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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2020 TO: 08/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	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
08/05/2020	1409 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	2025 On	07-May-20			Bond Future	136.94	136.9368	136.9368	136.9368	0.00
08/05/2020	2025 On	06-August-20			Bond Future	136.61	136.8021	136.6103	136.8021	2,896.00
08/05/2020	2025 On	05-November-20			Bond Future	138.40	138.5628	138.3956	138.5628	0.00
08/05/2020	2025 On	04-February-21			Bond Future	138.74	138.8263	138.7378	138.8263	0.00
08/05/2020	2025 On	06-May-21			Bond Future	140.54	140.5287	140.5375	140.5287	0.00
08/05/2020	2029 On	07-May-20			Bond Future	99.82	99.8151	99.8151	99.8151	0.00
08/05/2020	2029 On	06-August-20			Bond Future	100.69	101.0109	100.6923	101.0109	4,482.00
08/05/2020	2029 On	05-November-20			Bond Future	100.87	101.1736	100.8704	101.1736	0.00
08/05/2020	2029 On	04-February-21			Bond Future	102.23	102.4782	102.2304	102.4782	0.00
08/05/2020	2029 On	06-May-21			Bond Future	102.41	102.5842	102.4052	102.5842	0.00
08/05/2020	2030 On	07-May-20			Bond Future	9.41	93.3652	93.3652	93.3652	0.00
08/05/2020	2030 On	06-August-20			Bond Future	9.47	90.3943	91.2001	90.3943	119,886.00
08/05/2020	2030 On	06-August-20	9.09	Call	Bond Future	1640	1	2	1	0.00
08/05/2020	2030 On	06-August-20	9.05	Call	Bond Future	1556	1	2	1	450.00
08/05/2020	2030 On	06-August-20	8.36	Call	Bond Future	549	0	1	0	800.00
08/05/2020	2030 On	06-August-20	8.86	Call	Bond Future	1201	1	1	1	800.00
08/05/2020	2030 On	06-August-20	9.11	Call	Bond Future	1683	1	2	1	0.00
08/05/2020	2030 On	06-August-20	11.25	Call	Bond Future	9863	9	10	9	0.00
08/05/2020	2030 On	06-August-20	10.00	Call	Bond Future	4415	4	4	4	470.00
08/05/2020	2030 On	06-August-20	10.70	Call	Bond Future	7371	7	7	7	470.00
08/05/2020	2030 On	06-August-20	9.42	Call	Bond Future	2464	2	2	2	0.00
08/05/2020	2030 On	06-August-20	10.75	Call	Bond Future	7596	7	8	7	0.00
08/05/2020	2030 On	06-August-20	10.05	Call	Bond Future	4608	4	5	4	0.00
08/05/2020	2030 On	06-August-20	9.75	Call	Bond Future	3510	3	4	3	450.00
08/05/2020	2030 On	06-August-20	9.10	Call	Bond Future	1661	1	2	1	0.00
08/05/2020	2030 On	06-August-20	11.47	Call	Bond Future	10865	10	11	10	0.00
08/05/2020	2030 On	06-August-20	10.21	Call	Bond Future	5245	5	5	5	650.00
08/05/2020	2030 On	06-August-20	10.87	Call	Bond Future	8143	7	8	7	0.00
08/05/2020	2030 On	06-August-20	8.50	Call	Bond Future	694	1	1	1	323.00
08/05/2020	2030 On	06-August-20	9.20	Call	Bond Future	1886	2	2	2	323.00
08/05/2020	2030 On	06-August-20	8.50	Put	Bond Future	6542	7	7	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
08/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	487	1	0	1	650.00
08/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	562	1	1	1	0.00
08/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3464	4	3	4	0.00
08/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	190	0	0	0	650.00
08/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3834	4	4	4	0.00
08/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2751	3	3	3	800.00
08/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3796	4	4	4	0.00
08/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	278	0	0	0	5,000.00
08/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1086	1	1	1	0.00
08/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1410	2	1	2	0.00
08/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1905	2	2	2	0.00
08/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1326	2	1	2	0.00
08/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4821	5	5	5	0.00
08/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7282	8	7	8	0.00
08/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3873	4	4	4	0.00
08/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	597	1	1	1	0.00
08/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4028	5	4	5	0.00
08/05/2020	2030 On 05-November-20			Bond Future	9.63	91.5372	92.3736	91.5372	0.00
08/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1777	2	2	2	3,000.00
08/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3506	3	4	3	0.00
08/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2131	2	2	2	1,000.00
08/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1035	1	1	1	1,000.00
08/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1576	1	2	1	3,000.00
08/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2889	3	3	3	0.00
08/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4907	4	5	4	0.00
08/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	779	1	1	1	3,000.00
08/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2915	3	3	3	0.00
08/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1058	1	1	1	14,160.00
08/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1795	2	2	2	14,160.00
08/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4256	4	4	4	0.00
08/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2529	2	3	2	3,000.00
08/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	6363	6	6	6	0.00
08/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2111	2	2	2	15,947.00
08/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5993	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2940	3	3	3	0.00
08/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1278	1	1	1	15,947.00
08/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	5578	6	6	6	0.00
08/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4251	5	4	5	0.00
08/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1795	2	2	2	3,000.00
08/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	7763	8	8	8	0.00
08/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6274	7	6	7	0.00
08/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4315	5	4	5	0.00
08/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6839	7	7	7	0.00
08/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4822	5	5	5	0.00
08/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	8599	9	9	9	0.00
08/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2977	3	3	3	14,160.00
08/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1953	2	2	2	15,947.00
08/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2532	3	3	3	1,000.00
08/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4283	5	4	5	0.00
08/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	9963	11	10	11	0.00
08/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	5538	6	6	6	0.00
08/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3623	4	4	4	3,000.00
08/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	8700	9	9	9	0.00
08/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6316	7	6	7	0.00
08/05/2020	2030 On 04-February-21			Bond Future	9.80	88.6912	89.5932	88.6912	0.00
08/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1336	1	1	1	1,000.00
08/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2619	2	3	2	0.00
08/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2520	2	3	2	1,000.00
08/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1323	1	1	1	800.00
