859	8	7	8	0.00
07/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	10670	12	11	12	0.00
07/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2871	4	3	4	1,000.00
07/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4762	6	5	6	0.00

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07/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	6089	8	6	8	0.00
07/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	9374	11	9	11	0.00
07/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	4054	5	4	5	3,000.00
07/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6904	8	7	8	0.00
07/05/2020	2030 On 04-February-21			Bond Future	9.97	86.6557	88.6912	86.6557	0.00
07/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1140	1	1	1	1,000.00
07/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2290	2	2	2	0.00
07/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2201	2	2	2	1,000.00
07/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1129	1	1	1	800.00
07/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2272	2	2	2	0.00
07/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1777	1	2	1	800.00
07/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4848	4	5	4	0.00
07/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2254	2	2	2	0.00
07/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6940	9	7	9	0.00
07/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	10392	12	10	12	0.00
07/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6780	8	7	8	0.00
07/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3614	5	4	5	1,800.00
07/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	8032	10	8	10	0.00
07/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6820	8	7	8	0.00
07/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	10341	12	10	12	0.00
07/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6741	8	7	8	0.00
07/05/2020	2030 On 06-May-21			Bond Future	10.18	87.6964	89.7566	87.6964	0.00
07/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6495	0	6	0	0.00
07/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2557	0	3	0	700.00
07/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	9666	5	10	5	0.00
07/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	9730	5	10	5	0.00
07/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4497	0	4	0	0.00
07/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	9698	5	10	5	0.00
07/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	8178	0	8	0	0.00
07/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2242	0	2	0	0.00
07/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2213	0	2	0	0.00
07/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2227	0	2	0	0.00
07/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	5252	0	5	0	700.00

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07/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3652	0	4	0	700.00
07/05/2020	2032 On 07-May-20			Bond Future	10.13	86.5575	88.1354	86.5575	0.00
07/05/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.18	Put	Bond Future	6151	8	6	8	0.00
07/05/2020	2032 On 07-May-20	9.19	Put	Bond Future	6082	8	6	8	0.00
07/05/2020	2032 On 07-May-20	8.82	Put	Bond Future	8650	10	9	10	0.00
07/05/2020	2032 On 07-May-20	9.20	Put	Bond Future	6014	8	6	8	0.00
07/05/2020	2032 On 07-May-20	9.54	Put	Bond Future	3739	5	4	5	0.00
07/05/2020	2032 On 07-May-20	9.30	Put	Bond Future	5337	7	5	7	0.00
07/05/2020	2032 On 07-May-20	9.50	Put	Bond Future	4003	6	4	6	0.00
07/05/2020	2032 On 07-May-20	9.00	Put	Bond Future	7389	9	7	9	0.00
07/05/2020	2032 On 07-May-20	9.17	Put	Bond Future	6219	8	6	8	0.00
07/05/2020	2032 On 06-August-20			Bond Future	10.29	87.5739	89.3262	87.5739	97,783.00
07/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1818	1	2	1	0.00
07/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	935	1	1	1	0.00
07/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	300	0	0	0	800.00
07/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	728	0	1	0	800.00
07/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	950	1	1	1	0.00
07/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	964	1	1	1	0.00
07/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6147	8	6	8	0.00
07/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6250	8	6	8	0.00
07/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	10092	12	10	12	0.00
07/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	7102	9	7	9	0.00
07/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6199	8	6	8	0.00

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07/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4179	5	4	5	800.00
07/05/2020	2032 On 05-November-20			Bond Future	10.48	84.5322	86.3062	84.5322	0.00
07/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2094	2	2	2	0.00
07/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	5979	5	6	5	0.00
07/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5648	5	6	5	0.00
07/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1077	1	1	1	3,000.00
07/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1815	1	2	1	3,000.00
07/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1533	1	2	1	1,000.00
07/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2116	2	2	2	0.00
07/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	886	1	1	1	1,000.00
07/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2073	2	2	2	0.00
07/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6498	8	6	8	0.00
07/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9667	11	10	11	0.00
07/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10626	12	11	12	0.00
07/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2522	3	3	3	1,000.00
07/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7943	9	8	9	0.00
07/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7129	8	7	8	0.00
07/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6414	8	6	8	0.00
07/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6456	8	6	8	0.00
07/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2693	4	3	4	3,000.00
07/05/2020	2032 On 04-February-21			Bond Future	10.67	85.6027	87.3992	85.6027	0.00
07/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	976	1	1	1	800.00
07/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2059	2	2	2	0.00
07/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1567	1	2	1	800.00
07/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2093	2	2	2	0.00
07/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5008	4	5	4	0.00
07/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2076	2	2	2	0.00
07/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8410	10	8	10	0.00
07/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10018	12	10	12	0.00
07/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8363	10	8	10	0.00
07/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4172	5	4	5	800.00
07/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8456	10	8	10	0.00
07/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12765	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2032 On 06-May-21			Bond Future	10.89	82.4839	84.3021	82.4839	0.00
