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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/08/2020 TO: 07/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	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
07/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	2025 On 06-August-20			Bond Future	137.77	137.7731	137.7731	137.7731	0.00
07/08/2020	2025 On 05-November-20			Bond Future	139.58	139.8110	139.5806	139.8110	3,967.00
07/08/2020	2025 On 04-February-21			Bond Future	139.59	139.8157	139.5928	139.8157	0.00
07/08/2020	2025 On 06-May-21			Bond Future	141.13	141.3523	141.1260	141.3523	0.00
07/08/2020	2025 On 05-August-21			Bond Future	141.23	141.3098	141.2265	141.3098	0.00
07/08/2020	2029 On 06-August-20			Bond Future	97.78	97.7805	97.7805	97.7805	0.00
07/08/2020	2029 On 05-November-20			Bond Future	97.62	97.6330	97.6178	97.6330	5,012.00
07/08/2020	2029 On 04-February-21			Bond Future	98.67	98.6878	98.6720	98.6878	0.00
07/08/2020	2029 On 06-May-21			Bond Future	98.63	98.6352	98.6267	98.6352	0.00
07/08/2020	2029 On 05-August-21			Bond Future	99.76	99.6712	99.7570	99.6712	0.00
07/08/2020	2030 On 06-August-20			Bond Future	9.25	92.4827	92.4827	92.4827	0.00
07/08/2020	2030 On 05-November-20			Bond Future	9.42	93.2894	93.5696	93.2894	101,199.00
07/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4836	5	5	5	0.00
07/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1551	1	2	1	3,000.00
07/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3514	3	4	3	0.00
07/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	767	1	1	1	1,000.00
07/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1954	2	2	2	1,000.00
07/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2823	3	3	3	0.00
07/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1327	1	1	1	3,000.00
07/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2852	3	3	3	0.00
07/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	5102	5	5	5	0.00
07/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	531	1	1	1	3,000.00
07/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2880	3	3	3	0.00
07/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3643	4	4	4	0.00
07/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	789	1	1	1	14,160.00
07/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1571	2	2	2	14,160.00
07/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4360	4	4	4	0.00
07/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2417	2	2	2	3,000.00
07/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6755	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
07/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1931	2	2	2	15,414.00
07/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6338	6	6	6	0.00
07/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	1006	1	1	1	15,414.00
07/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4202	4	4	4	0.00
07/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	991	1	1	1	3,000.00
07/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6295	7	6	7	0.00
07/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4854	5	5	5	0.00
07/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2338	2	2	2	2,500.00
07/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2995	3	3	3	0.00
07/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5394	6	5	6	0.00
07/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3515	4	4	4	0.00
07/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1102	1	1	1	15,414.00
07/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3053	3	3	3	0.00
07/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7134	7	7	7	0.00
07/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1885	2	2	2	14,160.00
07/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1530	2	2	2	1,000.00
07/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1646	2	2	2	5,000.00
07/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8519	9	9	9	0.00
07/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3024	3	3	3	0.00
07/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4165	4	4	4	0.00
07/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2435	3	2	3	3,000.00
07/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7236	7	7	7	0.00
07/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4894	5	5	5	0.00
07/08/2020	2030 On 04-February-21			Bond Future	9.63	90.2703	90.5530	90.2703	0.00
07/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1311	1	1	1	1,000.00
07/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2740	3	3	3	0.00
07/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2626	3	3	3	1,000.00
07/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1298	1	1	1	800.00
07/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2717	3	3	3	0.00
07/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2694	3	3	3	0.00
07/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2085	2	2	2	800.00
07/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5686	6	6	6	0.00
07/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2591	3	3	3	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
07/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6478	7	6	7	0.00
07/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5503	6	6	6	0.00
07/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8699	9	9	9	0.00
07/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5363	6	5	6	0.00
07/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5398	6	5	6	0.00
07/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5328	6	5	6	0.00
07/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8650	9	9	9	0.00
07/08/2020	2030 On 06-May-21			Bond Future	9.85	91.2416	91.5267	91.2416	0.00
07/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7237	7	7	7	0.00
07/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2766	3	3	3	0.00
07/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10541	10	11	10	0.00
07/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1050	1	1	1	700.00
07/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	5000	5	5	5	0.00
07/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4659	5	5	5	0.00
07/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10577	10	11	10	0.00
07/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2915	3	3	3	0.00
07/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10613	10	11	10	0.00
07/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1326	1	1	1	0.00
07/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6371	7	6	7	700.00
07/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11900	12	12	12	0.00
