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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/10/2020 TO: 07/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	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
07/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	2025 On 05-November-20			Bond Future	143.48	143.4248	143.4783	143.4248	3,962.00
07/10/2020	2025 On 04-February-21			Bond Future	143.43	143.3761	143.4288	143.3761	0.00
07/10/2020	2025 On 06-May-21			Bond Future	145.01	144.9601	145.0117	144.9601	0.00
07/10/2020	2025 On 05-August-21			Bond Future	145.11	145.0614	145.1129	145.0614	0.00
07/10/2020	2029 On 05-November-20			Bond Future	99.47	99.2655	99.4691	99.2655	4,935.00
07/10/2020	2029 On 04-February-21			Bond Future	100.48	100.2751	100.4799	100.2751	0.00
07/10/2020	2029 On 06-May-21			Bond Future	100.45	100.2440	100.4499	100.2440	0.00
07/10/2020	2029 On 05-August-21			Bond Future	101.58	101.3719	101.5796	101.3719	0.00
07/10/2020	2030 On 05-November-20			Bond Future	9.63	92.4709	92.3981	92.4709	92,185.00
07/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	2585	3	3	3	0.00
07/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	107	0	0	0	3,000.00
07/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1258	1	1	1	0.00
07/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	8	0	0	0	1,000.00
07/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	233	0	0	0	1,000.00
07/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	709	1	1	1	0.00
07/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	62	0	0	0	3,000.00
07/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1404	2	1	2	0.00
07/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1230	1	1	1	0.00
07/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	946	1	1	1	0.00
07/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	728	1	1	1	0.00
07/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	0	0	3,000.00
07/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	2875	3	3	3	0.00
07/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	749	1	1	1	0.00
07/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1374	2	1	2	0.00
07/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	112	0	0	0	14,160.00
07/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2078	2	2	2	0.00
07/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	454	1	0	1	3,000.00
07/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	4749	5	5	5	0.00
07/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	9	0	0	0	14,160.00

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07/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	23	0	0	0	9,414.00
07/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	224	0	0	0	9,414.00
07/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4272	4	4	4	0.00
07/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3667	4	4	4	0.00
07/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4567	5	5	5	0.00
07/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	156	0	0	0	3,000.00
07/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	6484	6	6	6	0.00
07/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1241	1	1	1	2,500.00
07/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	2035	2	2	2	0.00
07/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1718	2	2	2	2,500.00
07/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	208	0	0	0	2,000.00
07/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	5301	5	5	5	0.00
07/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2723	3	3	3	0.00
07/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	2110	2	2	2	0.00
07/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7525	7	8	7	0.00
07/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	774	1	1	1	14,160.00
07/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	475	1	0	1	1,000.00
07/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	2073	2	2	2	0.00
07/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1214	1	1	1	5,500.00
07/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1378	1	1	1	3,000.00
07/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	566	1	1	1	2,500.00
07/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	9161	9	9	9	0.00
07/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3616	4	4	4	0.00
07/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1350	1	1	1	3,000.00
07/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7650	8	8	8	0.00
07/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4622	5	5	5	0.00
07/10/2020	2030 On 04-February-21			Bond Future	9.85	89.3846	89.3103	89.3846	0.00
07/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	294	0	0	0	1,600.00
07/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	393	1	0	1	1,000.00
07/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1307	2	1	2	0.00
07/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1222	1	1	1	1,000.00
07/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	387	1	0	1	800.00
07/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1290	2	1	2	0.00

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07/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1360	2	1	2	1,600.00
07/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1273	2	1	2	0.00
07/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	843	1	1	1	800.00
07/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	3924	4	4	4	0.00
07/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2071	2	2	2	1,800.00
07/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6479	7	6	7	0.00
07/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5342	6	5	6	0.00
07/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	9030	9	9	9	0.00
07/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	5179	5	5	5	0.00
07/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	5219	5	5	5	0.00
07/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	5020	5	5	5	0.00
07/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9926	10	10	10	0.00
07/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	5139	5	5	5	0.00
07/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8975	9	9	9	0.00
07/10/2020	2030 On 06-May-21			Bond Future	10.08	90.3519	90.2756	90.3519	0.00
07/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	5561	6	6	6	0.00
07/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1488	2	1	2	0.00
07/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	8903	9	9	9	0.00