08/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2599	2	3	2	0.00
08/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2579	2	3	2	0.00
08/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2050	2	2	2	800.00
08/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	5369	5	5	5	0.00
08/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3233	4	3	4	1,800.00
08/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7403	8	7	8	0.00
08/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6357	7	6	7	0.00
08/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9684	10	10	10	0.00
08/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6205	7	6	7	0.00

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08/05/2020	2030 On	04-February-21	9.15	Put	Bond Future	6243	7	6	7	0.00
08/05/2020	2030 On	04-February-21	8.37	Put	Bond Future	9635	10	10	10	0.00
08/05/2020	2030 On	04-February-21	9.17	Put	Bond Future	6167	7	6	7	0.00
08/05/2020	2030 On	06-May-21			Bond Future	10.00	89.7566	90.7356	89.7566	0.00
08/05/2020	2030 On	06-May-21	10.74	Call	Bond Future	7108	6	7	6	0.00
08/05/2020	2030 On	06-May-21	9.15	Call	Bond Future	2905	3	3	3	700.00
08/05/2020	2030 On	06-May-21	11.69	Call	Bond Future	10399	10	10	10	0.00
08/05/2020	2030 On	06-May-21	11.70	Call	Bond Future	10432	10	10	10	0.00
08/05/2020	2030 On	06-May-21	10.04	Call	Bond Future	4998	4	5	4	0.00
08/05/2020	2030 On	06-May-21	11.71	Call	Bond Future	10466	10	10	10	0.00
08/05/2020	2030 On	06-May-21	11.71	Put	Bond Future	1970	2	2	2	0.00
08/05/2020	2030 On	06-May-21	9.15	Put	Bond Future	7547	8	8	8	0.00
08/05/2020	2030 On	06-May-21	11.69	Put	Bond Future	1996	2	2	2	0.00
08/05/2020	2030 On	06-May-21	11.70	Put	Bond Future	1983	2	2	2	0.00
08/05/2020	2030 On	06-May-21	10.04	Put	Bond Future	4774	5	5	5	700.00
08/05/2020	2030 On	06-May-21	10.74	Put	Bond Future	3286	4	3	4	700.00
08/05/2020	2032 On	07-May-20			Bond Future	10.13	88.1354	88.1354	88.1354	0.00
08/05/2020	2032 On	06-August-20			Bond Future	10.16	89.3262	90.1272	89.3262	98,755.00
08/05/2020	2032 On	06-August-20	9.91	Call	Bond Future	2129	2	2	2	0.00
08/05/2020	2032 On	06-August-20	9.45	Call	Bond Future	1129	1	1	1	0.00
08/05/2020	2032 On	06-August-20	9.46	Call	Bond Future	1145	1	1	1	0.00
08/05/2020	2032 On	06-August-20	8.79	Call	Bond Future	377	0	0	0	800.00
08/05/2020	2032 On	06-August-20	9.29	Call	Bond Future	888	1	1	1	800.00
08/05/2020	2032 On	06-August-20	9.47	Call	Bond Future	1162	1	1	1	0.00
08/05/2020	2032 On	06-August-20	9.47	Put	Bond Future	5544	6	6	6	0.00
08/05/2020	2032 On	06-August-20	9.45	Put	Bond Future	5642	6	6	6	0.00
08/05/2020	2032 On	06-August-20	8.79	Put	Bond Future	9368	10	9	10	0.00
08/05/2020	2032 On	06-August-20	9.29	Put	Bond Future	6460	7	6	7	0.00
08/05/2020	2032 On	06-August-20	9.46	Put	Bond Future	5593	6	6	6	0.00
08/05/2020	2032 On	06-August-20	9.91	Put	Bond Future	3688	4	4	4	800.00
08/05/2020	2032 On	05-November-20			Bond Future	10.34	86.3062	87.1356	86.3062	0.00
08/05/2020	2032 On	05-November-20	9.76	Call	Bond Future	2386	2	2	2	0.00
08/05/2020	2032 On	05-November-20	11.08	Call	Bond Future	6526	6	7	6	0.00

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08/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6179	6	6	6	0.00
08/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1254	1	1	1	3,000.00
08/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2078	2	2	2	3,000.00
08/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1765	2	2	2	1,000.00
08/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2409	2	2	2	0.00
08/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1037	1	1	1	1,000.00
08/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2363	2	2	2	0.00
08/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5959	6	6	6	0.00
08/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9014	10	9	10	0.00
08/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	9948	11	10	11	0.00
08/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2239	3	2	3	1,000.00
08/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7346	8	7	8	0.00
08/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5879	6	6	6	0.00
08/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6563	7	7	7	0.00
08/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5918	6	6	6	0.00
08/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2395	3	2	3	3,000.00
08/05/2020	2032 On 04-February-21			Bond Future	10.52	87.3992	88.2922	87.3992	0.00
08/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1136	1	1	1	800.00
08/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2342	2	2	2	0.00
08/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1797	2	2	2	800.00
08/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2379	2	2	2	0.00
08/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5509	5	6	5	0.00
08/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2360	2	2	2	0.00
08/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7800	8	8	8	0.00
08/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7756	8	8	8	0.00
08/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9355	10	9	10	0.00
08/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3780	4	4	4	800.00
08/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7845	8	8	8	0.00
08/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12031	13	12	13	0.00
08/05/2020	2032 On 06-May-21			Bond Future	10.72	84.3021	85.2691	84.3021	0.00
08/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	10025	9	10	9	0.00
08/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	10063	9	10	9	0.00
08/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9988	9	10	9	0.00
08/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2658	3	3	3	0.00

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08/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2646	3	3	3	0.00
08/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2633	3	3	3	0.00
08/05/2020	2033 On 07-May-20			Bond Future	98.55	98.5534	98.5534	98.5534	0.00
08/05/2020	2033 On 06-August-20			Bond Future	99.62	99.7340	99.6180	99.7340	11,410.00
08/05/2020	2033 On 05-November-20			Bond Future	99.71	99.8047	99.7067	99.8047	0.00
08/05/2020	2033 On 04-February-21			Bond Future	101.05	101.0917	101.0509	101.0917	0.00
08/05/2020	2033 On 06-May-21			Bond Future	101.13	101.1026	101.1322	101.1026	0.00
08/05/2020	2037 On 07-May-20			Bond Future	10.98	83.5489	83.5489	83.5489	0.00
08/05/2020	2037 On 06-August-20			Bond Future	10.98	80.7326	81.5884	80.7326	87,884.00
08/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	709	1	1	1	0.00
08/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	697	1	1	1	0.00
08/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	721	1	1	1	0.00
08/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	8414	9	8	9	0.00
08/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	8352	9	8	9	0.00
08/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	8289	9	8	9	0.00
08/05/2020	2037 On 05-November-20			Bond Future	11.15	81.7537	82.6390	81.7537	0.00
08/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1891	2	2	2	0.00
08/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1855	2	2	2	0.00