07/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9337	5	9	5	0.00
07/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9373	5	9	5	0.00
07/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9300	5	9	5	0.00
07/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2938	0	3	0	0.00
07/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2924	0	3	0	0.00
07/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2911	0	3	0	0.00
07/05/2020	2033 On 07-May-20			Bond Future	98.55	98.4156	98.5534	98.4156	0.00
07/05/2020	2033 On 06-August-20			Bond Future	99.73	99.5961	99.7340	99.5961	11,410.00
07/05/2020	2033 On 05-November-20			Bond Future	99.80	99.6654	99.8047	99.6654	0.00
07/05/2020	2033 On 04-February-21			Bond Future	101.09	100.9507	101.0917	100.9507	0.00
07/05/2020	2033 On 06-May-21			Bond Future	101.10	100.9598	101.1026	100.9598	0.00
07/05/2020	2037 On 07-May-20			Bond Future	10.98	81.9714	83.5489	81.9714	0.00
07/05/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.59	Put	Bond Future	9816	11	10	11	0.00
07/05/2020	2037 On 07-May-20	9.61	Put	Bond Future	9662	11	10	11	0.00
07/05/2020	2037 On 07-May-20	10.00	Put	Bond Future	6742	8	7	8	0.00
07/05/2020	2037 On 07-May-20	9.70	Put	Bond Future	8976	11	9	11	0.00
07/05/2020	2037 On 07-May-20	9.60	Put	Bond Future	9739	11	10	11	0.00
07/05/2020	2037 On 06-August-20			Bond Future	11.11	78.6774	80.7326	78.6774	87,884.00
07/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	577	0	1	0	0.00
07/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	567	0	1	0	0.00
07/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	587	0	1	0	0.00
07/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	9140	11	9	11	0.00
07/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	9076	11	9	11	0.00
07/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	9012	11	9	11	0.00
07/05/2020	2037 On 05-November-20			Bond Future	11.29	79.6730	81.7537	79.6730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1647	1	2	1	0.00
07/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1615	1	2	1	0.00
07/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1631	1	2	1	0.00
07/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	9055	11	9	11	0.00
07/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8946	11	9	11	0.00
07/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	9000	11	9	11	0.00
07/05/2020	2037 On 04-February-21			Bond Future	11.49	76.4266	78.5335	76.4266	0.00
07/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6627	6	7	6	300.00
07/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1211	1	1	1	72.00
07/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13103	12	13	12	0.00
07/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2227	2	2	2	0.00
07/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2089	2	2	2	0.00
07/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3255	3	3	3	0.00
07/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6389	5	6	5	0.00
07/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2106	2	2	2	0.00
07/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2123	2	2	2	0.00
07/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2465	2	2	2	240.00
07/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3997	5	4	5	240.00
07/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9902	12	10	12	0.00
07/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8940	11	9	11	0.00
07/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	10007	12	10	12	0.00
07/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7273	9	7	9	72.00
07/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1248	2	1	2	300.00
07/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9591	11	10	11	72.00
07/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9954	12	10	12	0.00
07/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13612	16	14	16	0.00
07/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3836	5	4	5	0.00
07/05/2020	2037 On 06-May-21			Bond Future	11.71	77.3441	79.4765	77.3441	0.00
07/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8197	2	8	2	0.00
07/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8231	2	8	2	0.00
07/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8266	2	8	2	0.00
07/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4201	0	4	0	0.00
07/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4182	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4221	0	4	0	0.00
07/05/2020	2038 On 07-May-20			Bond Future	112.80	112.6852	112.7977	112.6852	0.00
07/05/2020	2038 On 06-August-20			Bond Future	112.46	112.3487	112.4610	112.3487	11,276.00
07/05/2020	2038 On 05-November-20			Bond Future	113.91	113.7955	113.9085	113.7955	0.00
07/05/2020	2038 On 04-February-21			Bond Future	113.66	113.5494	113.6637	113.5494	0.00
07/05/2020	2038 On 06-May-21			Bond Future	115.06	114.9414	115.0573	114.9414	0.00
07/05/2020	2040 On 07-May-20			Bond Future	11.11	83.9192	85.7521	83.9192	0.00
07/05/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.70	Call	Bond Future	9828	8	10	8	0.00
07/05/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.20	Call	Bond Future	6954	5	7	5	0.00
07/05/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.80	Call	Bond Future	4517	3	5	3	0.00
07/05/2020	2040 On 07-May-20	10.15	Put	Bond Future	7020	9	7	9	0.00
07/05/2020	2040 On 07-May-20	9.73	Put	Bond Future	10393	12	10	12	0.00
07/05/2020	2040 On 07-May-20	11.80	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.20	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.10	Put	Bond Future	69	2	0	2	0.00
07/05/2020	2040 On 07-May-20	9.85	Put	Bond Future	9410	11	9	11	0.00
07/05/2020	2040 On 07-May-20	9.75	Put	Bond Future	10228	12	10	12	0.00
07/05/2020	2040 On 07-May-20	9.50	Put	Bond Future	12325	14	12	14	0.00
07/05/2020	2040 On 07-May-20	10.00	Put	Bond Future	8203	10	8	10	0.00
07/05/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	9.74	Put	Bond Future	10311	12	10	12	0.00
07/05/2020	2040 On 06-August-20			Bond Future	11.27	80.3978	82.5289	80.3978	52,738.00
07/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	533	0	1	0	0.00

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07/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1970	1	2	1	0.00
07/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	542	0	1	0	0.00
07/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	552	0	1	0	0.00
07/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3268	2	3	2	0.00
07/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1807	1	2	1	0.00
07/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	219	0	0	0	800.00
07/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	582	0	1	0	800.00
07/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9284	11	9	11	0.00
07/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5119	7	5	7	800.00
07/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12987	15	13	15	0.00
07/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	9559	11	10	11	0.00
07/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4857	6	5	6	12,538.00
07/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9628	12	10	12	0.00
07/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3333	5	3	5	517.00