07/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3093	3	3	3	0.00
07/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	360	0	0	0	700.00
07/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3404	4	3	4	0.00
07/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	8940	9	9	9	0.00
07/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1604	2	2	2	0.00
07/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	8977	9	9	9	0.00
07/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	940	1	1	1	0.00
07/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6311	6	6	6	700.00
07/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12461	13	12	13	0.00
07/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3966	4	4	4	700.00
07/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6590	7	7	7	0.00
07/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	959	1	1	1	0.00
07/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	950	1	1	1	0.00
07/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3640	4	4	4	0.00
07/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2200	2	2	2	0.00

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07/10/2020	2030 On 05-August-21			Bond Future	10.33	87.3422	87.2646	87.3422	0.00
07/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	3798	4	4	4	0.00
07/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9307	10	9	10	0.00
07/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1643	2	2	2	600.00
07/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	3825	4	4	4	0.00
07/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	964	1	1	1	600.00
07/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	3852	4	4	4	0.00
07/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3371	4	3	4	0.00
07/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6287	7	6	7	0.00
07/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8376	9	8	9	0.00
07/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3417	4	3	4	0.00
07/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	917	1	1	1	600.00
07/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3394	4	3	4	0.00
07/10/2020	2032 On 05-November-20			Bond Future	10.66	85.1754	85.2214	85.1754	121,089.00
07/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	95	0	0	0	0.00
07/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	2597	3	3	3	0.00
07/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	2966	3	3	3	0.00
07/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	99	0	0	0	0.00
07/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	4	0	0	0	3,000.00
07/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	51	0	0	0	3,000.00
07/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	24	0	0	0	1,000.00
07/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	92	0	0	0	0.00
07/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	2	0	0	0	1,000.00
07/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	5601	6	6	6	0.00
07/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9679	10	10	10	0.00
07/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10827	11	11	11	0.00
07/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	593	1	1	1	1,000.00
07/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	7519	8	8	8	0.00
07/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	5483	6	5	6	0.00
07/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	6450	7	6	7	0.00
07/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	5542	6	6	6	0.00
07/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	727	1	1	1	3,000.00

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07/10/2020	2032 On 04-February-21			Bond Future	10.91	86.0207	86.0663	86.0207	0.00
07/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	192	0	0	0	800.00
07/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	707	1	1	1	0.00
07/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	442	1	0	1	800.00
07/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	727	1	1	1	0.00
07/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	2961	3	3	3	0.00
07/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	717	1	1	1	0.00
07/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	8383	9	8	9	0.00
07/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	8330	9	8	9	0.00
07/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	10226	10	10	10	0.00
07/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3458	4	3	4	800.00
07/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8436	9	8	9	0.00
07/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	13313	13	13	13	0.00
07/10/2020	2032 On 06-May-21			Bond Future	11.15	82.8056	82.8507	82.8056	0.00
07/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2013	2	2	2	736.00
07/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7077	7	7	7	0.00
07/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	8691	9	9	9	0.00
07/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7114	7	7	7	0.00
07/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7041	7	7	7	0.00
07/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2129	2	2	2	0.00
07/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2103	2	2	2	0.00
07/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2116	2	2	2	0.00
07/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1489	2	1	2	736.00
07/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6658	7	7	7	0.00
07/10/2020	2032 On 05-August-21			Bond Future	11.41	83.7183	83.7635	83.7183	0.00
07/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	3870	4	4	4	0.00
07/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	3843	4	4	4	0.00
07/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	3897	4	4	4	0.00
07/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4183	5	4	5	0.00
07/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4157	5	4	5	0.00
07/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4131	5	4	5	0.00
07/10/2020	2033 On 05-November-20			Bond Future	93.30	93.2780	93.3035	93.2780	10,329.00

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07/10/2020	2033 On 04-February-21			Bond Future	94.25	94.2267	94.2517	94.2267	0.00
07/10/2020	2033 On 06-May-21			Bond Future	94.08	94.0525	94.0767	94.0525	0.00
07/10/2020	2033 On 05-August-21			Bond Future	95.13	95.1107	95.1347	95.1107	0.00
07/10/2020	2037 On 05-November-20			Bond Future	11.74	78.8984	79.0360	78.8984	139,267.00
07/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	8	0	0	0	0.00