07/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4281	4	4	4	700.00
07/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1347	1	1	1	0.00
07/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6617	7	7	7	0.00
07/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1336	1	1	1	0.00
07/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3985	4	4	4	0.00
07/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2625	3	3	3	0.00
07/08/2020	2030 On 05-August-21			Bond Future	10.08	88.1727	88.5495	88.1727	0.00
07/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5767	1	6	1	0.00
07/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5796	1	6	1	0.00
07/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5825	1	6	1	0.00
07/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4058	0	4	0	0.00
07/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4101	0	4	0	0.00
07/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4080	0	4	0	0.00

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07/08/2020	2032 On 06-August-20			Bond Future	10.21	89.8609	89.8609	89.8609	0.00
07/08/2020	2032 On 05-November-20			Bond Future	10.37	86.5883	86.9112	86.5883	113,422.00
07/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1757	2	2	2	0.00
07/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5437	5	5	5	0.00
07/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5789	6	6	6	0.00
07/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1778	2	2	2	0.00
07/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	762	1	1	1	3,000.00
07/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1464	1	1	1	3,000.00
07/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1180	1	1	1	1,000.00
07/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	596	1	1	1	1,000.00
07/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1737	2	2	2	0.00
07/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5557	6	6	6	0.00
07/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8747	9	9	9	0.00
07/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9732	10	10	10	0.00
07/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1726	2	2	2	1,000.00
07/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6985	7	7	7	0.00
07/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5472	6	5	6	0.00
07/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6173	6	6	6	0.00
07/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5514	6	6	6	0.00
07/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1878	2	2	2	3,000.00
07/08/2020	2032 On 04-February-21			Bond Future	10.60	87.5032	87.8291	87.5032	0.00
07/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	960	1	1	1	800.00
07/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2069	2	2	2	0.00
07/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1563	2	2	2	800.00
07/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2104	2	2	2	0.00
07/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5100	5	5	5	0.00
07/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2086	2	2	2	0.00
07/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7990	8	8	8	0.00
07/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7944	8	8	8	0.00
07/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9584	10	10	10	0.00
07/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3835	4	4	4	800.00
07/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8035	8	8	8	0.00

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07/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12319	13	12	13	0.00
07/08/2020	2032 On 06-May-21			Bond Future	10.83	84.2996	84.6283	84.2996	0.00
07/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3740	4	4	4	736.00
07/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9261	9	9	9	0.00
07/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10829	11	11	11	0.00
07/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9294	9	9	9	0.00
07/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9228	9	9	9	0.00
07/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2539	3	3	3	0.00
07/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2506	3	3	3	0.00
07/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2522	3	3	3	0.00
07/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1850	2	2	2	736.00
07/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6608	7	7	7	0.00
07/08/2020	2032 On 05-August-21			Bond Future	11.07	85.1639	85.5795	85.1639	0.00
07/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6349	1	6	1	0.00
07/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6319	1	6	1	0.00
07/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6378	1	6	1	0.00
07/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4843	0	5	0	0.00
07/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4820	0	5	0	0.00
07/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4797	0	5	0	0.00
07/08/2020	2033 On 06-August-20			Bond Future	92.82	92.8214	92.8214	92.8214	0.00
07/08/2020	2033 On 05-November-20			Bond Future	93.14	93.1384	93.1364	93.1384	9,616.00
07/08/2020	2033 On 04-February-21			Bond Future	94.14	94.1447	94.1421	94.1447	0.00
07/08/2020	2033 On 06-May-21			Bond Future	93.97	93.9658	93.9713	93.9658	0.00
07/08/2020	2033 On 05-August-21			Bond Future	95.05	94.9528	95.0481	94.9528	0.00
07/08/2020	2037 On 06-August-20			Bond Future	11.14	80.5476	80.5476	80.5476	0.00
07/08/2020	2037 On 05-November-20			Bond Future	11.36	81.2004	81.3424	81.2004	139,162.00
07/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1063	1	1	1	0.00
07/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1037	1	1	1	0.00
07/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1050	1	1	1	0.00
07/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8888	9	9	9	0.00
07/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8773	9	9	9	0.00

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07/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8831	9	9	9	0.00
07/08/2020	2037 On 04-February-21			Bond Future	11.59	77.8034	77.9465	77.8034	0.00
07/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6192	6	6	6	300.00
07/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1054	1	1	1	72.00
07/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12463	12	12	12	0.00
07/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2999	3	3	3	0.00
07/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1988	2	2	2	0.00
07/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1860	2	2	2	0.00
07/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5959	6	6	6	0.00
07/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1875	2	2	2	0.00