08/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1873	2	2	2	0.00
08/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	8410	9	8	9	0.00
08/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8305	9	8	9	0.00
08/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	8357	9	8	9	0.00
08/05/2020	2037 On 04-February-21			Bond Future	11.34	78.5335	79.4795	78.5335	0.00
08/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	7216	7	7	7	300.00
08/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1398	1	1	1	72.00
08/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13902	13	14	13	0.00
08/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3643	3	4	3	0.00
08/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2524	2	3	2	0.00
08/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2372	2	2	2	0.00
08/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6966	6	7	6	0.00
08/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2391	2	2	2	0.00
08/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2785	2	3	2	240.00
08/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2409	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9242	10	9	10	0.00
08/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3629	4	4	4	240.00
08/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8313	9	8	9	0.00
08/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9344	10	9	10	0.00
08/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1102	1	1	1	300.00
08/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6715	7	7	7	72.00
08/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8942	10	9	10	72.00
08/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9293	10	9	10	0.00
08/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	12852	14	13	14	0.00
08/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3478	4	3	4	0.00
08/05/2020	2037 On 06-May-21			Bond Future	11.54	79.4765	80.4932	79.4765	0.00
08/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8853	8	9	8	0.00
08/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8889	8	9	8	0.00
08/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8925	8	9	8	0.00
08/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3842	4	4	4	0.00
08/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3824	4	4	4	0.00
08/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3860	4	4	4	0.00
08/05/2020	2038 On 07-May-20			Bond Future	112.80	112.7977	112.7977	112.7977	0.00
08/05/2020	2038 On 06-August-20			Bond Future	110.70	112.4610	110.6973	112.4610	11,276.00
08/05/2020	2038 On 05-November-20			Bond Future	112.14	113.9085	112.1445	113.9085	0.00
08/05/2020	2038 On 04-February-21			Bond Future	111.94	113.6637	111.9426	113.6637	0.00
08/05/2020	2038 On 06-May-21			Bond Future	113.39	115.0573	113.3950	115.0573	0.00
08/05/2020	2040 On 07-May-20			Bond Future	11.11	85.7521	85.7521	85.7521	0.00
08/05/2020	2040 On 06-August-20			Bond Future	11.14	82.5289	83.4010	82.5289	52,528.00
08/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	656	1	1	1	0.00
08/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	668	1	1	1	0.00
08/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	680	1	1	1	0.00
08/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2301	2	2	2	0.00
08/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3718	3	4	3	0.00
08/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	278	0	0	0	800.00
08/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	716	1	1	1	800.00
08/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2120	2	2	2	0.00
08/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	8545	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12173	13	12	13	0.00
08/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4560	5	5	5	800.00
08/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8813	10	9	10	0.00
08/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4315	5	4	5	12,538.00
08/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2912	3	3	3	517.00
08/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	8880	10	9	10	0.00
08/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8745	9	9	9	0.00
08/05/2020	2040 On 05-November-20			Bond Future	11.31	83.5728	84.4750	83.5728	0.00
08/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	952	1	1	1	2,000.00
08/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1675	1	2	1	2,000.00
08/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	711	1	1	1	2,000.00
08/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1306	1	1	1	2,230.00
08/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1801	2	2	2	0.00
08/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3492	3	3	3	2,230.00
08/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5930	5	6	5	0.00
08/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1819	2	2	2	0.00
08/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5190	5	5	5	0.00
08/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1838	2	2	2	0.00
08/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	3973	4	4	4	2,000.00
08/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8944	10	9	10	0.00
08/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8887	10	9	10	0.00
08/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14326	15	14	15	0.00
08/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10831	12	11	12	0.00
08/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3435	4	3	4	2,000.00
08/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5621	6	6	6	0.00
08/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9410	10	9	10	0.00
08/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9002	10	9	10	0.00
08/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12650	13	13	13	0.00
08/05/2020	2040 On 04-February-21			Bond Future	11.50	80.1253	81.0897	80.1253	0.00
08/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1763	2	2	2	800.00
08/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	6065	6	6	6	0.00
08/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2360	2	2	2	0.00
08/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1002	1	1	1	500.00
08/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1089	1	1	1	800.00

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08/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2379	2	2	2	0.00
08/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2341	2	2	2	0.00
08/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2047	2	2	2	500.00
08/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5477	5	5	5	0.00
08/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5021	5	5	5	500.00
08/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	10887	12	11	12	0.00
08/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	9974	11	10	11	0.00
08/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15857	17	16	17	0.00
08/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15273	16	15	16	0.00
08/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	11913	13	12	13	0.00
08/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	9864	11	10	11	0.00
08/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	9919	11	10	11	0.00