07/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9490	11	9	11	0.00
07/05/2020	2040 On 05-November-20			Bond Future	11.45	81.4152	83.5728	81.4152	0.00
07/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	812	1	1	1	2,000.00
07/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1125	1	1	1	2,230.00
07/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	602	0	1	0	2,000.00
07/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1567	1	2	1	0.00
07/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1454	1	1	1	2,000.00
07/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1583	1	2	1	0.00
07/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3111	0	3	0	2,230.00
07/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5403	4	5	4	0.00
07/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	4703	4	5	4	0.00
07/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1600	1	2	1	0.00
07/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4388	6	4	6	2,000.00
07/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9611	11	10	11	0.00
07/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11552	13	12	13	0.00
07/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15119	17	15	17	0.00
07/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9552	11	10	11	0.00
07/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3810	5	4	5	2,000.00
07/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6143	0	6	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9670	11	10	11	0.00
07/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10091	12	10	12	0.00
07/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	13413	15	13	15	0.00
07/05/2020	2040 On 04-February-21			Bond Future	11.65	77.9406	80.1253	77.9406	0.00
07/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5530	5	6	5	0.00
07/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1540	1	2	1	800.00
07/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2080	2	2	2	0.00
07/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	861	1	1	1	500.00
07/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	938	1	1	1	800.00
07/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2097	2	2	2	0.00
07/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4974	4	5	4	0.00
07/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1796	1	2	1	500.00
07/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2062	2	2	2	0.00
07/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10660	13	11	13	0.00
07/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5482	7	5	7	500.00
07/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11600	13	12	13	0.00
07/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16680	19	17	19	0.00
07/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	16086	18	16	18	0.00
07/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12655	15	13	15	0.00
07/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10546	12	11	12	0.00
07/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10603	12	11	12	0.00
07/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4962	6	5	6	800.00
07/05/2020	2040 On 06-May-21			Bond Future	11.87	78.8761	81.0873	78.8761	0.00
07/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	7976	1	8	1	0.00
07/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8010	1	8	1	0.00
07/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	7941	1	8	1	0.00
07/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4655	0	5	0	0.00
07/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4632	0	5	0	0.00
07/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4609	0	5	0	0.00
07/05/2020	2044 On 07-May-20			Bond Future	11.18	80.5065	82.3336	80.5065	0.00
07/05/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.26	Put	Bond Future	15230	17	15	17	0.00
07/05/2020	2044 On 07-May-20	9.91	Put	Bond Future	9567	11	10	11	0.00
07/05/2020	2044 On 07-May-20	9.98	Put	Bond Future	8991	11	9	11	0.00
07/05/2020	2044 On 07-May-20	9.80	Put	Bond Future	10486	12	10	12	0.00
07/05/2020	2044 On 07-May-20	11.02	Put	Bond Future	1108	3	1	3	0.00
07/05/2020	2044 On 07-May-20	11.09	Put	Bond Future	620	2	1	2	0.00
07/05/2020	2044 On 07-May-20	9.79	Put	Bond Future	10570	12	11	12	0.00
07/05/2020	2044 On 07-May-20	9.45	Put	Bond Future	13515	15	14	15	0.00
07/05/2020	2044 On 07-May-20	9.97	Put	Bond Future	9073	11	9	11	0.00
07/05/2020	2044 On 07-May-20	10.81	Put	Bond Future	2602	4	3	4	0.00
07/05/2020	2044 On 07-May-20	9.33	Put	Bond Future	14592	16	15	16	0.00
07/05/2020	2044 On 07-May-20	9.81	Put	Bond Future	10402	12	10	12	0.00
07/05/2020	2044 On 06-August-20			Bond Future	11.33	77.0702	79.1953	77.0702	84,761.00
07/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	118	0	0	0	602.00
07/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	352	0	0	0	0.00
07/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	444	0	0	0	602.00
07/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	48	0	0	0	140.00
07/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	233	0	0	0	140.00
07/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	366	0	0	0	0.00
07/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1977	1	2	1	0.00
07/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	359	0	0	0	0.00
07/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2439	2	2	2	0.00
07/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18611	21	19	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12926	15	13	15	0.00
07/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11202	13	11	13	0.00
07/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11278	13	11	13	0.00
07/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4756	6	5	6	140.00
07/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	4098	5	4	5	602.00
07/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11354	13	11	13	0.00
07/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10457	12	10	12	0.00
07/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15446	18	15	18	0.00
07/05/2020	2044 On 05-November-20			Bond Future	11.51	78.0455	80.1970	78.0455	0.00
07/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	743	1	1	1	1,815.00
07/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1545	1	2	1	0.00
07/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1004	1	1	1	0.00
07/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4138	3	4	3	0.00
07/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4301	3	4	3	0.00
07/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1016	1	1	1	568.00
07/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1578	1	2	1	0.00
07/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1079	1	1	1	1,815.00
07/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1561	1	2	1	0.00
07/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1104	1	1	1	525.00
07/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	440	0	0	0	525.00
07/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3478	3	3	3	0.00
07/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	209	0	0	0	1,815.00
07/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3151	2	3	2	0.00
07/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	408	0	0	0	568.00
