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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/10/2020 TO: 08/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	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
08/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	2025 On 05-November-20			Bond Future	143.56	143.4783	143.5641	143.4783	3,863.00
08/10/2020	2025 On 04-February-21			Bond Future	143.52	143.4288	143.5151	143.4288	0.00
08/10/2020	2025 On 06-May-21			Bond Future	145.10	145.0117	145.0983	145.0117	0.00
08/10/2020	2025 On 05-August-21			Bond Future	145.20	145.1129	145.2002	145.1129	0.00
08/10/2020	2025 On 04-November-21			Bond Future	146.70	146.6100	146.6975	146.6100	0.00
08/10/2020	2029 On 05-November-20			Bond Future	99.59	99.4691	99.5876	99.4691	4,935.00
08/10/2020	2029 On 04-February-21			Bond Future	100.60	100.4799	100.5994	100.4799	0.00
08/10/2020	2029 On 06-May-21			Bond Future	100.57	100.4499	100.5702	100.4499	0.00
08/10/2020	2029 On 05-August-21			Bond Future	101.70	101.5796	101.7011	101.5796	0.00
08/10/2020	2029 On 04-November-21			Bond Future	101.60	101.4800	101.6008	101.4800	0.00
08/10/2020	2030 On 05-November-20			Bond Future	9.60	92.3981	92.5263	92.3981	92,185.00
08/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	2660	3	3	3	0.00
08/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	110	0	0	0	3,000.00
08/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1300	1	1	1	0.00
08/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	8	0	0	0	1,000.00
08/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	240	0	0	0	1,000.00
08/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	732	1	1	1	0.00
08/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	63	0	0	0	3,000.00
08/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1450	1	1	1	0.00
08/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1271	1	1	1	0.00
08/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	978	1	1	1	0.00
08/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	753	1	1	1	0.00
08/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	0	0	3,000.00
08/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	2957	3	3	3	0.00
08/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	774	1	1	1	0.00
08/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1419	1	1	1	0.00
08/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	9	0	0	0	14,160.00
08/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	115	0	0	0	14,160.00
08/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2143	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	469	0	0	0	3,000.00
08/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	4856	5	5	5	0.00
08/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	231	0	0	0	9,414.00
08/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4375	4	4	4	0.00
08/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	23	0	0	0	9,414.00
08/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3545	4	4	4	0.00
08/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	135	0	0	0	3,000.00
08/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	6356	6	6	6	0.00
08/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4441	5	4	5	0.00
08/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1158	1	1	1	2,500.00
08/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1932	2	2	2	0.00
08/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1622	2	2	2	2,500.00
08/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	182	0	0	0	2,000.00
08/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	5173	5	5	5	0.00
08/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2609	3	3	3	0.00
08/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	2006	2	2	2	0.00
08/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7397	8	7	8	0.00
08/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	711	1	1	1	14,160.00
08/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	428	0	0	0	1,000.00
08/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1969	2	2	2	0.00
08/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1132	1	1	1	5,500.00
08/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1291	1	1	1	3,000.00
08/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	514	1	1	1	2,500.00
08/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	9032	9	9	9	0.00
08/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3495	4	3	4	0.00
08/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1264	1	1	1	3,000.00
08/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7521	8	8	8	0.00
08/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4496	5	4	5	0.00
08/10/2020	2030 On 04-February-21			Bond Future	9.83	89.3103	89.4394	89.3103	0.00
08/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	302	0	0	0	1,600.00
08/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	403	0	0	0	1,000.00
08/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1337	1	1	1	0.00
08/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1250	1	1	1	1,000.00

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08/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	397	0	0	0	800.00
08/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1320	1	1	1	0.00
08/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1391	1	1	1	1,600.00
08/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1302	1	1	1	0.00
08/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	863	1	1	1	800.00
08/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	3993	4	4	4	0.00
08/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2011	2	2	2	1,800.00
08/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6370	6	6	6	0.00
08/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5241	5	5	5	0.00
08/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8911	9	9	9	0.00
08/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	5079	5	5	5	0.00
08/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	5120	5	5	5	0.00
08/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4921	5	5	5	0.00
08/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9804	10	10	10	0.00
08/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	5040	5	5	5	0.00
08/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8856	9	9	9	0.00
08/10/2020	2030 On 06-May-21			Bond Future	10.06	90.2756	90.4058	90.2756	0.00