07/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2210	2	2	2	240.00
07/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1891	2	2	2	0.00
07/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10257	10	10	10	0.00
07/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4154	4	4	4	240.00
07/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9271	9	9	9	0.00
07/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10365	10	10	10	0.00
07/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1195	1	1	1	300.00
07/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7604	8	8	8	72.00
07/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9939	10	10	10	72.00
07/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10311	10	10	10	0.00
07/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14041	14	14	14	0.00
07/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3988	4	4	4	0.00
07/08/2020	2037 On 06-May-21			Bond Future	11.83	78.6407	78.7849	78.6407	0.00
07/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7558	7	8	7	0.00
07/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7592	8	8	8	0.00
07/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7626	8	8	8	0.00
07/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4254	4	4	4	0.00
07/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4234	4	4	4	0.00
07/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4274	4	4	4	0.00
07/08/2020	2037 On 05-August-21			Bond Future	12.08	75.1922	75.4144	75.1922	0.00
07/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6693	1	7	1	0.00
07/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6723	1	7	1	0.00
07/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6752	1	7	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5723	0	6	0	0.00
07/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5674	0	6	0	0.00
07/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5699	0	6	0	0.00
07/08/2020	2038 On 06-August-20			Bond Future	103.00	102.9962	102.9962	102.9962	0.00
07/08/2020	2038 On 05-November-20			Bond Future	104.56	105.0493	104.5620	105.0493	11,074.00
07/08/2020	2038 On 04-February-21			Bond Future	104.01	104.4903	104.0093	104.4903	0.00
07/08/2020	2038 On 06-May-21			Bond Future	105.15	105.6388	105.1519	105.6388	0.00
07/08/2020	2038 On 05-August-21			Bond Future	104.65	105.0301	104.6506	105.0301	0.00
07/08/2020	2040 On 06-August-20			Bond Future	11.43	81.5012	81.5012	81.5012	0.00
07/08/2020	2040 On 05-November-20			Bond Future	11.62	82.2246	82.5049	82.2246	69,189.00
07/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	406	0	0	0	2,000.00
07/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	930	1	1	1	0.00
07/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	847	1	1	1	2,000.00
07/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	278	0	0	0	2,000.00
07/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	613	1	1	1	2,380.00
07/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	942	1	1	1	0.00
07/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2165	2	2	2	2,380.00
07/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4193	4	4	4	0.00
07/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	954	1	1	1	0.00
07/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3553	3	4	3	0.00
07/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4307	4	4	4	2,000.00
07/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10037	10	10	10	0.00
07/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15862	16	16	16	0.00
07/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12108	12	12	12	0.00
07/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9974	10	10	10	0.00
07/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3668	4	4	4	2,000.00
07/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6264	6	6	6	0.00
07/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10101	10	10	10	0.00
07/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14075	14	14	14	0.00
07/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10552	11	11	11	0.00
07/08/2020	2040 On 04-February-21			Bond Future	11.85	78.5881	78.8710	78.5881	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
07/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1301	1	1	1	800.00
07/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4854	5	5	5	0.00
07/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1774	2	2	2	0.00
07/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	716	1	1	1	500.00
07/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	782	1	1	1	800.00
07/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1789	2	2	2	0.00
07/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1525	1	2	1	500.00
07/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4349	4	4	4	0.00
07/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1759	2	2	2	0.00
07/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11611	12	12	12	0.00
07/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6112	6	6	6	500.00
07/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12583	13	13	13	0.00
07/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17790	18	18	18	0.00
07/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17184	17	17	17	0.00
07/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13671	14	14	14	0.00
07/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11492	12	11	12	0.00
07/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11551	12	12	12	0.00
07/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5540	6	6	6	800.00
07/08/2020	2040 On 06-May-21			Bond Future	12.09	79.4340	79.7193	79.4340	0.00
07/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6978	7	7	7	0.00
07/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7010	7	7	7	0.00
07/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6946	7	7	7	0.00
07/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5027	5	5	5	0.00
07/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5002	5	5	5	0.00
07/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4977	5	5	5	0.00
07/08/2020	2040 On 05-August-21			Bond Future	12.35	75.7432	76.1091	75.7432	0.00
07/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6768	0	7	0	0.00
07/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6828	0	7	0	0.00
07/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6798	0	7	0	0.00
07/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6019	0	6	0	0.00
07/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6046	0	6	0	0.00
07/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6073	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
07/08/2020	2044 On 06-August-20			Bond Future	11.54	77.8387	77.8387	77.8387	0.00