07/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9727	11	10	11	0.00
07/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11778	14	12	14	0.00
07/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5748	7	6	7	1,815.00
07/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4827	6	5	6	1,815.00
07/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21242	23	21	23	0.00
07/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11915	14	12	14	0.00
07/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	17085	19	17	19	0.00
07/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9787	12	10	12	0.00
07/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	17505	20	18	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12329	14	12	14	0.00
07/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	14068	16	14	16	0.00
07/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6178	8	6	8	525.00
07/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4994	6	5	6	568.00
07/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9848	12	10	12	0.00
07/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12259	14	12	14	0.00
07/05/2020	2044 On 04-February-21			Bond Future	11.70	74.6534	76.8320	74.6534	0.00
07/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1895	2	2	2	0.00
07/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1928	2	2	2	0.00
07/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1797	2	2	2	0.00
07/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	971	1	1	1	405.00
07/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1911	2	2	2	0.00
07/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1426	1	1	1	0.00
07/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2827	2	3	2	0.00
07/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	11277	13	11	13	0.00
07/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11704	14	12	14	405.00
07/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	16010	18	16	18	0.00
07/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8632	10	9	10	405.00
07/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11338	13	11	13	0.00
07/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	13311	15	13	15	0.00
07/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	11217	13	11	13	0.00
07/05/2020	2044 On 06-May-21			Bond Future	11.91	75.5494	77.7544	75.5494	0.00
07/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	7894	1	8	1	0.00
07/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	7860	1	8	1	0.00
07/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	7826	1	8	1	0.00
07/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4739	0	5	0	0.00
07/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4762	0	5	0	0.00
07/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4715	0	5	0	0.00
07/05/2020	2046 On 07-May-20			Bond Future	102.32	102.2918	102.3234	102.2918	0.00
07/05/2020	2046 On 06-August-20			Bond Future	103.55	103.5186	103.5493	103.5186	15,281.00
07/05/2020	2046 On 05-November-20			Bond Future	103.10	103.0647	103.0951	103.0647	0.00
07/05/2020	2046 On 04-February-21			Bond Future	104.42	104.3939	104.4245	104.3939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2046 On 06-May-21			Bond Future	103.90	103.8654	103.8966	103.8654	0.00
07/05/2020	2050 On 07-May-20			Bond Future	105.74	104.7156	105.7442	104.7156	0.00
07/05/2020	2050 On 06-August-20			Bond Future	103.93	104.1017	103.9333	104.1017	15,767.00
07/05/2020	2050 On 05-November-20			Bond Future	105.27	105.4422	105.2709	105.4422	0.00
07/05/2020	2050 On 04-February-21			Bond Future	104.72	104.8916	104.7178	104.8916	0.00
07/05/2020	2050 On 06-May-21			Bond Future	106.00	106.1774	106.0017	106.1774	0.00
07/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	AL37 On 07-May-20			Index Future	714.37	708.0880	714.3680	708.0880	0.00
07/05/2020	AL37 On 06-August-20			Index Future	721.47	716.3120	721.4730	716.3120	0.00
07/05/2020	AL37 On 05-November-20			Index Future	730.67	725.4510	730.6740	725.4510	0.00
07/05/2020	AL37 On 04-February-21			Index Future	739.92	734.6340	739.9220	734.6340	0.00
07/05/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
07/05/2020	AL7T On 07-May-20			Index Future	783.90	768.9140	783.8960	768.9140	0.00
07/05/2020	AL7T On 06-August-20			Index Future	793.38	777.8450	793.3760	777.8450	0.00
07/05/2020	AL7T On 05-November-20			Index Future	803.49	787.7680	803.4930	787.7680	0.00
07/05/2020	AL7T On 04-February-21			Index Future	813.66	797.7400	813.6630	797.7400	0.00
07/05/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
07/05/2020	ALBI On 07-May-20			Index Future	691.25	679.7750	691.2510	679.7750	0.00
07/05/2020	ALBI On 06-August-20			Index Future	700.44	687.6700	700.4380	687.6700	209.00
07/05/2020	ALBI On 05-November-20			Index Future	709.37	696.4430	709.3700	696.4430	0.00
07/05/2020	ALBI On 04-February-21			Index Future	718.35	705.2590	718.3490	705.2590	0.00
07/05/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
07/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C213 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
07/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	ES33 On 07-May-20			Bond Future	11.82	71.1574	72.5071	71.1574	0.00
07/05/2020	ES33 On 06-August-20			Bond Future	12.01	71.9930	73.6214	71.9930	350.00
07/05/2020	ES33 On 05-November-20			Bond Future	12.25	69.1240	70.7726	69.1240	0.00
07/05/2020	ES33 On 04-February-21			Bond Future	12.51	69.9994	71.6688	69.9994	0.00
07/05/2020	ES33 On 06-May-21			Bond Future	12.78	67.0618	68.7515	67.0618	0.00
07/05/2020	ES42 On 07-May-20			Bond Future	12.19	70.7687	72.3670	70.7687	0.00
07/05/2020	ES42 On 06-August-20			Bond Future	12.38	71.5998	73.4495	71.5998	4,919.00
07/05/2020	ES42 On 05-November-20			Bond Future	12.61	68.2449	70.1176	68.2449	0.00
07/05/2020	ES42 On 04-February-21			Bond Future	12.85	69.1094	71.0057	69.1094	0.00
07/05/2020	ES42 On 06-May-21			Bond Future	13.12	65.6807	67.6000	65.6807	0.00
07/05/2020	GOVI On 07-May-20			GOVI	683.48	672.1340	683.4830	672.1340	0.00
07/05/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 07-May-20	719.99	Put	GOVI	365070	48	37	48	0.00
07/05/2020	GOVI On 07-May-20	720.00	Put	GOVI	365170	48	37	48	0.00
07/05/2020	GOVI On 07-May-20	719.98	Put	GOVI	364970	48	36	48	0.00
07/05/2020	GOVI On 06-August-20			GOVI	692.51	679.9410	692.5070	679.9410	1,040.00
07/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	356230	48	36	48	0.00
07/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	356130	48	36	48	0.00
07/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	356330	48	36	48	0.00
07/05/2020	GOVI On 05-November-20			GOVI	701.34	688.6150	701.3380	688.6150	0.00
07/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	365120	49	37	49	0.00
07/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	364920	49	36	49	0.00
07/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	365020	49	37	49	0.00
07/05/2020	GOVI On 04-February-21			GOVI	710.22	697.3320	710.2150	697.3320	0.00
07/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	407250	54	41	54	0.00
07/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	407350	54	41	54	0.00