07/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	10166	10	10	10	0.00
07/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	10025	10	10	10	0.00
07/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	10095	10	10	10	0.00
07/10/2020	2037 On 04-February-21			Bond Future	12.00	75.4272	75.5654	75.4272	0.00
07/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	192	0	0	0	72.00
07/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	3492	4	3	4	300.00
07/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	9706	10	10	10	0.00
07/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1088	1	1	1	0.00
07/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	571	1	1	1	0.00
07/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	510	1	1	1	0.00
07/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3296	4	3	4	0.00
07/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	517	1	1	1	0.00
07/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	682	1	1	1	240.00
07/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	525	1	1	1	0.00
07/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	11272	12	11	12	0.00
07/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3872	4	4	4	240.00
07/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	10125	10	10	10	0.00
07/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	11396	12	11	12	0.00
07/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	819	1	1	1	300.00
07/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	8075	8	8	8	72.00
07/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10903	11	11	11	72.00
07/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	11334	12	11	12	0.00
07/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	15561	16	16	16	0.00
07/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3669	4	4	4	0.00
07/10/2020	2037 On 06-May-21			Bond Future	12.26	76.2439	76.3826	76.2439	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
07/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	4896	5	5	5	0.00
07/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	4925	5	5	5	0.00
07/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	4955	5	5	5	0.00
07/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3989	4	4	4	0.00
07/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3965	4	4	4	0.00
07/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	4014	4	4	4	0.00
07/10/2020	2037 On 05-August-21			Bond Future	12.53	72.8285	72.9684	72.8285	0.00
07/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	3747	4	4	4	0.00
07/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	3772	4	4	4	0.00
07/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	3798	4	4	4	0.00
07/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	5224	6	5	6	0.00
07/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	5166	6	5	6	0.00
07/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	5195	6	5	6	0.00
07/10/2020	2038 On 05-November-20			Bond Future	105.32	104.7560	105.3152	104.7560	11,137.00
07/10/2020	2038 On 04-February-21			Bond Future	104.69	104.1257	104.6894	104.1257	0.00
07/10/2020	2038 On 06-May-21			Bond Future	105.85	105.2763	105.8451	105.2763	0.00
07/10/2020	2038 On 05-August-21			Bond Future	105.31	104.7400	105.3148	104.7400	0.00
07/10/2020	2040 On 05-November-20			Bond Future	11.85	80.9072	81.0517	80.9072	72,967.00
07/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
07/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	8	0	0	0	0.00
07/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
07/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	2	0	0	0	2,380.00
07/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	6	0	0	0	2,000.00
07/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	172	0	0	0	2,380.00
07/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1295	1	1	1	0.00
07/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	824	1	1	1	0.00
07/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	3031	3	3	3	2,000.00
07/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	10557	11	11	11	0.00
07/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	17038	17	17	17	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
07/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12950	13	13	13	0.00
07/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	10482	11	10	11	0.00
07/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	2224	2	2	2	2,000.00
07/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5725	6	6	6	0.00
07/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	11164	11	11	11	0.00
07/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	15122	15	15	15	0.00
07/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	10633	11	11	11	0.00
07/10/2020	2040 On 04-February-21			Bond Future	12.10	77.2057	77.3509	77.2057	0.00
07/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	310	0	0	0	800.00
07/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	2686	3	3	3	0.00
07/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	527	1	1	1	0.00
07/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	109	0	0	0	500.00
07/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	127	0	0	0	800.00
07/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	535	1	1	1	0.00
07/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	407	1	0	1	500.00
07/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2249	3	2	3	0.00
07/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	519	1	1	1	0.00
07/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11891	12	12	12	0.00
07/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5532	6	6	6	500.00
07/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12986	13	13	13	0.00
07/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18703	19	19	19	0.00
07/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	18050	18	18	18	0.00
07/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	14199	14	14	14	0.00
07/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11758	12	12	12	0.00
07/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11824	12	12	12	0.00
07/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4892	5	5	5	800.00
07/10/2020	2040 On 06-May-21			Bond Future	12.35	78.0417	78.1874	78.0417	0.00
07/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	4839	5	5	5	0.00
07/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	4869	5	5	5	0.00
07/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	4809	5	5	5	0.00