07/08/2020	2044 On 05-November-20			Bond Future	11.73	78.5601	78.8045	78.5601	49,284.00
07/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	859	1	1	1	0.00
07/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	339	0	0	0	1,815.00
07/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	497	0	0	0	0.00
07/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2907	3	3	3	0.00
07/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	883	1	1	1	0.00
07/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	505	0	1	0	300.00
07/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3047	3	3	3	0.00
07/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	871	1	1	1	0.00
07/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	561	1	1	1	525.00
07/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	173	0	0	0	525.00
07/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2354	2	2	2	0.00
07/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	66	0	0	0	1,815.00
07/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	545	1	1	1	1,815.00
07/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2088	2	2	2	0.00
07/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	157	0	0	0	300.00
07/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12628	13	13	13	0.00
07/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6016	6	6	6	1,815.00
07/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4965	5	5	5	1,815.00
07/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22491	23	22	23	0.00
07/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10424	11	10	11	0.00
07/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12773	13	13	13	0.00
07/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18210	18	18	18	0.00
07/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10490	11	10	11	0.00
07/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15056	15	15	15	0.00
07/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18646	19	19	19	0.00
07/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13214	13	13	13	0.00
07/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6508	7	7	7	525.00
07/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5155	5	5	5	300.00
07/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13140	13	13	13	0.00
07/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10555	11	11	11	0.00
07/08/2020	2044 On 04-February-21			Bond Future	11.96	75.0101	75.2566	75.0101	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
07/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1545	2	2	2	0.00
07/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1573	2	2	2	0.00
07/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1462	1	1	1	0.00
07/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	773	1	1	1	265.00
07/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1559	2	2	2	0.00
07/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1150	1	1	1	0.00
07/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2343	2	2	2	0.00
07/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12500	13	13	13	0.00
07/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12944	13	13	13	265.00
07/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17387	18	17	18	0.00
07/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9723	10	10	10	265.00
07/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12563	13	13	13	0.00
07/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14611	15	15	15	0.00
07/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12438	13	12	13	0.00
07/08/2020	2044 On 06-May-21			Bond Future	12.19	75.8175	76.0662	75.8175	0.00
07/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6721	7	7	7	0.00
07/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6690	7	7	7	0.00
07/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6659	7	7	7	0.00
07/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5256	5	5	5	0.00
07/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5282	5	5	5	0.00
07/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5230	5	5	5	0.00
07/08/2020	2044 On 05-August-21			Bond Future	12.44	72.2147	72.5401	72.2147	0.00
07/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6877	1	7	1	0.00
07/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6907	1	7	1	0.00
07/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6848	0	7	0	0.00
07/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6024	0	6	0	0.00
07/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5998	0	6	0	0.00
07/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5972	0	6	0	0.00
07/08/2020	2046 On 06-August-20			Bond Future	92.54	92.5436	92.5436	92.5436	0.00
07/08/2020	2046 On 05-November-20			Bond Future	91.69	91.9905	91.6944	91.9905	15,660.00
07/08/2020	2046 On 04-February-21			Bond Future	92.68	92.9846	92.6848	92.9846	0.00
07/08/2020	2046 On 06-May-21			Bond Future	91.93	92.2197	91.9287	92.2197	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
07/08/2020	2046 On 05-August-21			Bond Future	92.98	93.1880	92.9826	93.1880	0.00
07/08/2020	2050 On 06-August-20			Bond Future	93.07	93.0701	93.0701	93.0701	0.00
07/08/2020	2050 On 05-November-20			Bond Future	94.15	94.2879	94.1486	94.2879	14,181.00
07/08/2020	2050 On 04-February-21			Bond Future	93.29	93.4198	93.2918	93.4198	0.00
07/08/2020	2050 On 06-May-21			Bond Future	94.32	94.4464	94.3167	94.4464	0.00
07/08/2020	2050 On 05-August-21			Bond Future	93.49	93.5146	93.4870	93.5146	0.00
07/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	AL37 On 05-November-20			Index Future	747.55	744.8860	747.5460	744.8860	0.00
07/08/2020	AL37 On 04-February-21			Index Future	755.44	752.7530	755.4380	752.7530	0.00
07/08/2020	AL37 On 06-May-21			Index Future	763.55	760.8450	763.5540	760.8450	0.00
07/08/2020	AL37 On 05-August-21			Index Future	772.04	759.7800	772.0350	759.7800	0.00
07/08/2020	AL7T On 05-November-20			Index Future	816.80	814.1640	816.7960	814.1640	0.00
07/08/2020	AL7T On 04-February-21			Index Future	825.42	822.7620	825.4190	822.7620	0.00
07/08/2020	AL7T On 06-May-21			Index Future	834.29	831.6070	834.2870	831.6070	0.00
07/08/2020	AL7T On 05-August-21			Index Future	843.55	829.6000	843.5530	829.6000	0.00
07/08/2020	ALBI On 05-November-20			Index Future	713.88	711.7460	713.8810	711.7460	212.00
07/08/2020	ALBI On 04-February-21			Index Future	721.42	719.2630	721.4170	719.2630	0.00
07/08/2020	ALBI On 06-May-21			Index Future	729.17	726.9950	729.1670	726.9950	0.00
07/08/2020	ALBI On 05-August-21			Index Future	737.27	727.9300	737.2660	727.9300	0.00