07/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	407450	54	41	54	0.00
07/05/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
07/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2020	IGOV On 07-May-20			Index Future	257.79	257.4050	257.7870	257.4050	0.00
07/05/2020	IGOV On 06-August-20			Index Future	260.44	260.4590	260.4350	260.4590	567.00
07/05/2020	IGOV On 05-November-20			Index Future	263.82	263.8450	263.8190	263.8450	47.00
07/05/2020	IGOV On 04-February-21			Index Future	267.22	267.2470	267.2210	267.2470	0.00
07/05/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
07/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
07/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0700	94.0500	94.0700	0.00
07/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.4000	92.3600	92.4000	0.00
07/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.70	90.7600	90.7000	90.7600	0.00
07/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.82	89.9100	89.8200	89.9100	0.00
07/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.31	91.4200	91.3100	91.4200	51.00
07/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.97	91.1200	90.9700	91.1200	0.00
07/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.34	91.5300	91.3400	91.5300	0.00
07/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.70	94.9400	94.7000	94.9400	0.00
07/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.43	95.7200	95.4300	95.7200	0.00
07/05/2020	IS05 On 22-March-23			Interest Rate Swap	88.11	88.4300	88.1100	88.4300	0.00
07/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.90	94.2300	93.9000	94.2300	0.00
07/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/05/2020	IS10 On 17-December-25			Interest Rate Swap	84.53	85.1400	84.5300	85.1400	0.00
07/05/2020	IS10 On 16-March-26			Interest Rate Swap	81.41	82.0500	81.4100	82.0500	0.00
07/05/2020	IS10 On 15-June-26			Interest Rate Swap	80.13	80.8200	80.1300	80.8200	0.00
07/05/2020	IS10 On 21-September-26			Interest Rate Swap	82.39	83.1500	82.3900	83.1500	0.00
07/05/2020	IS10 On 21-December-26			Interest Rate Swap	86.59	87.4100	86.5900	87.4100	0.00
07/05/2020	IS10 On 15-March-27			Interest Rate Swap	85.38	86.2600	85.3800	86.2600	0.00
07/05/2020	IS10 On 21-June-27			Interest Rate Swap	87.63	88.5700	87.6300	88.5700	0.00
07/05/2020	IS10 On 20-September-27			Interest Rate Swap	93.55	94.5100	93.5500	94.5100	0.00
07/05/2020	IS10 On 20-December-27			Interest Rate Swap	94.13	95.1400	94.1300	95.1400	0.00
07/05/2020	IS10 On 22-March-28			Interest Rate Swap	87.50	88.5500	87.5000	88.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	IS10 On 20-June-28			Interest Rate Swap	95.36	96.4100	95.3600	96.4100	0.00
07/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/05/2020	R023 On 07-May-20			Bond Future	5.28	107.6591	107.8895	107.6591	0.00
07/05/2020	R023 On 07-May-20	6.90	Call	Bond Future	4224	4	4	4	0.00
07/05/2020	R023 On 07-May-20	6.89	Call	Bond Future	4199	4	4	4	0.00
07/05/2020	R023 On 07-May-20	6.91	Call	Bond Future	4250	4	4	4	0.00
07/05/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 07-May-20	6.90	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 06-August-20			Bond Future	5.34	108.9233	109.1548	108.9233	27,356.00
07/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4571	4	5	4	0.00
07/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4617	4	5	4	0.00
07/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4594	4	5	4	0.00
07/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	9	0	0	0	0.00
07/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	10	0	0	0	0.00
07/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	10	0	0	0	0.00
07/05/2020	R023 On 05-November-20			Bond Future	5.36	106.3870	106.6208	106.3870	0.00
07/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4554	4	5	4	0.00
07/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4534	4	5	4	0.00
07/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4574	4	5	4	0.00
07/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	41	0	0	0	0.00
07/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	40	0	0	0	0.00
07/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	39	0	0	0	0.00
07/05/2020	R023 On 04-February-21			Bond Future	5.40	107.7340	107.9707	107.7340	0.00
07/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2181	2	2	2	0.00
07/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2212	2	2	2	0.00
07/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2196	2	2	2	0.00
07/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	381	0	0	0	0.00
07/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	385	0	0	0	0.00
07/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	378	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
07/05/2020	R023 On 06-May-21			Bond Future	5.48	105.1168	105.3565	105.1168	0.00
07/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3671	3	4	3	0.00
07/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3701	3	4	3	0.00
07/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3686	3	4	3	0.00
07/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	127	0	0	0	0.00
07/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	125	0	0	0	0.00
07/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	129	0	0	0	0.00
07/05/2020	R035 On 07-May-20			Bond Future	10.74	86.2772	88.0741	86.2772	0.00
07/05/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	10.75	Call	Bond Future	66	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.18	Put	Bond Future	11235	13	11	13	0.00
07/05/2020	R035 On 07-May-20	9.49	Put	Bond Future	8839	11	9	11	0.00
07/05/2020	R035 On 07-May-20	9.55	Put	Bond Future	8385	10	8	10	0.00
07/05/2020	R035 On 07-May-20	9.75	Put	Bond Future	6895	9	7	9	0.00
07/05/2020	R035 On 07-May-20	9.78	Put	Bond Future	6674	8	7	8	0.00
07/05/2020	R035 On 07-May-20	9.47	Put	Bond Future	8991	11	9	11	0.00
07/05/2020	R035 On 07-May-20	9.85	Put	Bond Future	6162	8	6	8	0.00
07/05/2020	R035 On 07-May-20	10.75	Put	Bond Future	0	2	0	2	0.00
07/05/2020	R035 On 07-May-20	10.57	Put	Bond Future	1129	3	1	3	0.00
07/05/2020	R035 On 07-May-20	9.48	Put	Bond Future	8915	11	9	11	0.00
07/05/2020	R035 On 07-May-20	9.11	Put	Bond Future	11788	14	12	14	0.00
07/05/2020	R035 On 06-August-20			Bond Future	10.89	87.2903	89.4408	87.2903	128,605.00
07/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	146	0	0	0	24,761.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	836	1	1	1	0.00
07/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	177	0	0	0	500.00
07/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	551	0	1	0	500.00
07/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1807	1	2	1	0.00
07/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	849	1	1	1	0.00
07/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	81	0	0	0	3,000.00
07/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	823	0	1	0	0.00
07/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	7349	9	7	9	0.00
07/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	15631	18	16	18	0.00
07/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	7466	9	7	9	0.00