07/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4422	5	4	5	0.00
07/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4395	5	4	5	0.00
07/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4368	5	4	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
07/10/2020	2040 On 05-August-21			Bond Future	12.62	74.3959	74.5428	74.3959	0.00
07/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	11805	12	12	12	0.00
07/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2017	3	2	3	900.00
07/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4157	5	4	5	0.00
07/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4213	5	4	5	0.00
07/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1294	2	1	2	900.00
07/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4185	5	4	5	0.00
07/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4971	6	5	6	0.00
07/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4999	6	5	6	0.00
07/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	11006	12	11	12	0.00
07/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1138	2	1	2	900.00
07/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	5028	6	5	6	0.00
07/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8433	9	8	9	0.00
07/10/2020	2044 On 05-November-20			Bond Future	11.89	77.7367	77.8166	77.7367	47,195.00
07/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	8	0	0	0	0.00
07/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	0	0	0.00
07/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	513	1	1	1	0.00
07/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
07/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	0	0	300.00
07/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	592	1	1	1	0.00
07/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	9	0	0	0	0.00
07/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
07/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	266	0	0	0	0.00
07/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
07/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	0	0	525.00
07/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	0	0	1,815.00
07/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	183	0	0	0	0.00
07/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
07/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	13056	13	13	13	0.00
07/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4916	5	5	5	1,815.00
07/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3497	4	3	4	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	23413	23	23	23	0.00
07/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	10538	11	11	11	0.00
07/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	19025	19	19	19	0.00
07/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	13218	13	13	13	0.00
07/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10615	11	11	11	0.00
07/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15705	16	16	16	0.00
07/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	19477	20	19	20	0.00
07/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13706	14	14	14	0.00
07/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5591	6	6	6	525.00
07/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13624	14	14	14	0.00
07/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3749	4	4	4	300.00
07/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10692	11	11	11	0.00
07/10/2020	2044 On 04-February-21			Bond Future	12.13	74.1289	74.2088	74.1289	0.00
07/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	455	1	0	1	0.00
07/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	469	1	0	1	0.00
07/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	138	0	0	0	265.00
07/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	462	1	0	1	0.00
07/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	414	1	0	1	0.00
07/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	275	0	0	0	0.00
07/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	913	1	1	1	0.00
07/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	12451	13	12	13	0.00
07/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12944	13	13	13	265.00
07/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17799	18	18	18	0.00
07/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	9342	10	9	10	265.00
07/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12521	13	13	13	0.00
07/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14783	15	15	15	0.00
07/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	12382	13	12	13	0.00
07/10/2020	2044 On 06-May-21			Bond Future	12.37	74.9316	75.0115	74.9316	0.00
07/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	4826	5	5	5	0.00
07/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	4796	5	5	5	0.00
07/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	4766	5	5	5	0.00
07/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4417	5	4	5	0.00
07/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4444	5	4	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
07/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4390	5	4	5	0.00
07/10/2020	2044 On 05-August-21			Bond Future	12.64	71.3767	71.4571	71.3767	0.00
07/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4478	5	4	5	0.00
07/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4507	5	5	5	0.00
07/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4450	5	4	5	0.00
07/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4709	5	5	5	0.00
07/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4682	5	5	5	0.00
07/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4654	5	5	5	0.00
07/10/2020	2046 On 05-November-20			Bond Future	93.15	93.0261	93.1501	93.0261	16,311.00
07/10/2020	2046 On 04-February-21			Bond Future	94.10	93.9722	94.0966	93.9722	0.00
07/10/2020	2046 On 06-May-21			Bond Future	93.35	93.2211	93.3458	93.2211	0.00
07/10/2020	2046 On 05-August-21			Bond Future	94.40	94.2701	94.3957	94.2701	0.00
07/10/2020	2050 On 05-November-20			Bond Future	95.35	95.2219	95.3485	95.2219	13,963.00
07/10/2020	2050 On 04-February-21			Bond Future	94.43	94.3015	94.4285	94.3015	0.00
07/10/2020	2050 On 06-May-21			Bond Future	95.47	95.3436	95.4708	95.3436	0.00
07/10/2020	2050 On 05-August-21			Bond Future	94.62	94.4896	94.6177	94.4896	0.00
07/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	AL37 On 05-November-20			Index Future	757.28	756.8710	757.2840	756.8710	0.00
07/10/2020	AL37 On 04-February-21			Index Future	764.79	764.3770	764.7920	764.3770	0.00