08/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4532	5	5	5	800.00
08/05/2020	2040 On 06-May-21			Bond Future	11.70	81.0873	82.1240	81.0873	0.00
08/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8626	8	9	8	0.00
08/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8662	8	9	8	0.00
08/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8590	8	9	8	0.00
08/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4267	5	4	5	0.00
08/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4246	5	4	5	0.00
08/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4224	5	4	5	0.00
08/05/2020	2044 On 07-May-20			Bond Future	11.18	82.3336	82.3336	82.3336	0.00
08/05/2020	2044 On 06-August-20			Bond Future	11.19	79.1953	80.1433	79.1953	84,636.00
08/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	449	0	0	0	0.00
08/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	156	0	0	0	602.00
08/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	466	0	0	0	0.00
08/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	561	0	1	0	602.00
08/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	65	0	0	0	140.00
08/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	301	0	0	0	140.00
08/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	457	0	0	0	0.00
08/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2344	2	2	2	0.00
08/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2859	2	3	2	0.00
08/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	17680	19	18	19	0.00
08/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12046	13	12	13	0.00

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08/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	10354	11	10	11	0.00
08/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4175	5	4	5	140.00
08/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	10429	11	10	11	0.00
08/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3570	4	4	4	602.00
08/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9626	10	10	10	0.00
08/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	10503	11	11	11	0.00
08/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	14536	15	15	15	0.00
08/05/2020	2044 On 05-November-20			Bond Future	11.36	80.1970	81.1754	80.1970	0.00
08/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	885	1	1	1	1,815.00
08/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1185	1	1	1	0.00
08/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4630	4	5	4	0.00
08/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1798	2	2	2	0.00
08/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1835	2	2	2	0.00
08/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4804	4	5	4	0.00
08/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1199	1	1	1	568.00
08/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1299	1	1	1	525.00
08/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	532	0	1	0	525.00
08/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3921	3	4	3	0.00
08/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	258	0	0	0	1,815.00
08/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1270	1	1	1	1,815.00
08/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1816	2	2	2	0.00
08/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3568	3	4	3	0.00
08/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	495	0	0	0	568.00
08/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9005	10	9	10	0.00
08/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10995	12	11	12	0.00
08/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5212	6	5	6	1,815.00
08/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4352	5	4	5	1,815.00
08/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	20312	21	20	21	0.00
08/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9064	10	9	10	0.00
08/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11128	12	11	12	0.00
08/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	16198	17	16	17	0.00
08/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16613	18	17	18	0.00
08/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11531	12	12	12	0.00
08/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13231	14	13	14	0.00

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08/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5617	6	6	6	525.00
08/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9122	10	9	10	0.00
08/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4507	5	5	5	568.00
08/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11463	12	11	12	0.00
08/05/2020	2044 On 04-February-21			Bond Future	11.54	76.8320	77.8716	76.8320	0.00
08/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2178	2	2	2	0.00
08/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2215	2	2	2	0.00
08/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2069	2	2	2	0.00
08/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1140	1	1	1	405.00
08/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2197	2	2	2	0.00
08/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1654	1	2	1	0.00
08/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3207	3	3	3	0.00
08/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10523	11	11	11	0.00
08/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10936	12	11	12	405.00
08/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15139	16	15	16	0.00
08/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7973	9	8	9	405.00
08/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10582	11	11	11	0.00
08/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12500	13	12	13	0.00
08/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10465	11	10	11	0.00
08/05/2020	2044 On 06-May-21			Bond Future	11.73	77.7544	78.8648	77.7544	0.00
08/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8589	8	9	8	0.00
08/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8554	8	9	8	0.00
08/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8519	8	9	8	0.00
08/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4322	5	4	5	0.00
08/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4344	5	4	5	0.00
08/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4300	5	4	5	0.00
08/05/2020	2046 On 07-May-20			Bond Future	102.32	102.3234	102.3234	102.3234	0.00
08/05/2020	2046 On 06-August-20			Bond Future	100.42	103.5493	100.4208	103.5493	15,281.00
08/05/2020	2046 On 05-November-20			Bond Future	99.95	103.0951	99.9459	103.0951	0.00
08/05/2020	2046 On 04-February-21			Bond Future	101.29	104.4245	101.2940	104.4245	0.00
08/05/2020	2046 On 06-May-21			Bond Future	100.80	103.8966	100.7990	103.8966	0.00
08/05/2020	2050 On 07-May-20			Bond Future	105.74	105.7442	105.7442	105.7442	0.00
08/05/2020	2050 On 06-August-20			Bond Future	101.65	103.9333	101.6483	103.9333	15,767.00

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08/05/2020	2050 On 05-November-20			Bond Future	102.98	105.2709	102.9766	105.2709	0.00
08/05/2020	2050 On 04-February-21			Bond Future	102.45	104.7178	102.4546	104.7178	0.00
08/05/2020	2050 On 06-May-21			Bond Future	103.78	106.0017	103.7836	106.0017	0.00