07/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4689	6	5	6	500.00
07/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	13674	16	14	16	0.00
07/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	7408	9	7	9	0.00
07/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8942	11	9	11	0.00
07/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12993	15	13	15	0.00
07/05/2020	R035 On 05-November-20			Bond Future	11.08	83.9129	86.0901	83.9129	0.00
07/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2240	2	2	2	0.00
07/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2261	2	2	2	0.00
07/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2219	2	2	2	0.00
07/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	7161	9	7	9	0.00
07/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7114	9	7	9	0.00
07/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	7066	9	7	9	0.00
07/05/2020	R035 On 04-February-21			Bond Future	11.28	84.9755	87.1802	84.9755	0.00
07/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2144	2	2	2	0.00
07/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2007	2	2	2	0.00
07/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1990	2	2	2	0.00
07/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4508	4	5	4	0.00
07/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1974	2	2	2	0.00
07/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	10027	12	10	12	0.00
07/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	10080	12	10	12	0.00
07/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9558	11	10	11	650.00
07/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5388	7	5	7	650.00
07/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9974	12	10	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R035 On 06-May-21			Bond Future	11.50	81.5161	83.7475	81.5161	0.00
07/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	8707	3	9	3	0.00
07/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8779	3	9	3	0.00
07/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2770	0	3	0	793.00
07/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8743	3	9	3	0.00
07/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7538	0	8	0	0.00
07/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5338	0	5	0	0.00
07/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4555	0	5	0	793.00
07/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6422	0	6	0	793.00
07/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3889	0	4	0	0.00
07/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3907	0	4	0	0.00
07/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10760	0	11	0	0.00
07/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3872	0	4	0	0.00
07/05/2020	R186 On 07-May-20			Bond Future	7.75	117.0706	118.1296	117.0706	0.00
07/05/2020	R186 On 07-May-20	8.08	Call	Bond Future	1838	1	2	1	0.00
07/05/2020	R186 On 07-May-20	8.50	Call	Bond Future	4089	3	4	3	0.00
07/05/2020	R186 On 07-May-20	8.93	Call	Bond Future	6335	5	6	5	0.00
07/05/2020	R186 On 07-May-20	8.09	Call	Bond Future	1892	1	2	1	0.00
07/05/2020	R186 On 07-May-20	9.50	Call	Bond Future	9222	8	9	8	0.00
07/05/2020	R186 On 07-May-20	7.90	Call	Bond Future	855	0	1	0	0.00
07/05/2020	R186 On 07-May-20	8.28	Call	Bond Future	2917	2	3	2	0.00
07/05/2020	R186 On 07-May-20	8.07	Call	Bond Future	1784	1	2	1	0.00
07/05/2020	R186 On 07-May-20	10.00	Call	Bond Future	11673	11	12	11	0.00
07/05/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	7.60	Put	Bond Future	807	2	1	2	0.00
07/05/2020	R186 On 07-May-20	8.07	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.93	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	7.90	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.28	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.09	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R186 On 07-May-20	8.50	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.08	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 06-August-20			Bond Future	7.94	113.1605	114.0341	113.1605	84,572.00
07/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3415	3	3	3	0.00
07/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2229	2	2	2	900.00
07/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5915	5	6	5	900.00
07/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2998	3	3	3	0.00
07/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3450	3	3	3	0.00
07/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3379	3	3	3	0.00
07/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1205	2	1	2	0.00
07/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1938	2	2	2	0.00
07/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1395	2	1	2	0.00
07/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1173	2	1	2	0.00
07/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1189	2	1	2	0.00
07/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	493	1	0	1	0.00
07/05/2020	R186 On 05-November-20			Bond Future	8.09	114.5909	115.4749	114.5909	0.00
07/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	799	1	1	1	1,200.00
07/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4485	4	4	4	0.00
07/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4451	4	4	4	0.00
07/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4417	4	4	4	0.00
07/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2545	2	3	2	1,200.00
07/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3468	3	3	3	3,500.00
07/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6683	6	7	6	0.00
07/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2167	2	2	2	3,500.00
07/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2230	3	2	3	0.00
07/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	951	1	1	1	3,500.00
07/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3472	4	3	4	0.00
07/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1672	2	2	2	0.00
07/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3028	4	3	4	0.00
07/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1687	2	2	2	0.00
07/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1656	2	2	2	0.00
07/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6547	7	7	7	0.00
07/05/2020	R186 On 04-February-21			Bond Future	8.26	110.7556	111.6507	110.7556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2947	3	3	3	0.00
07/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2971	3	3	3	0.00
07/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	2995	3	3	3	0.00
07/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3476	4	3	4	0.00
07/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3451	4	3	4	0.00
07/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3500	4	4	4	0.00
07/05/2020	R186 On 06-May-21			Bond Future	8.47	112.0865	112.9925	112.0865	0.00
07/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	10872	9	11	9	0.00
07/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	10838	9	11	9	0.00
07/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	10803	9	11	9	0.00
07/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	773	0	1	0	0.00
07/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	780	0	1	0	0.00
07/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	766	0	1	0	0.00