07/10/2020	AL37 On 06-May-21			Index Future	773.04	772.6270	773.0430	772.6270	0.00
07/10/2020	AL37 On 05-August-21			Index Future	781.46	781.0420	781.4620	781.0420	0.00
07/10/2020	AL7T On 05-November-20			Index Future	805.36	805.8060	805.3580	805.8060	0.00
07/10/2020	AL7T On 04-February-21			Index Future	813.34	813.7970	813.3430	813.7970	0.00
07/10/2020	AL7T On 06-May-21			Index Future	822.12	822.5800	822.1180	822.5800	0.00
07/10/2020	AL7T On 05-August-21			Index Future	831.07	831.5400	831.0710	831.5400	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
07/10/2020	ALBI On 05-November-20			Index Future	707.23	706.9100	707.2320	706.9100	226.00
07/10/2020	ALBI On 04-February-21			Index Future	714.24	713.9210	714.2440	713.9210	0.00
07/10/2020	ALBI On 06-May-21			Index Future	721.95	721.6260	721.9490	721.6260	0.00
07/10/2020	ALBI On 05-August-21			Index Future	729.81	729.4860	729.8120	729.4860	0.00
07/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2020	ES33 On 05-November-20			Bond Future	12.27	70.5464	70.6685	70.5464	350.00
07/10/2020	ES33 On 04-February-21			Bond Future	12.57	71.2465	71.3692	71.2465	0.00
07/10/2020	ES33 On 06-May-21			Bond Future	12.87	68.2418	68.3650	68.2418	0.00
07/10/2020	ES33 On 05-August-21			Bond Future	13.18	68.9940	69.1182	68.9940	0.00
07/10/2020	ES42 On 05-November-20			Bond Future	12.71	69.4805	69.6104	69.4805	4,789.00
07/10/2020	ES42 On 04-February-21			Bond Future	12.99	70.1701	70.3005	70.1701	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
07/10/2020	ES42 On 06-May-21			Bond Future	13.28	66.6703	66.8013	66.6703	0.00
07/10/2020	ES42 On 05-August-21			Bond Future	13.58	67.4055	67.5377	67.4055	0.00
07/10/2020	GOVI On 05-November-20			GOVI	698.75	698.4930	698.7510	698.4930	1,008.00
07/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	390790	39	39	39	0.00
07/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	390990	39	39	39	0.00
07/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	390890	39	39	39	0.00
07/10/2020	GOVI On 04-February-21			GOVI	705.68	705.4200	705.6790	705.4200	0.00
07/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	452610	46	45	46	0.00
07/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	452710	46	45	46	0.00
07/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	452810	46	45	46	0.00
07/10/2020	GOVI On 06-May-21			GOVI	713.29	713.0330	713.2920	713.0330	0.00
07/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	346220	34	35	34	0.00
07/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	346020	34	35	34	0.00
07/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	346120	34	35	34	0.00
07/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-August-21			GOVI	721.06	720.8000	721.0610	720.8000	0.00
07/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	19110	2	2	2	0.00
07/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	19210	2	2	2	0.00
07/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	19310	2	2	2	0.00
07/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
07/10/2020	IGOV On 05-November-20			Index Future	255.73	255.5540	255.7260	255.5540	1,201.00
07/10/2020	IGOV On 04-February-21			Index Future	258.33	258.1510	258.3250	258.1510	0.00
07/10/2020	IGOV On 06-May-21			Index Future	261.17	261.0000	261.1740	261.0000	0.00
07/10/2020	IGOV On 05-August-21			Index Future	264.08	263.9050	264.0810	263.9050	0.00
07/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
07/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
07/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2400	90.2400	90.2400	0.00
07/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.12	89.1100	89.1200	89.1100	0.00
07/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.32	90.3100	90.3200	90.3100	51.00
07/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.68	89.6600	89.6800	89.6600	0.00
07/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.73	89.7100	89.7300	89.7100	0.00
07/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.81	92.7900	92.8100	92.7900	0.00
07/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.29	93.2700	93.2900	93.2700	0.00
07/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.70	85.6800	85.7000	85.6800	0.00
07/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.29	91.2800	91.2900	91.2800	0.00
07/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.74	79.7000	79.7400	79.7000	0.00
07/10/2020	IS10 On 16-March-26			Interest Rate Swap	76.40	76.3500	76.4000	76.3500	0.00
07/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.96	74.8900	74.9600	74.8900	0.00
07/10/2020	IS10 On 21-September-26			Interest Rate Swap	77.14	77.0700	77.1400	77.0700	0.00
07/10/2020	IS10 On 21-December-26			Interest Rate Swap	81.29	81.2300	81.2900	81.2300	0.00
07/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.90	79.8600	79.9000	79.8600	0.00
07/10/2020	IS10 On 21-June-27			Interest Rate Swap	82.12	82.0900	82.1200	82.0900	0.00
07/10/2020	IS10 On 20-September-27			Interest Rate Swap	88.08	88.0600	88.0800	88.0600	0.00
07/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.65	88.6300	88.6500	88.6300	0.00
07/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.85	81.8300	81.8500	81.8300	0.00
07/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.89	89.8600	89.8900	89.8600	0.00
07/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	96.6450	96.6450	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
07/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6500	96.6500	96.6500	0.00
07/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7350	96.7250	96.7350	30,010.00
07/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.27	96.7400	96.7300	96.7400	0.00
07/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.26	96.7500	96.7400	96.7500	0.00
07/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.26	96.7500	96.7400	96.7500	0.00
07/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.34	96.6850	96.6650	96.6850	0.00
07/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.51	96.5200	96.4950	96.5200	30,000.00
07/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.69	96.3400	96.3100	96.3400	0.00
07/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.84	96.1850	96.1650	96.1850	0.00
07/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.13	95.8950	95.8750	95.8950	0.00
07/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.47	95.5500	95.5300	95.5500	0.00