08/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	5640	6	6	6	0.00
08/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1520	1	2	1	0.00
08/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9004	9	9	9	0.00
08/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	369	0	0	0	700.00
08/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3463	3	3	3	0.00
08/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3147	3	3	3	0.00
08/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9041	9	9	9	0.00
08/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1638	2	2	2	0.00
08/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9079	9	9	9	0.00
08/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	912	1	1	1	0.00
08/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6215	6	6	6	700.00
08/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12340	12	12	12	0.00
08/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3890	4	4	4	700.00
08/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	931	1	1	1	0.00
08/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6492	7	6	7	0.00
08/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	921	1	1	1	0.00

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08/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3568	4	4	4	0.00
08/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2148	2	2	2	0.00
08/10/2020	2030 On 05-August-21			Bond Future	10.31	87.2646	87.3961	87.2646	0.00
08/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	3863	4	4	4	0.00
08/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9413	9	9	9	0.00
08/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	3891	4	4	4	0.00
08/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1679	2	2	2	600.00
08/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	988	1	1	1	600.00
08/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	3918	4	4	4	0.00
08/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3305	3	3	3	0.00
08/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6192	6	6	6	0.00
08/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8268	8	8	8	0.00
08/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	892	1	1	1	600.00
08/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3351	3	3	3	0.00
08/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3328	3	3	3	0.00
08/10/2020	2030 On 04-November-21			Bond Future	10.57	10.6000	88.2757	10.6000	0.00
08/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	195	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	97	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	146	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 05-November-20			Bond Future	10.62	85.2214	85.4716	85.2214	121,089.00
08/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	105	0	0	0	0.00
08/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	2753	3	3	3	0.00
08/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3134	3	3	3	0.00
08/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	109	0	0	0	0.00
08/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	5	0	0	0	3,000.00
08/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	56	0	0	0	3,000.00
08/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	26	0	0	0	1,000.00
08/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	2	0	0	0	1,000.00
08/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	100	0	0	0	0.00

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08/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	5360	6	5	6	0.00
08/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9429	10	9	10	0.00
08/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10576	11	11	11	0.00
08/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	512	1	1	1	1,000.00
08/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	7271	8	7	8	0.00
08/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	5242	5	5	5	0.00
08/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	6205	6	6	6	0.00
08/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	5301	6	5	6	0.00
08/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	633	1	1	1	3,000.00
08/10/2020	2032 On 04-February-21			Bond Future	10.86	86.0663	86.3187	86.0663	0.00
08/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	204	0	0	0	800.00
08/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	744	1	1	1	0.00
08/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	467	0	0	0	800.00
08/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	765	1	1	1	0.00
08/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3074	3	3	3	0.00
08/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	755	1	1	1	0.00
08/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	8168	8	8	8	0.00
08/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	8116	8	8	8	0.00
08/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9998	10	10	10	0.00
08/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3318	3	3	3	800.00
08/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8221	8	8	8	0.00
08/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	13073	13	13	13	0.00
08/10/2020	2032 On 06-May-21			Bond Future	11.11	82.8507	83.1055	82.8507	0.00
08/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2092	2	2	2	736.00
08/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7250	7	7	7	0.00
08/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	8882	9	9	9	0.00
08/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7286	7	7	7	0.00
08/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7213	7	7	7	0.00
08/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2047	2	2	2	0.00
08/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2021	2	2	2	0.00
08/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2034	2	2	2	0.00
08/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1425	1	1	1	736.00
08/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6482	7	6	7	0.00

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08/10/2020	2032 On 05-August-21			Bond Future	11.37	83.7635	84.0209	83.7635	0.00
08/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	3996	4	4	4	0.00
08/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	3969	4	4	4	0.00
08/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4024	4	4	4	0.00
08/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4052	4	4	4	0.00