07/05/2020	R197 On 07-May-20			Bond Future	310.47	310.3865	310.4704	310.3865	0.00
07/05/2020	R197 On 06-August-20			Bond Future	306.42	306.3434	306.4238	306.3434	2,549.00
07/05/2020	R197 On 05-November-20			Bond Future	310.37	310.2873	310.3671	310.2873	0.00
07/05/2020	R197 On 04-February-21			Bond Future	306.43	306.3468	306.4274	306.3468	0.00
07/05/2020	R197 On 06-May-21			Bond Future	310.18	310.1020	310.1840	310.1020	0.00
07/05/2020	R202 On 07-May-20			Bond Future	223.02	222.8320	223.0170	222.8320	0.00
07/05/2020	R202 On 06-August-20			Bond Future	221.56	221.3798	221.5637	221.3798	7,724.00
07/05/2020	R202 On 05-November-20			Bond Future	224.41	224.2298	224.4149	224.2298	0.00
07/05/2020	R202 On 04-February-21			Bond Future	223.09	222.9031	223.0903	222.9031	0.00
07/05/2020	R202 On 06-May-21			Bond Future	225.83	225.6360	225.8259	225.6360	0.00
07/05/2020	R208 On 07-May-20			Bond Future	3.95	103.1817	103.1813	103.1817	0.00
07/05/2020	R208 On 07-May-20	4.82	Call	Bond Future	761	1	1	1	0.00
07/05/2020	R208 On 07-May-20	4.81	Call	Bond Future	752	1	1	1	0.00
07/05/2020	R208 On 07-May-20	4.80	Call	Bond Future	743	1	1	1	0.00
07/05/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20			Bond Future	3.58	104.3934	104.4359	104.3934	28,952.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1242	1	1	1	0.00
07/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1249	1	1	1	0.00
07/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1236	1	1	1	0.00
07/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20			Bond Future	2.57	102.3183	102.3607	102.3183	0.00
07/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	864	1	1	1	0.00
07/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	860	1	1	1	0.00
07/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	856	1	1	1	0.00
07/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20			Bond Future	10.75	65.3354	66.7750	65.3354	0.00
07/05/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.46	Put	Bond Future	7812	9	8	9	0.00
07/05/2020	R209 On 07-May-20	9.47	Put	Bond Future	7747	9	8	9	0.00
07/05/2020	R209 On 07-May-20	9.45	Put	Bond Future	7878	9	8	9	0.00
07/05/2020	R209 On 06-August-20			Bond Future	10.88	66.1025	67.8413	66.1025	64,100.00
07/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41583	43	42	43	0.00
07/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41692	43	42	43	0.00
07/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	41475	43	41	43	0.00
07/05/2020	R209 On 05-November-20			Bond Future	11.05	63.7952	65.5555	63.7952	0.00
07/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1710	1	2	1	0.00
07/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1741	1	2	1	0.00
07/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1726	1	2	1	0.00
07/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7655	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7610	9	8	9	0.00
07/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7700	9	8	9	0.00
07/05/2020	R209 On 04-February-21			Bond Future	11.23	64.6031	66.3857	64.6031	0.00
07/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2177	2	2	2	0.00
07/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2193	2	2	2	0.00
07/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2161	2	2	2	0.00
07/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8486	10	8	10	0.00
07/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8442	10	8	10	0.00
07/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8398	10	8	10	0.00
07/05/2020	R209 On 06-May-21			Bond Future	11.43	62.2374	64.0416	62.2374	0.00
07/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7583	2	8	2	0.00
07/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7644	2	8	2	0.00
07/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7613	2	8	2	0.00
07/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3727	0	4	0	0.00
07/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3695	0	4	0	0.00
07/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3711	0	4	0	0.00
07/05/2020	R210 On 07-May-20			Bond Future	184.20	184.1413	184.1973	184.1413	0.00
07/05/2020	R210 On 06-August-20			Bond Future	186.40	186.3500	186.4040	186.3500	1,929.00
07/05/2020	R210 On 05-November-20			Bond Future	186.09	186.0404	186.0941	186.0404	0.00
07/05/2020	R210 On 04-February-21			Bond Future	188.49	188.4397	188.4940	188.4397	0.00
07/05/2020	R210 On 06-May-21			Bond Future	188.06	188.0088	188.0640	188.0088	0.00
07/05/2020	R212 On 07-May-20			Bond Future	166.06	166.0187	166.0614	166.0187	0.00
07/05/2020	R212 On 06-August-20			Bond Future	165.68	165.7236	165.6807	165.7236	6,744.00
07/05/2020	R212 On 05-November-20			Bond Future	167.81	167.8576	167.8132	167.8576	0.00
07/05/2020	R212 On 04-February-21			Bond Future	167.66	167.7013	167.6562	167.7013	0.00
07/05/2020	R212 On 06-May-21			Bond Future	169.71	169.7573	169.7119	169.7573	0.00
07/05/2020	R213 On 07-May-20			Bond Future	9.87	81.2355	82.5745	81.2355	0.00
07/05/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.00	Put	Bond Future	5173	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R213 On 07-May-20	9.02	Put	Bond Future	5049	6	5	6	0.00
07/05/2020	R213 On 07-May-20	9.01	Put	Bond Future	5111	6	5	6	0.00
07/05/2020	R213 On 06-August-20			Bond Future	10.03	82.1894	83.6585	82.1894	14,286.00
07/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1072	1	1	1	0.00
07/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1102	1	1	1	0.00
07/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1087	1	1	1	0.00
07/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	5308	6	5	6	0.00
07/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	5264	6	5	6	0.00
07/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	5352	7	5	7	0.00
07/05/2020	R213 On 05-November-20			Bond Future	10.21	79.6940	81.1812	79.6940	0.00
07/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2174	2	2	2	0.00
07/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2194	2	2	2	0.00
07/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2214	2	2	2	0.00
07/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5552	7	6	7	0.00
07/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5626	7	6	7	0.00
07/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5589	7	6	7	0.00
07/05/2020	R213 On 04-February-21			Bond Future	10.40	80.7032	82.2091	80.7032	0.00
07/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2068	2	2	2	0.00
07/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2052	2	2	2	0.00
07/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2035	2	2	2	0.00
07/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7576	9	8	9	0.00
07/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7617	9	8	9	0.00
07/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7535	9	8	9	0.00
07/05/2020	R213 On 06-May-21			Bond Future	10.61	78.1393	79.6635	78.1393	0.00
07/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	8888	5	9	5	0.00
07/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	8922	5	9	5	0.00
07/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	8854	5	9	5	0.00
07/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2663	0	3	0	0.00