07/10/2020	R023 On 05-November-20			Bond Future	4.59	108.3861	108.3342	108.3861	33,495.00
07/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6227	6	6	6	0.00
07/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6248	6	6	6	0.00
07/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6207	6	6	6	0.00
07/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R023 On 04-February-21			Bond Future	4.68	109.4617	109.4083	109.4617	0.00
07/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3238	3	3	3	0.00
07/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3276	3	3	3	0.00
07/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3257	3	3	3	0.00
07/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	5	0	0	0	0.00
07/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	5	0	0	0	0.00
07/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	5	0	0	0	0.00
07/10/2020	R023 On 06-May-21			Bond Future	4.72	106.7374	106.6821	106.7374	0.00
07/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	4869	5	5	5	0.00
07/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	4902	5	5	5	0.00
07/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	4885	5	5	5	0.00
07/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
07/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
07/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	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
07/10/2020	R023 On 05-August-21			Bond Future	4.77	107.9132	107.8568	107.9132	0.00
07/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1147	1	1	1	0.00
07/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1136	1	1	1	0.00
07/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1125	1	1	1	0.00
07/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	338	0	0	0	0.00
07/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	342	0	0	0	0.00
07/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	334	0	0	0	0.00
07/10/2020	R035 On 05-November-20			Bond Future	11.45	83.7368	83.8181	83.7368	102,022.00
07/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	54	0	0	0	0.00
07/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	57	0	0	0	0.00
07/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	52	0	0	0	0.00
07/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	7266	7	7	7	0.00
07/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	7200	7	7	7	0.00
07/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	7134	7	7	7	0.00
07/10/2020	R035 On 04-February-21			Bond Future	11.71	84.5678	84.6490	84.5678	0.00
07/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	581	1	1	1	0.00
07/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	517	1	1	1	0.00
07/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	510	1	1	1	0.00
07/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2050	2	2	2	0.00
07/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	502	1	1	1	0.00
07/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	11078	11	11	11	0.00
07/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	11140	11	11	11	0.00
07/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10525	11	11	11	650.00
07/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5461	6	5	6	650.00
07/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	11016	11	11	11	0.00
07/10/2020	R035 On 06-May-21			Bond Future	11.96	81.0075	81.0886	81.0075	0.00
07/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	5596	6	6	6	0.00
07/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3279	4	3	4	0.00
07/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7055	7	7	7	0.00
07/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	5662	6	6	6	0.00
07/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	999	1	1	1	793.00
07/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1730	2	2	2	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	2721	3	3	3	0.00
07/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	5629	6	6	6	0.00
07/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	4567	5	5	5	0.00
07/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4242	5	4	5	793.00
07/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6465	7	6	7	793.00
07/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8635	9	9	9	0.00
07/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3434	4	3	4	0.00
07/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5653	6	6	6	1,650.00
07/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2692	3	3	3	1,650.00
07/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3455	4	3	4	0.00
07/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11649	12	12	12	0.00
07/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3413	4	3	4	0.00
07/10/2020	R035 On 05-August-21			Bond Future	12.23	81.9002	81.9818	81.9002	0.00
07/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	56225	56	56	56	0.00
07/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	56109	56	56	56	0.00
07/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	56342	56	56	56	0.00
07/10/2020	R186 On 05-November-20			Bond Future	7.30	119.5293	119.6162	119.5293	86,004.00
07/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	6972	7	7	7	0.00
07/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	340	0	0	0	1,200.00
07/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	6923	7	7	7	0.00
07/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1578	2	2	2	80.00
07/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	6874	7	7	7	0.00
07/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3739	4	4	4	1,200.00
07/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	25	0	0	0	80.00
07/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	2990	3	3	3	0.00
07/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5396	5	5	5	0.00
07/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	9873	10	10	10	0.00
07/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	17	0	0	0	0.00
07/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	154	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
07/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4381	4	4	4	0.00
07/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	514	1	1	1	0.00
07/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	3	0	0	0	0.00
07/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	81	0	0	0	0.00
07/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	3	0	0	0	0.00
07/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	2	0	0	0	0.00
07/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1947	2	2	2	0.00