08/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	AL37 On 06-August-20			Index Future	724.68	721.4730	724.6800	721.4730	0.00
08/05/2020	AL37 On 05-November-20			Index Future	734.05	730.6740	734.0480	730.6740	0.00
08/05/2020	AL37 On 04-February-21			Index Future	743.77	739.9220	743.7650	739.9220	0.00
08/05/2020	AL37 On 06-May-21			Index Future	753.24	689.4700	753.2380	689.4700	0.00
08/05/2020	AL7T On 06-August-20			Index Future	800.38	793.3760	800.3790	793.3760	0.00
08/05/2020	AL7T On 05-November-20			Index Future	810.73	803.4930	810.7250	803.4930	0.00
08/05/2020	AL7T On 04-February-21			Index Future	821.46	813.6630	821.4570	813.6630	0.00
08/05/2020	AL7T On 06-May-21			Index Future	831.92	763.2300	831.9200	763.2300	0.00
08/05/2020	ALBI On 06-August-20			Index Future	706.19	700.4380	706.1920	700.4380	209.00
08/05/2020	ALBI On 05-November-20			Index Future	715.32	709.3700	715.3210	709.3700	0.00
08/05/2020	ALBI On 04-February-21			Index Future	724.79	718.3490	724.7900	718.3490	0.00
08/05/2020	ALBI On 06-May-21			Index Future	734.02	687.0000	734.0210	687.0000	0.00
08/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2020	ES33 On 07-May-20			Bond Future	11.82	72.5071	72.5071	72.5071	0.00
08/05/2020	ES33 On 06-August-20			Bond Future	11.88	73.6214	74.3002	73.6214	350.00
08/05/2020	ES33 On 05-November-20			Bond Future	12.11	70.7726	71.4755	70.7726	0.00
08/05/2020	ES33 On 04-February-21			Bond Future	12.35	71.6688	72.4243	71.6688	0.00
08/05/2020	ES33 On 06-May-21			Bond Future	12.61	68.7515	69.5678	68.7515	0.00
08/05/2020	ES42 On 07-May-20			Bond Future	12.19	72.3670	72.3670	72.3670	0.00
08/05/2020	ES42 On 06-August-20			Bond Future	12.24	73.4495	74.2439	73.4495	4,919.00
08/05/2020	ES42 On 05-November-20			Bond Future	12.46	70.1176	70.9367	70.1176	0.00
08/05/2020	ES42 On 04-February-21			Bond Future	12.69	71.0057	71.8795	71.0057	0.00
08/05/2020	ES42 On 06-May-21			Bond Future	12.94	67.6000	68.5364	67.6000	0.00
08/05/2020	GOVI On 06-August-20			GOVI	698.17	692.5070	698.1720	692.5070	1,040.00
08/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	299580	36	30	36	0.00
08/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	299480	36	30	36	0.00
08/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	299680	36	30	36	0.00
08/05/2020	GOVI On 05-November-20			GOVI	707.20	701.3380	707.1970	701.3380	0.00
08/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	306530	37	31	37	0.00
08/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	306330	36	31	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	306430	37	31	37	0.00
08/05/2020	GOVI On 04-February-21			GOVI	716.56	710.2150	716.5590	710.2150	0.00
08/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	343810	41	34	41	0.00
08/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	343910	41	34	41	0.00
08/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	344010	41	34	41	0.00
08/05/2020	GOVI On 06-May-21			GOVI	725.69	678.6800	725.6860	678.6800	0.00
08/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	470160	0	47	0	0.00
08/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	469960	0	47	0	0.00
08/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	470060	0	47	0	0.00
08/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2020	IGOV On 06-August-20			Index Future	258.55	260.4350	258.5510	260.4350	587.00
08/05/2020	IGOV On 05-November-20			Index Future	261.96	263.8190	261.9560	263.8190	47.00
08/05/2020	IGOV On 04-February-21			Index Future	265.49	267.2210	265.4860	267.2210	0.00
08/05/2020	IGOV On 06-May-21			Index Future	268.93	268.3000	268.9290	268.3000	0.00
08/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
08/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
08/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0500	94.0300	94.0500	0.00
08/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.32	92.3600	92.3200	92.3600	0.00
08/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.67	90.7000	90.6700	90.7000	0.00
08/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.77	89.8200	89.7700	89.8200	0.00
08/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.24	91.3100	91.2400	91.3100	51.00
08/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.88	90.9700	90.8800	90.9700	0.00
08/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.21	91.3400	91.2100	91.3400	0.00
08/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.55	94.7000	94.5500	94.7000	0.00
08/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.27	95.4300	95.2700	95.4300	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	IS05 On	22-March-23			Interest Rate Swap	87.93	88.1100	87.9300	88.1100	0.00
08/05/2020	IS05 On	20-June-23			Interest Rate Swap	93.68	93.9000	93.6800	93.9000	0.00
08/05/2020	IS05 On	19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/05/2020	IS10 On	17-December-25			Interest Rate Swap	84.08	84.5300	84.0800	84.5300	0.00
08/05/2020	IS10 On	16-March-26			Interest Rate Swap	80.94	81.4100	80.9400	81.4100	0.00
08/05/2020	IS10 On	15-June-26			Interest Rate Swap	79.65	80.1300	79.6500	80.1300	0.00
08/05/2020	IS10 On	21-September-26			Interest Rate Swap	81.92	82.3900	81.9200	82.3900	0.00
08/05/2020	IS10 On	21-December-26			Interest Rate Swap	86.13	86.5900	86.1300	86.5900	0.00
08/05/2020	IS10 On	15-March-27			Interest Rate Swap	84.92	85.3800	84.9200	85.3800	0.00
08/05/2020	IS10 On	21-June-27			Interest Rate Swap	87.17	87.6300	87.1700	87.6300	0.00
08/05/2020	IS10 On	20-September-27			Interest Rate Swap	93.10	93.5500	93.1000	93.5500	0.00
08/05/2020	IS10 On	20-December-27			Interest Rate Swap	93.69	94.1300	93.6900	94.1300	0.00
08/05/2020	IS10 On	22-March-28			Interest Rate Swap	87.02	87.5000	87.0200	87.5000	0.00
08/05/2020	IS10 On	20-June-28			Interest Rate Swap	94.88	95.3600	94.8800	95.3600	0.00
08/05/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/05/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/05/2020	R023 On	07-May-20			Bond Future	5.28	107.8895	107.8895	107.8895	0.00
08/05/2020	R023 On	06-August-20			Bond Future	5.29	109.1548	109.2814	109.1548	27,356.00
08/05/2020	R023 On	06-August-20	7.26	Call	Bond Future	4696	5	5	5	0.00
08/05/2020	R023 On	06-August-20	7.28	Call	Bond Future	4742	5	5	5	0.00
08/05/2020	R023 On	06-August-20	7.27	Call	Bond Future	4719	5	5	5	0.00
08/05/2020	R023 On	06-August-20	7.28	Put	Bond Future	7	0	0	0	0.00
08/05/2020	R023 On	06-August-20	7.27	Put	Bond Future	8	0	0	0	0.00
08/05/2020	R023 On	06-August-20	7.26	Put	Bond Future	8	0	0	0	0.00
08/05/2020	R023 On	05-November-20			Bond Future	5.29	106.6208	106.7718	106.6208	0.00
08/05/2020	R023 On	05-November-20	7.46	Call	Bond Future	4699	5	5	5	0.00
08/05/2020	R023 On	05-November-20	7.45	Call	Bond Future	4679	5	5	5	0.00
08/05/2020	R023 On	05-November-20	7.47	Call	Bond Future	4719	5	5	5	0.00
08/05/2020	R023 On	05-November-20	7.45	Put	Bond Future	35	0	0	0	0.00
08/05/2020	R023 On	05-November-20	7.46	Put	Bond Future	34	0	0	0	0.00
08/05/2020	R023 On	05-November-20	7.47	Put	Bond Future	33	0	0	0	0.00
08/05/2020	R023 On	04-February-21			Bond Future	5.29	107.9707	108.1875	107.9707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2346	2	2	2	0.00