07/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C025 On 31-January-25			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
07/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C223 On 25-January-23			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
07/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.3863	74.3863	74.3863	0.00
07/08/2020	ES33 On 05-November-20			Bond Future	12.05	71.5953	71.7674	71.5953	350.00
07/08/2020	ES33 On 04-February-21			Bond Future	12.33	72.3517	72.5252	72.3517	0.00
07/08/2020	ES33 On 06-May-21			Bond Future	12.62	69.3549	69.5298	69.3549	0.00
07/08/2020	ES33 On 05-August-21			Bond Future	12.92	70.0661	70.3113	70.0661	0.00
07/08/2020	ES42 On 06-August-20			Bond Future	12.25	74.2077	74.2077	74.2077	0.00
07/08/2020	ES42 On 05-November-20			Bond Future	12.45	70.8136	71.0323	70.8136	4,919.00
07/08/2020	ES42 On 04-February-21			Bond Future	12.71	71.5625	71.7830	71.5625	0.00
07/08/2020	ES42 On 06-May-21			Bond Future	12.98	68.0743	68.2968	68.0743	0.00
07/08/2020	ES42 On 05-August-21			Bond Future	13.27	68.7717	69.0651	68.7717	0.00
07/08/2020	GOVI On 05-November-20			GOVI	705.16	703.0370	705.1580	703.0370	1,018.00
07/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	326720	35	33	35	0.00
07/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	326920	35	33	35	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
07/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	326820	35	33	35	0.00
07/08/2020	GOVI On 04-February-21			GOVI	712.60	710.4620	712.6020	710.4620	0.00
07/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	383380	40	38	40	0.00
07/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	383480	40	38	40	0.00
07/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	383580	40	38	40	0.00
07/08/2020	GOVI On 06-May-21			GOVI	720.26	718.0990	720.2580	718.0990	0.00
07/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	415880	39	42	39	0.00
07/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	415680	39	42	39	0.00
07/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	415780	39	42	39	0.00
07/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21			GOVI	728.26	719.1400	728.2580	719.1400	0.00
07/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	91080	0	9	0	0.00
07/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	91180	0	9	0	0.00
07/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	91280	0	9	0	0.00
07/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2020	IGOV On 05-November-20			Index Future	251.93	251.8850	251.9250	251.8850	1,258.00
07/08/2020	IGOV On 04-February-21			Index Future	254.65	254.6070	254.6460	254.6070	0.00
07/08/2020	IGOV On 06-May-21			Index Future	257.44	257.4050	257.4420	257.4050	0.00
07/08/2020	IGOV On 05-August-21			Index Future	260.36	259.6600	260.3620	259.6600	0.00
07/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	94.0000	93.9900	94.0000	0.00
07/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.2200	92.1800	92.2200	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
07/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.31	90.3700	90.3100	90.3700	0.00
07/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.25	89.3400	89.2500	89.3400	0.00
07/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.50	90.6000	90.5000	90.6000	51.00
07/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.91	90.0400	89.9100	90.0400	0.00
07/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.03	90.1800	90.0300	90.1800	0.00
07/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.19	93.3600	93.1900	93.3600	0.00
07/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.68	93.8700	93.6800	93.8700	0.00
07/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.07	86.2800	86.0700	86.2800	0.00
07/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.61	91.8400	91.6100	91.8400	0.00
07/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.06	80.3400	80.0600	80.3400	0.00
07/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.69	76.9700	76.6900	76.9700	0.00
07/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.21	75.5000	75.2100	75.5000	0.00
07/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.36	77.6500	77.3600	77.6500	0.00
07/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.52	81.8100	81.5200	81.8100	0.00
07/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.18	80.4700	80.1800	80.4700	0.00
07/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.42	82.7100	82.4200	82.7100	0.00
07/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.36	88.6500	88.3600	88.6500	0.00
07/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.89	89.1800	88.8900	89.1800	0.00
07/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.05	82.3400	82.0500	82.3400	0.00
07/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.00	90.2800	90.0000	90.2800	0.00
07/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.51	96.4550	96.4950	96.4550	0.00
07/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.44	96.5050	96.5650	96.5050	0.00
07/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.5750	96.6450	96.5750	0.00
07/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.5850	96.6550	96.5850	0.00
07/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.33	96.5950	96.6750	96.5950	10.00
07/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.34	96.5950	96.6650	96.5950	0.00
07/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.38	96.5500	96.6200	96.5500	0.00
07/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.56	96.3700	96.4400	96.3700	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
07/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.65	96.2850	96.3550	96.2850	0.00
07/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.0100	96.1000	96.0100	0.00
07/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	95.8950	95.9650	95.8950	0.00
07/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.35	95.5450	95.6550	95.5450	0.00
07/08/2020	R023 On 06-August-20			Bond Future	4.62	110.9376	110.9376	110.9376	0.00
07/08/2020	R023 On 05-November-20			Bond Future	4.58	108.1329	108.3728	108.1329	32,765.00
07/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6266	6	6	6	0.00
07/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6287	6	6	6	0.00
07/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6245	6	6	6	0.00
07/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 04-February-21			Bond Future	4.62	109.2748	109.5168	109.2748	0.00
07/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3370	3	3	3	0.00
07/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3407	3	3	3	0.00
07/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3389	3	3	3	0.00