07/10/2020	R186 On 04-February-21			Bond Future	7.48	115.4372	115.5238	115.4372	0.00
07/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4187	4	4	4	0.00
07/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4224	4	4	4	0.00
07/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3642	4	4	4	0.00
07/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4262	4	4	4	0.00
07/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	855	1	1	1	0.00
07/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	844	1	1	1	0.00
07/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1060	1	1	1	15,177.00
07/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	867	1	1	1	0.00
07/10/2020	R186 On 06-May-21			Bond Future	7.67	116.6855	116.7716	116.6855	0.00
07/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	13918	14	14	14	0.00
07/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	13877	14	14	14	0.00
07/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	13837	14	14	14	0.00
07/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	33	0	0	0	0.00
07/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	34	0	0	0	0.00
07/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	33	0	0	0	0.00
07/10/2020	R186 On 05-August-21			Bond Future	7.87	112.6896	112.7761	112.6896	0.00
07/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4662	5	5	5	0.00
07/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4694	5	5	5	0.00
07/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4727	5	5	5	0.00
07/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1284	2	1	2	0.00
07/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1308	2	1	2	0.00
07/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1296	2	1	2	0.00
07/10/2020	R197 On 05-November-20			Bond Future	314.48	314.0392	314.4819	314.0392	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	R197 On 04-February-21			Bond Future	309.83	309.3862	309.8306	309.3862	0.00
07/10/2020	R197 On 06-May-21			Bond Future	313.25	312.8046	313.2501	312.8046	0.00
07/10/2020	R197 On 05-August-21			Bond Future	308.77	308.3245	308.7735	308.3245	0.00
07/10/2020	R202 On 05-November-20			Bond Future	210.52	210.0328	210.5240	210.0328	7,907.00
07/10/2020	R202 On 04-February-21			Bond Future	208.50	208.0011	208.4955	208.0011	0.00
07/10/2020	R202 On 06-May-21			Bond Future	210.80	210.2991	210.7964	210.2991	0.00
07/10/2020	R202 On 05-August-21			Bond Future	208.92	208.4161	208.9179	208.4161	0.00
07/10/2020	R208 On 05-November-20			Bond Future	3.49	102.0020	101.9996	102.0020	7,525.00
07/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	503	1	1	1	0.00
07/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	499	1	0	1	0.00
07/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	495	0	0	0	0.00
07/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/10/2020	R209 On 05-November-20			Bond Future	11.25	64.3777	64.4948	64.3777	27,544.00
07/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	34	0	0	0	0.00
07/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	36	0	0	0	0.00
07/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	35	0	0	0	0.00
07/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	7025	7	7	7	0.00
07/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6966	7	7	7	0.00
07/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	7084	7	7	7	0.00
07/10/2020	R209 On 04-February-21			Bond Future	11.47	65.0165	65.1342	65.0165	0.00
07/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	762	1	1	1	0.00
07/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	771	1	1	1	0.00
07/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	752	1	1	1	0.00
07/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8328	9	8	9	0.00
07/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	8278	9	8	9	0.00
07/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	8228	8	8	8	0.00
07/10/2020	R209 On 06-May-21			Bond Future	11.70	62.5793	62.6974	62.5793	2,505.00
07/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1208	1	1	1	4,750.00
07/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	2822	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5282	6	5	6	0.00
07/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5341	6	5	6	0.00
07/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5370	6	5	6	0.00
07/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5311	6	5	6	0.00
07/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2770	3	3	3	0.00
07/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2736	3	3	3	0.00
07/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2719	3	3	3	6,000.00
07/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2753	3	3	3	0.00
07/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	5078	5	5	5	6,000.00
07/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8984	9	9	9	0.00
07/10/2020	R209 On 05-August-21			Bond Future	11.93	63.2690	63.3881	63.2690	0.00
07/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	3675	4	4	4	0.00
07/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	3651	4	4	4	0.00
07/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	3699	4	4	4	0.00
07/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4313	5	4	5	0.00
07/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4289	5	4	5	0.00
07/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4264	5	4	5	0.00
07/10/2020	R210 On 05-November-20			Bond Future	186.73	186.8049	186.7302	186.8049	2,230.00
07/10/2020	R210 On 04-February-21			Bond Future	188.63	188.7050	188.6277	188.7050	0.00
07/10/2020	R210 On 06-May-21			Bond Future	188.00	188.0771	187.9967	188.0771	0.00
07/10/2020	R210 On 05-August-21			Bond Future	190.11	190.1933	190.1112	190.1933	0.00
07/10/2020	R212 On 05-November-20			Bond Future	170.09	169.9203	170.0928	169.9203	6,889.00
07/10/2020	R212 On 04-February-21			Bond Future	169.52	169.3517	169.5243	169.3517	0.00
07/10/2020	R212 On 06-May-21			Bond Future	171.40	171.2229	171.3954	171.2229	0.00
07/10/2020	R212 On 05-August-21			Bond Future	170.99	170.8187	170.9924	170.8187	0.00
07/10/2020	R213 On 05-November-20			Bond Future	10.14	81.5880	81.5738	81.5880	16,356.00
07/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	297	0	0	0	0.00
07/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	318	0	0	0	0.00
07/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	307	0	0	0	0.00
07/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	3357	3	3	3	0.00