08/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2378	2	2	2	0.00
08/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2362	2	2	2	0.00
08/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	330	0	0	0	0.00
08/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	334	0	0	0	0.00
08/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	328	0	0	0	0.00
08/05/2020	R023 On 06-May-21			Bond Future	5.31	105.3565	105.6526	105.3565	0.00
08/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3940	4	4	4	0.00
08/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3971	4	4	4	0.00
08/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3956	4	4	4	0.00
08/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	101	0	0	0	0.00
08/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	99	0	0	0	0.00
08/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	102	0	0	0	0.00
08/05/2020	R035 On 07-May-20			Bond Future	10.74	88.0741	88.0741	88.0741	0.00
08/05/2020	R035 On 06-August-20			Bond Future	10.75	89.4408	90.3016	89.4408	128,622.00
08/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1017	1	1	1	0.00
08/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	188	0	0	0	24,761.00
08/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	228	0	0	0	500.00
08/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	681	1	1	1	500.00
08/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1032	1	1	1	0.00
08/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2127	2	2	2	0.00
08/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	107	0	0	0	3,000.00
08/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1001	1	1	1	0.00
08/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	14796	16	15	16	0.00
08/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	6672	7	7	7	0.00
08/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	6784	7	7	7	0.00
08/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	12856	14	13	14	0.00
08/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	6728	7	7	7	0.00
08/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4148	5	4	5	500.00
08/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8210	9	8	9	0.00
08/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12182	13	12	13	0.00
08/05/2020	R035 On 05-November-20			Bond Future	10.94	86.0901	86.9812	86.0901	0.00
08/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2551	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2574	2	3	2	0.00
08/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2528	2	3	2	0.00
08/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6579	7	7	7	0.00
08/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6533	7	7	7	0.00
08/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6488	7	6	7	0.00
08/05/2020	R035 On 04-February-21			Bond Future	11.13	87.1802	88.1352	87.1802	0.00
08/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2286	2	2	2	0.00
08/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2437	2	2	2	0.00
08/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2267	2	2	2	0.00
08/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4991	5	5	5	0.00
08/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2249	2	2	2	0.00
08/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9349	10	9	10	0.00
08/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4916	5	5	5	650.00
08/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9400	10	9	10	0.00
08/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	8895	10	9	10	650.00
08/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9298	10	9	10	0.00
08/05/2020	R035 On 06-May-21			Bond Future	11.33	83.7475	84.7770	83.7475	0.00
08/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	9390	9	9	9	0.00
08/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	9465	9	9	9	0.00
08/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	3111	3	3	3	793.00
08/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	8176	8	8	8	0.00
08/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5864	5	6	5	0.00
08/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	9428	9	9	9	0.00
08/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5920	6	6	6	793.00
08/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4163	5	4	5	793.00
08/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3545	4	4	4	0.00
08/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10072	11	10	11	0.00
08/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3561	4	4	4	0.00
08/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3528	4	4	4	0.00
08/05/2020	R186 On 07-May-20			Bond Future	7.75	118.1296	118.1296	118.1296	0.00
08/05/2020	R186 On 06-August-20			Bond Future	7.84	114.0341	114.5756	114.0341	82,906.00
08/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3778	3	4	3	0.00
08/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6369	6	6	6	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2517	2	3	2	900.00
08/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3338	3	3	3	0.00
08/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3815	3	4	3	0.00
08/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3740	3	4	3	0.00
08/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1025	1	1	1	0.00
08/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1684	2	2	2	0.00
08/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1193	1	1	1	0.00
08/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	996	1	1	1	0.00
08/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1011	1	1	1	0.00
08/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	406	0	0	0	0.00
08/05/2020	R186 On 05-November-20			Bond Future	7.98	115.4749	116.0469	115.4749	0.00
08/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	922	1	1	1	1,200.00
08/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4867	4	5	4	0.00
08/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4831	4	5	4	0.00
08/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2824	3	3	3	1,200.00
08/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4796	4	5	4	0.00
08/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2419	2	2	2	3,500.00
08/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3803	3	4	3	3,500.00
08/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7134	7	7	7	0.00
08/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1992	2	2	2	0.00
08/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3152	3	3	3	0.00
08/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	830	1	1	1	3,500.00
08/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1480	2	1	2	0.00
08/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1494	2	1	2	0.00
08/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2735	3	3	3	0.00
08/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1466	2	1	2	0.00
08/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6098	7	6	7	0.00
08/05/2020	R186 On 04-February-21			Bond Future	8.13	111.6507	112.2989	111.6507	0.00
08/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3267	3	3	3	0.00
08/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3293	3	3	3	0.00