07/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	28	0	0	0	0.00
07/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	29	0	0	0	0.00
07/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	27	0	0	0	0.00
07/08/2020	R023 On 06-May-21			Bond Future	4.66	106.5424	106.7862	106.5424	0.00
07/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4976	5	5	5	0.00
07/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5009	5	5	5	0.00
07/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4992	5	5	5	0.00
07/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	4	0	0	0	0.00
07/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	3	0	0	0	0.00
07/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	4	0	0	0	0.00
07/08/2020	R023 On 05-August-21			Bond Future	4.69	107.6356	107.9855	107.6356	0.00
07/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1287	1	1	1	0.00
07/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1276	1	1	1	0.00
07/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1265	1	1	1	0.00
07/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	349	0	0	0	0.00
07/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	353	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
07/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	345	0	0	0	0.00
07/08/2020	R035 On 06-August-20			Bond Future	10.91	89.3261	89.3261	89.3261	0.00
07/08/2020	R035 On 05-November-20			Bond Future	11.12	85.5582	85.8003	85.5582	105,375.00
07/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1621	2	2	2	0.00
07/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1641	2	2	2	0.00
07/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1601	2	2	2	0.00
07/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6832	7	7	7	0.00
07/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6784	7	7	7	0.00
07/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6736	7	7	7	0.00
07/08/2020	R035 On 04-February-21			Bond Future	11.36	86.4618	86.7061	86.4618	0.00
07/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1948	2	2	2	0.00
07/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1819	2	2	2	0.00
07/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1803	2	2	2	0.00
07/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4241	4	4	4	0.00
07/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1788	2	2	2	0.00
07/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10315	11	10	11	0.00
07/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10369	11	10	11	0.00
07/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9836	10	10	10	650.00
07/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5595	6	6	6	650.00
07/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10261	10	10	10	0.00
07/08/2020	R035 On 06-May-21			Bond Future	11.60	82.9170	83.1633	82.9170	0.00
07/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8028	8	8	8	0.00
07/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5449	5	5	5	0.00
07/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9547	9	10	9	0.00
07/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8099	8	8	8	0.00
07/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2384	2	2	2	793.00
07/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8064	8	8	8	0.00
07/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3480	3	3	3	1,650.00
07/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4791	5	5	5	0.00
07/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6903	7	7	7	0.00
07/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4504	5	5	5	793.00
07/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6460	7	6	7	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8310	8	8	8	0.00
07/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3794	4	4	4	0.00
07/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5748	6	6	6	1,650.00
07/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3109	3	3	3	1,650.00
07/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3813	4	4	4	0.00
07/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10959	11	11	11	0.00
07/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3776	4	4	4	0.00
07/08/2020	R035 On 05-August-21			Bond Future	11.85	83.7674	84.0978	83.7674	0.00
07/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	12	0	0	0	0.00
07/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	13	0	0	0	0.00
07/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	12	0	0	0	0.00
07/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54122	54	54	54	0.00
07/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54006	54	54	54	0.00
07/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54238	55	54	55	0.00
07/08/2020	R186 On 06-August-20			Bond Future	7.47	116.6159	116.6159	116.6159	0.00
07/08/2020	R186 On 05-November-20			Bond Future	7.58	117.7180	118.1419	117.7180	88,106.00
07/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6001	6	6	6	0.00
07/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	970	1	1	1	1,200.00
07/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5959	6	6	6	0.00
07/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1981	2	2	2	80.00
07/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3458	3	3	3	1,200.00
07/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5917	6	6	6	0.00
07/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4705	4	5	4	3,500.00
07/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8570	8	9	8	0.00
07/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	405	0	0	0	80.00
07/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2937	3	3	3	3,500.00
07/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	799	1	1	1	0.00
07/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6236	7	6	7	0.00
07/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2391	3	2	3	0.00
07/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1575	2	2	2	0.00
07/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	171	0	0	0	3,500.00
07/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	512	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1274	1	1	1	0.00
07/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	520	1	1	1	0.00
07/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	505	1	1	1	0.00
07/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4051	4	4	4	0.00
07/08/2020	R186 On 04-February-21			Bond Future	7.77	113.6814	114.1092	113.6814	0.00
07/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3927	4	4	4	0.00
07/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3957	4	4	4	0.00
07/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3488	3	3	3	0.00