07/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	3263	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	3310	3	3	3	0.00
07/10/2020	R213 On 04-February-21			Bond Future	10.37	82.3976	82.3825	82.3976	0.00
07/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	996	1	1	1	0.00
07/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	983	1	1	1	0.00
07/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	970	1	1	1	0.00
07/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6334	7	6	7	0.00
07/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6378	7	6	7	0.00
07/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	6290	6	6	6	0.00
07/10/2020	R213 On 06-May-21			Bond Future	10.60	79.7590	79.7428	79.7590	0.00
07/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	7720	8	8	8	0.00
07/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	7754	8	8	8	0.00
07/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	7687	8	8	8	0.00
07/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1416	2	1	2	0.00
07/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1404	2	1	2	0.00
07/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1391	2	1	2	0.00
07/10/2020	R213 On 05-August-21			Bond Future	10.84	80.6378	80.6210	80.6378	0.00
07/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	3783	4	4	4	0.00
07/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	3758	4	4	4	0.00
07/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	3731	4	4	4	0.00
07/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3693	4	4	4	0.00
07/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3717	4	4	4	0.00
07/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3670	4	4	4	0.00
07/10/2020	R214 On 05-November-20			Bond Future	11.55	61.8843	62.0019	61.8843	17,572.00
07/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	30	0	0	0	0.00
07/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	32	0	0	0	0.00
07/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	29	0	0	0	0.00
07/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7567	8	8	8	0.00
07/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	7506	8	8	8	0.00
07/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	7444	8	7	8	0.00
07/10/2020	R214 On 04-February-21			Bond Future	11.78	62.4985	62.6166	62.4985	0.00
07/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	705	1	1	1	0.00
07/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	723	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
07/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	714	1	1	1	0.00
07/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8904	9	9	9	0.00
07/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8851	9	9	9	0.00
07/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8957	9	9	9	0.00
07/10/2020	R214 On 06-May-21			Bond Future	11.99	59.8970	60.0156	59.8970	0.00
07/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4670	5	5	5	0.00
07/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4643	5	5	5	0.00
07/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4615	5	5	5	0.00
07/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3345	4	3	4	0.00
07/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3365	4	3	4	0.00
07/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3325	4	3	4	0.00
07/10/2020	R214 On 05-August-21			Bond Future	12.22	60.5571	60.6768	60.5571	0.00
07/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3573	4	4	4	0.00
07/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3596	4	4	4	0.00
07/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3620	4	4	4	0.00
07/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4569	5	5	5	0.00
07/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4544	5	5	5	0.00
07/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4595	5	5	5	0.00
07/10/2020	R248 On 05-November-20			Bond Future	11.85	76.5086	76.6526	76.5086	112,431.00
07/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	2	0	0	0	0.00
07/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	0	0	950.00
07/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	167	0	0	0	950.00
07/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	0	0	0.00
07/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	0	0	0.00
07/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	13160	13	13	13	0.00
07/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	13243	13	13	13	0.00
07/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	13410	14	13	14	0.00
07/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	13077	13	13	13	0.00
07/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5847	6	6	6	0.00
07/10/2020	R248 On 04-February-21			Bond Future	12.09	77.2678	77.4126	77.2678	0.00
07/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2163	2	2	2	2,590.00
07/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	828	1	1	1	2,590.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	544	1	1	1	0.00
07/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	553	1	1	1	0.00
07/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	561	1	1	1	0.00
07/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11587	12	12	12	0.00
07/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11726	12	12	12	0.00
07/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11656	12	12	12	0.00
07/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9811	10	10	10	0.00
07/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5902	6	6	6	0.00
07/10/2020	R248 On 06-May-21			Bond Future	12.33	73.6918	73.8371	73.6918	0.00
07/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	4715	5	5	5	0.00
07/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	4775	5	5	5	0.00
07/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	4745	5	5	5	0.00
07/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4613	5	5	5	0.00
07/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4585	5	5	5	0.00
07/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4641	5	5	5	0.00
07/10/2020	R248 On 05-August-21			Bond Future	12.58	74.5039	74.6505	74.5039	0.00
07/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4455	5	4	5	0.00
07/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4484	5	4	5	0.00
07/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4427	5	4	5	0.00
07/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4806	6	5	6	0.00
07/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4862	6	5	6	0.00
07/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4834	6	5	6	0.00