08/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3318	3	3	3	0.00
08/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3149	3	3	3	0.00
08/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3126	3	3	3	0.00
08/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3172	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
08/05/2020	R186 On 06-May-21			Bond Future	8.31	112.9925	113.7305	112.9925	0.00
08/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11509	11	12	11	0.00
08/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11474	11	11	11	0.00
08/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11439	11	11	11	0.00
08/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	671	1	1	1	0.00
08/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	677	1	1	1	0.00
08/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	665	1	1	1	0.00
08/05/2020	R197 On 07-May-20			Bond Future	310.47	310.4704	310.4704	310.4704	0.00
08/05/2020	R197 On 06-August-20			Bond Future	306.06	306.4238	306.0552	306.4238	2,549.00
08/05/2020	R197 On 05-November-20			Bond Future	310.05	310.3671	310.0539	310.3671	0.00
08/05/2020	R197 On 04-February-21			Bond Future	306.29	306.4274	306.2923	306.4274	0.00
08/05/2020	R197 On 06-May-21			Bond Future	310.27	310.1840	310.2660	310.1840	0.00
08/05/2020	R202 On 07-May-20			Bond Future	223.02	223.0170	223.0170	223.0170	0.00
08/05/2020	R202 On 06-August-20			Bond Future	221.31	221.5637	221.3057	221.5637	7,724.00
08/05/2020	R202 On 05-November-20			Bond Future	224.20	224.4149	224.1965	224.4149	0.00
08/05/2020	R202 On 04-February-21			Bond Future	223.00	223.0903	223.0006	223.0903	0.00
08/05/2020	R202 On 06-May-21			Bond Future	225.89	225.8259	225.8933	225.8259	0.00
08/05/2020	R208 On 07-May-20			Bond Future	3.95	103.1813	103.1813	103.1813	0.00
08/05/2020	R208 On 06-August-20			Bond Future	3.63	104.4359	104.4060	104.4359	28,952.00
08/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1213	1	1	1	0.00
08/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1219	1	1	1	0.00
08/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1206	1	1	1	0.00
08/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
08/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
08/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
08/05/2020	R208 On 05-November-20			Bond Future	2.59	102.3607	102.3513	102.3607	0.00
08/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	854	1	1	1	0.00
08/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	851	1	1	1	0.00
08/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	847	1	1	1	0.00
08/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/05/2020	R208 On 05-November-20	4.79	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
08/05/2020	R209 On 07-May-20			Bond Future	10.75	66.7750	66.7750	66.7750	0.00
08/05/2020	R209 On 06-August-20			Bond Future	10.75	67.8413	68.5833	67.8413	64,100.00
08/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
08/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
08/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
08/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	40841	42	41	42	0.00
08/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	40950	42	41	42	0.00
08/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	40733	41	41	41	0.00
08/05/2020	R209 On 05-November-20			Bond Future	10.91	65.5555	66.3208	65.5555	0.00
08/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1942	2	2	2	0.00
08/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1976	2	2	2	0.00
08/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1959	2	2	2	0.00
08/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7123	8	7	8	0.00
08/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7079	8	7	8	0.00
08/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7167	8	7	8	0.00
08/05/2020	R209 On 04-February-21			Bond Future	11.08	66.3857	67.2011	66.3857	0.00
08/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2446	2	2	2	0.00
08/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2463	2	2	2	0.00
08/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2428	2	2	2	0.00
08/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7937	8	8	8	0.00
08/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7895	8	8	8	0.00
08/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7853	8	8	8	0.00
08/05/2020	R209 On 06-May-21			Bond Future	11.26	64.0416	64.9149	64.0416	0.00
08/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	8156	8	8	8	0.00
08/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	8218	8	8	8	0.00
08/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	8187	8	8	8	0.00
08/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3426	4	3	4	0.00
08/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3396	4	3	4	0.00
08/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3411	4	3	4	0.00
08/05/2020	R210 On 07-May-20			Bond Future	184.20	184.1973	184.1973	184.1973	0.00
08/05/2020	R210 On 06-August-20			Bond Future	186.19	186.4040	186.1867	186.4040	1,929.00
08/05/2020	R210 On 05-November-20			Bond Future	185.91	186.0941	185.9104	186.0941	0.00
08/05/2020	R210 On 04-February-21			Bond Future	188.42	188.4940	188.4174	188.4940	0.00

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08/05/2020	R210 On 06-May-21			Bond Future	188.12	188.0640	188.1192	188.0640	0.00
08/05/2020	R212 On 07-May-20			Bond Future	166.06	166.0614	166.0614	166.0614	0.00
08/05/2020	R212 On 06-August-20			Bond Future	165.49	165.6807	165.4915	165.6807	6,744.00
08/05/2020	R212 On 05-November-20			Bond Future	167.65	167.8132	167.6548	167.8132	0.00
08/05/2020	R212 On 04-February-21			Bond Future	167.59	167.6562	167.5939	167.6562	0.00
08/05/2020	R212 On 06-May-21			Bond Future	169.77	169.7119	169.7681	169.7119	0.00
08/05/2020	R213 On 07-May-20			Bond Future	9.87	82.5745	82.5745	82.5745	0.00
08/05/2020	R213 On 06-August-20			Bond Future	9.89	83.6585	84.4495	83.6585	14,286.00
08/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1293	1	1	1	0.00
08/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1328	1	1	1	0.00
08/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1310	1	1	1	0.00
08/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4740	5	5	5	0.00
08/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4698	5	5	5	0.00
08/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4783	5	5	5	0.00
08/05/2020	R213 On 05-November-20			Bond Future	10.06	81.1812	82.0000	81.1812	0.00
08/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2484	2	2	2	0.00
08/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2506	2	3	2	0.00
08/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2528	2	3	2	0.00
08/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5047	6	5	6	0.00
08/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5118	6	5	6	0.00
08/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5082	6	5	6	0.00
08/05/2020	R213 On 04-February-21			Bond Future	10.24	82.2091	83.0876	82.2091	0.00
08/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2361	2	2	2	0.00
08/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2343	2	2	2	0.00