07/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3987	4	4	4	0.00
07/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2003	2	2	2	0.00
07/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1984	2	2	2	0.00
07/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2321	3	2	3	15,177.00
07/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2022	2	2	2	0.00
07/08/2020	R186 On 06-May-21			Bond Future	7.97	114.9043	115.3359	114.9043	0.00
07/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12698	12	13	12	0.00
07/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12660	12	13	12	0.00
07/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12622	12	13	12	0.00
07/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	252	0	0	0	0.00
07/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	255	0	0	0	0.00
07/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	249	0	0	0	0.00
07/08/2020	R186 On 05-August-21			Bond Future	8.18	110.8028	111.3494	110.8028	0.00
07/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4674	1	5	1	0.00
07/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4702	1	5	1	0.00
07/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4730	1	5	1	0.00
07/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2713	0	3	0	0.00
07/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2747	0	3	0	0.00
07/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2730	0	3	0	0.00
07/08/2020	R197 On 06-August-20			Bond Future	304.15	304.1465	304.1465	304.1465	0.00
07/08/2020	R197 On 05-November-20			Bond Future	307.10	308.1262	307.0953	308.1262	2,598.00
07/08/2020	R197 On 04-February-21			Bond Future	302.63	303.6158	302.6280	303.6158	0.00
07/08/2020	R197 On 06-May-21			Bond Future	305.95	306.9532	305.9524	306.9532	0.00
07/08/2020	R197 On 05-August-21			Bond Future	301.53	302.1892	301.5260	302.1892	0.00

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07/08/2020	R202 On 06-August-20			Bond Future	206.16	206.1587	206.1587	206.1587	0.00
07/08/2020	R202 On 05-November-20			Bond Future	208.06	209.0703	208.0617	209.0703	8,104.00
07/08/2020	R202 On 04-February-21			Bond Future	206.17	207.1653	206.1742	207.1653	0.00
07/08/2020	R202 On 06-May-21			Bond Future	208.44	209.4421	208.4388	209.4421	0.00
07/08/2020	R202 On 05-August-21			Bond Future	206.61	207.3992	206.6138	207.3992	0.00
07/08/2020	R208 On 06-August-20			Bond Future	3.48	104.4983	104.4983	104.4983	0.00
07/08/2020	R208 On 05-November-20			Bond Future	3.29	102.0759	102.0770	102.0759	7,525.00
07/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	580	1	1	1	0.00
07/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	576	1	1	1	0.00
07/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	572	1	1	1	0.00
07/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R209 On 06-August-20			Bond Future	10.80	68.3061	68.3061	68.3061	0.00
07/08/2020	R209 On 05-November-20			Bond Future	10.96	65.8291	66.0089	65.8291	26,289.00
07/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1222	1	1	1	0.00
07/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1251	1	1	1	0.00
07/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1237	1	1	1	0.00
07/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6712	7	7	7	0.00
07/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6667	7	7	7	0.00
07/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6759	7	7	7	0.00
07/08/2020	R209 On 04-February-21			Bond Future	11.17	66.5247	66.7060	66.5247	0.00
07/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2012	2	2	2	0.00
07/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2028	2	2	2	0.00
07/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1996	2	2	2	0.00
07/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8001	8	8	8	0.00
07/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7957	8	8	8	0.00
07/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7913	8	8	8	0.00
07/08/2020	R209 On 06-May-21			Bond Future	11.38	64.1002	64.2830	64.1002	460.00
07/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2500	2	2	2	1,000.00
07/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4611	5	5	5	0.00

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07/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7320	7	7	7	0.00
07/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7382	7	7	7	0.00
07/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7413	7	7	7	0.00
07/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7351	7	7	7	0.00
07/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3223	3	3	3	0.00
07/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3192	3	3	3	0.00
07/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3176	3	3	3	1,000.00
07/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3207	3	3	3	0.00
07/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5282	5	5	5	1,000.00
07/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8690	9	9	9	0.00
07/08/2020	R209 On 05-August-21			Bond Future	11.60	64.7575	65.0055	64.7575	0.00
07/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5926	1	6	1	0.00
07/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5900	1	6	1	0.00
07/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5952	1	6	1	0.00
07/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4945	0	5	0	0.00
07/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4922	0	5	0	0.00
07/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4900	0	5	0	0.00
07/08/2020	R210 On 06-August-20			Bond Future	182.74	182.7450	182.7450	182.7450	0.00
07/08/2020	R210 On 05-November-20			Bond Future	180.64	181.2252	180.6363	181.2252	2,243.00
07/08/2020	R210 On 04-February-21			Bond Future	182.59	183.1833	182.5872	183.1833	0.00
07/08/2020	R210 On 06-May-21			Bond Future	181.90	182.4878	181.9032	182.4878	0.00
07/08/2020	R210 On 05-August-21			Bond Future	183.99	184.4043	183.9881	184.4043	0.00
07/08/2020	R212 On 06-August-20			Bond Future	165.25	165.2472	165.2472	165.2472	0.00
07/08/2020	R212 On 05-November-20			Bond Future	166.89	167.4574	166.8937	167.4574	6,967.00
07/08/2020	R212 On 04-February-21			Bond Future	166.42	166.9723	166.4181	166.9723	0.00
07/08/2020	R212 On 06-May-21			Bond Future	168.25	168.8074	168.2460	168.8074	0.00
07/08/2020	R212 On 05-August-21			Bond Future	167.86	168.2533	167.8632	168.2533	0.00
07/08/2020	R213 On 06-August-20			Bond Future	9.73	85.3718	85.3718	85.3718	0.00
07/08/2020	R213 On 05-November-20			Bond Future	9.90	82.6144	82.8866	82.6144	16,316.00
07/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2209	2	2	2	0.00
07/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2257	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