07/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2651	0	3	0	0.00
07/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2639	0	3	0	0.00
07/05/2020	R214 On 07-May-20			Bond Future	10.99	63.2692	64.8376	63.2692	0.00
07/05/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.31	Put	Bond Future	10809	12	11	12	0.00
07/05/2020	R214 On 07-May-20	10.66	Put	Bond Future	1917	3	2	3	0.00
07/05/2020	R214 On 07-May-20	9.91	Put	Bond Future	6636	8	7	8	0.00
07/05/2020	R214 On 07-May-20	9.75	Put	Bond Future	7712	9	8	9	0.00
07/05/2020	R214 On 07-May-20	9.76	Put	Bond Future	7644	9	8	9	0.00
07/05/2020	R214 On 07-May-20	9.77	Put	Bond Future	7576	9	8	9	0.00
07/05/2020	R214 On 06-August-20			Bond Future	11.12	64.0122	65.8281	64.0122	22,161.00
07/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	764	1	1	1	0.00
07/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	786	1	1	1	0.00
07/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	775	1	1	1	0.00
07/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7753	9	8	9	0.00
07/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7644	9	8	9	0.00
07/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7698	9	8	9	0.00
07/05/2020	R214 On 05-November-20			Bond Future	11.29	61.5396	63.3781	61.5396	0.00
07/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1781	1	2	1	0.00
07/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1765	1	2	1	0.00
07/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1797	1	2	1	0.00
07/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7927	9	8	9	0.00
07/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7880	9	8	9	0.00
07/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7833	9	8	9	0.00
07/05/2020	R214 On 04-February-21			Bond Future	11.47	62.3189	64.1807	62.3189	0.00
07/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2175	2	2	2	0.00
07/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2208	2	2	2	0.00
07/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2192	2	2	2	0.00
07/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8818	10	9	10	0.00
07/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8772	10	9	10	0.00
07/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8864	10	9	10	0.00
07/05/2020	R214 On 06-May-21			Bond Future	11.66	59.7863	61.6706	59.7863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7156	1	7	1	0.00
07/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7127	1	7	1	0.00
07/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7097	1	7	1	0.00
07/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4174	0	4	0	0.00
07/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4193	0	4	0	0.00
07/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4157	0	4	0	0.00
07/05/2020	R248 On 07-May-20			Bond Future	11.18	79.2256	81.0772	79.2256	0.00
07/05/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.78	Put	Bond Future	10857	13	11	13	0.00
07/05/2020	R248 On 07-May-20	10.20	Put	Bond Future	7326	9	7	9	0.00
07/05/2020	R248 On 07-May-20	9.77	Put	Bond Future	10944	13	11	13	0.00
07/05/2020	R248 On 07-May-20	9.69	Put	Bond Future	11646	13	12	13	0.00
07/05/2020	R248 On 07-May-20	10.70	Put	Bond Future	3426	5	3	5	0.00
07/05/2020	R248 On 07-May-20	9.79	Put	Bond Future	10770	13	11	13	0.00
07/05/2020	R248 On 06-August-20			Bond Future	11.31	80.1559	82.3453	80.1559	82,395.00
07/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2684	2	3	2	0.00
07/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1797	1	2	1	640.00
07/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5375	4	5	4	0.00
07/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	81	0	0	0	20,640.00
07/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	628	0	1	0	0.00
07/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5164	4	5	4	470.00
07/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	9536	8	10	8	814.00
07/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	843	1	1	1	640.00
07/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	651	0	1	0	0.00
07/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	40	0	0	0	3,000.00
07/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7168	6	7	6	814.00
07/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2519	2	3	2	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	640	0	1	0	0.00
07/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8992	11	9	11	0.00
07/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3996	5	4	5	0.00
07/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1245	2	1	2	0.00
07/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8923	11	9	11	0.00
07/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1983	3	2	3	0.00
07/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	772	1	1	1	0.00
07/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1881	3	2	3	0.00
07/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	19079	21	19	21	0.00
07/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	9062	11	9	11	0.00
07/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3812	5	4	5	0.00
07/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16694	19	17	19	0.00
07/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	5065	7	5	7	0.00
07/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7913	10	8	10	0.00
07/05/2020	R248 On 05-November-20			Bond Future	11.49	76.7515	78.9681	76.7515	0.00
07/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3028	0	3	0	800.00
07/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1051	0	1	0	800.00
07/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1103	1	1	1	0.00
07/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1090	1	1	1	0.00
07/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1077	1	1	1	0.00
07/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11933	14	12	14	0.00
07/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	12003	14	12	14	0.00
07/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11863	14	12	14	0.00
07/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	12144	0	12	0	0.00
07/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6393	0	6	0	0.00
07/05/2020	R248 On 04-February-21			Bond Future	11.68	77.7234	79.9681	77.7234	0.00
07/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2080	2	2	2	0.00
07/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2099	2	2	2	0.00
07/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2117	2	2	2	0.00
07/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10588	12	11	12	0.00
07/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10706	13	11	13	0.00
07/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	10647	13	11	13	0.00
07/05/2020	R248 On 06-May-21			Bond Future	11.88	74.2399	76.5117	74.2399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	7654	0	8	0	0.00
07/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	7722	1	8	1	0.00
07/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	7688	1	8	1	0.00
07/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4881	0	5	0	0.00
07/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4857	0	5	0	0.00
07/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4906	0	5	0	0.00