08/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2325	2	2	2	0.00
08/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6989	8	7	8	0.00
08/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7029	8	7	8	0.00
08/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6949	8	7	8	0.00
08/05/2020	R213 On 06-May-21			Bond Future	10.43	79.6635	80.6116	79.6635	0.00
08/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	9570	9	10	9	0.00
08/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	9605	9	10	9	0.00
08/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	9535	9	10	9	0.00
08/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2395	3	2	3	0.00

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08/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2385	3	2	3	0.00
08/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2374	3	2	3	0.00
08/05/2020	R214 On 07-May-20			Bond Future	10.99	64.8376	64.8376	64.8376	0.00
08/05/2020	R214 On 06-August-20			Bond Future	10.98	65.8281	66.6170	65.8281	22,161.00
08/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	919	1	1	1	0.00
08/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	945	1	1	1	0.00
08/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	932	1	1	1	0.00
08/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7119	8	7	8	0.00
08/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7014	8	7	8	0.00
08/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7066	8	7	8	0.00
08/05/2020	R214 On 05-November-20			Bond Future	11.14	63.3781	64.1912	63.3781	0.00
08/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2030	2	2	2	0.00
08/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2013	2	2	2	0.00
08/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2048	2	2	2	0.00
08/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7362	8	7	8	0.00
08/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7316	8	7	8	0.00
08/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7271	8	7	8	0.00
08/05/2020	R214 On 04-February-21			Bond Future	11.31	64.1807	65.0429	64.1807	0.00
08/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2456	2	2	2	0.00
08/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2491	2	2	2	0.00
08/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2473	2	2	2	0.00
08/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8237	9	8	9	0.00
08/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8193	9	8	9	0.00
08/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8282	9	8	9	0.00
08/05/2020	R214 On 06-May-21			Bond Future	11.49	61.6706	62.5896	61.6706	0.00
08/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7739	7	8	7	0.00
08/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7708	7	8	7	0.00
08/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7678	7	8	7	0.00
08/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	3837	4	4	4	0.00
08/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	3854	4	4	4	0.00
08/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	3820	4	4	4	0.00
08/05/2020	R248 On 07-May-20			Bond Future	11.18	81.0772	81.0772	81.0772	0.00
08/05/2020	R248 On 06-August-20			Bond Future	11.17	82.3453	83.3118	82.3453	82,395.00

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08/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	787	1	1	1	0.00
08/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	109	0	0	0	20,640.00
08/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6036	5	6	5	0.00
08/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3138	3	3	3	0.00
08/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2148	2	2	2	640.00
08/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	815	1	1	1	0.00
08/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5812	5	6	5	470.00
08/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10357	10	10	10	814.00
08/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1044	1	1	1	640.00
08/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	55	0	0	0	3,000.00
08/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2955	3	3	3	470.00
08/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7916	7	8	7	814.00
08/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	801	1	1	1	0.00
08/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8187	9	8	9	0.00
08/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1026	1	1	1	0.00
08/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3466	4	3	4	0.00
08/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8120	9	8	9	0.00
08/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1664	2	2	2	0.00
08/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	628	1	1	1	0.00
08/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1575	2	2	2	0.00
08/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18128	19	18	19	0.00
08/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	15755	17	16	17	0.00
08/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4450	5	4	5	0.00
08/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3299	4	3	4	0.00
08/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8255	9	8	9	0.00
08/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7148	8	7	8	0.00
08/05/2020	R248 On 05-November-20			Bond Future	11.34	78.9681	79.9648	78.9681	0.00
08/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3442	3	3	3	800.00
08/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1242	1	1	1	800.00
08/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1301	1	1	1	0.00
08/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1286	1	1	1	0.00
08/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1271	1	1	1	0.00
08/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11132	12	11	12	0.00
08/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	11201	12	11	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
08/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11064	12	11	12	0.00
08/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11338	12	11	12	0.00
08/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5810	6	6	6	0.00
08/05/2020	R248 On 04-February-21			Bond Future	11.52	79.9681	81.0260	79.9681	0.00
08/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2389	2	2	2	0.00
08/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2409	2	2	2	0.00
08/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2430	2	2	2	0.00
08/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9842	11	10	11	0.00
08/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9957	11	10	11	0.00
08/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9899	11	10	11	0.00
08/05/2020	R248 On 06-May-21			Bond Future	11.70	76.5117	77.6403	76.5117	0.00
08/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8350	8	8	8	0.00
08/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8421	8	8	8	0.00
08/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8385	8	8	8	0.00
08/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4450	5	4	5	0.00
08/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4427	5	4	5	0.00
08/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4473	5	4	5	0.00