07/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2233	2	2	2	0.00
07/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3956	4	4	4	0.00
07/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3889	4	4	4	0.00
07/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3923	4	4	4	0.00
07/08/2020	R213 On 04-February-21			Bond Future	10.11	83.4868	83.7615	83.4868	0.00
07/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2334	2	2	2	0.00
07/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2314	2	2	2	0.00
07/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2294	2	2	2	0.00
07/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6286	6	6	6	0.00
07/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6324	7	6	7	0.00
07/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6248	6	6	6	0.00
07/08/2020	R213 On 06-May-21			Bond Future	10.33	80.8553	81.1323	80.8553	0.00
07/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9502	9	10	9	0.00
07/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9535	9	10	9	0.00
07/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9469	9	9	9	0.00
07/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1809	2	2	2	0.00
07/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1796	2	2	2	0.00
07/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1783	2	2	2	0.00
07/08/2020	R213 On 05-August-21			Bond Future	10.55	81.6848	82.0438	81.6848	0.00
07/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5893	1	6	1	0.00
07/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5864	1	6	1	0.00
07/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5836	1	6	1	0.00
07/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4378	0	4	0	0.00
07/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4399	0	4	0	0.00
07/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4356	0	4	0	0.00
07/08/2020	R214 On 06-August-20			Bond Future	11.07	66.1346	66.1346	66.1346	0.00
07/08/2020	R214 On 05-November-20			Bond Future	11.24	63.4722	63.6823	63.4722	16,512.00
07/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1257	1	1	1	0.00
07/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1272	1	1	1	0.00
07/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1243	1	1	1	0.00
07/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7101	7	7	7	0.00
07/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7052	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
07/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7004	7	7	7	0.00
07/08/2020	R214 On 04-February-21			Bond Future	11.44	64.1426	64.3545	64.1426	0.00
07/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1993	2	2	2	0.00
07/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2025	2	2	2	0.00
07/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2009	2	2	2	0.00
07/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8461	9	8	9	0.00
07/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8415	9	8	9	0.00
07/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8507	9	9	9	0.00
07/08/2020	R214 On 06-May-21			Bond Future	11.64	61.5552	61.7690	61.5552	0.00
07/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6818	7	7	7	0.00
07/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6789	7	7	7	0.00
07/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6759	7	7	7	0.00
07/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3738	4	4	4	0.00
07/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3756	4	4	4	0.00
07/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3720	4	4	4	0.00
07/08/2020	R214 On 05-August-21			Bond Future	11.86	62.1865	62.4631	62.1865	0.00
07/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5948	0	6	0	0.00
07/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6000	1	6	1	0.00
07/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5975	1	6	1	0.00
07/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5161	0	5	0	0.00
07/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5138	0	5	0	0.00
07/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5184	0	5	0	0.00
07/08/2020	R248 On 06-August-20			Bond Future	11.52	81.0007	81.0007	81.0007	0.00
07/08/2020	R248 On 05-November-20			Bond Future	11.69	77.4102	77.6590	77.4102	111,948.00
07/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	576	1	1	1	0.00
07/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2027	2	2	2	950.00
07/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	542	1	1	1	950.00
07/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	567	1	1	1	0.00
07/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	559	1	1	1	0.00
07/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12719	13	13	13	0.00
07/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12794	13	13	13	0.00
07/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12944	13	13	13	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
07/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12644	13	13	13	0.00
07/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6701	7	7	7	0.00
07/08/2020	R248 On 04-February-21			Bond Future	11.92	78.2278	78.4788	78.2278	0.00
07/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1730	2	2	2	0.00
07/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1746	2	2	2	0.00
07/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1762	2	2	2	0.00
07/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11722	12	12	12	0.00
07/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11845	12	12	12	0.00
07/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11784	12	12	12	0.00
07/08/2020	R248 On 06-May-21			Bond Future	12.15	74.6575	74.9107	74.6575	0.00
07/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6560	6	7	6	0.00
07/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6622	6	7	6	0.00
07/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6591	6	7	6	0.00
07/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5385	6	5	6	0.00
07/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5358	5	5	5	0.00
07/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5412	6	5	6	0.00
07/08/2020	R248 On 05-August-21			Bond Future	12.38	75.4231	75.7525	75.4231	0.00
07/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6807	0	7	0	0.00
07/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6837	0	7	0	0.00
07/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6778	0	7	0	0.00
07/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6057	0	6	0	0.00
07/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6111	0	6	0	0.00
07/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6084	0	6	0	0.00