08/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4026	4	4	4	0.00
08/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4001	4	4	4	0.00
08/10/2020	2032 On 04-November-21			Bond Future	11.65	11.7000	80.7235	11.7000	0.00
08/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	225	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	327	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	276	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2033 On 05-November-20			Bond Future	93.34	93.3035	93.3449	93.3035	10,329.00
08/10/2020	2033 On 04-February-21			Bond Future	94.29	94.2517	94.2932	94.2517	0.00
08/10/2020	2033 On 06-May-21			Bond Future	94.12	94.0767	94.1182	94.0767	0.00
08/10/2020	2033 On 05-August-21			Bond Future	95.18	95.1347	95.1767	95.1347	0.00
08/10/2020	2033 On 04-November-21			Bond Future	94.93	94.9000	94.9348	94.9000	0.00
08/10/2020	2037 On 05-November-20			Bond Future	11.66	79.0360	79.5296	79.0360	139,267.00
08/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	12	0	0	0	0.00
08/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	10	0	0	0	0.00
08/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	11	0	0	0	0.00
08/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9675	10	10	10	0.00
08/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	9534	10	10	10	0.00
08/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9604	10	10	10	0.00
08/10/2020	2037 On 04-February-21			Bond Future	11.91	75.5654	76.0638	75.5654	0.00
08/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	3740	3	4	3	300.00
08/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	217	0	0	0	72.00
08/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10122	10	10	10	0.00
08/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1197	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
08/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	635	1	1	1	0.00
08/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	568	1	1	1	0.00
08/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3535	3	4	3	0.00
08/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	576	1	1	1	0.00
08/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	756	1	1	1	240.00
08/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	584	1	1	1	0.00
08/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10833	11	11	11	0.00
08/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3613	4	4	4	240.00
08/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9701	10	10	10	0.00
08/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10956	11	11	11	0.00
08/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	737	1	1	1	300.00
08/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7685	8	8	8	72.00
08/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10469	11	10	11	72.00
08/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10894	11	11	11	0.00
08/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	15087	16	15	16	0.00
08/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3418	4	3	4	0.00
08/10/2020	2037 On 06-May-21			Bond Future	12.17	76.3826	76.8860	76.3826	0.00
08/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5172	5	5	5	0.00
08/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5203	5	5	5	0.00
08/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5233	5	5	5	0.00
08/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3763	4	4	4	0.00
08/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3740	4	4	4	0.00
08/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3787	4	4	4	0.00
08/10/2020	2037 On 05-August-21			Bond Future	12.44	72.9684	73.4772	72.9684	0.00
08/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	3987	4	4	4	0.00
08/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4014	4	4	4	0.00
08/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4040	4	4	4	0.00
08/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4955	5	5	5	0.00
08/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4899	5	5	5	0.00
08/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4927	5	5	5	0.00
08/10/2020	2037 On 04-November-21			Bond Future	12.72	12.8200	74.2163	12.8200	0.00
08/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	533	0	1	0	0.00
08/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	584	0	1	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	481	0	0	0	0.00
08/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2038 On 05-November-20			Bond Future	105.22	105.3152	105.2216	105.3152	11,137.00
08/10/2020	2038 On 04-February-21			Bond Future	104.59	104.6894	104.5947	104.6894	0.00
08/10/2020	2038 On 06-May-21			Bond Future	105.75	105.8451	105.7488	105.8451	0.00
08/10/2020	2038 On 05-August-21			Bond Future	105.22	105.3148	105.2171	105.3148	0.00
08/10/2020	2038 On 04-November-21			Bond Future	106.30	106.4000	106.3018	106.4000	0.00
08/10/2020	2040 On 05-November-20			Bond Future	11.78	81.0517	81.4780	81.0517	72,967.00
08/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
08/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	10	0	0	0	0.00
08/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	7	0	0	0	2,000.00
08/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
08/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	2	0	0	0	2,380.00
08/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	11	0	0	0	0.00
08/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	938	1	1	1	0.00
08/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	11	0	0	0	0.00
08/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	203	0	0	0	2,380.00
08/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1455	1	1	1	0.00
08/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16612	17	17	17	0.00
08/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12524	13	13	13	0.00
08/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	10057	10	10	10	0.00
08/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2718	3	3	3	2,000.00
08/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	10133	11	10	11	0.00
08/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1957	2	2	2	2,000.00
08/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5329	6	5	6	0.00
08/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10739	11	11	11	0.00
08/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	10208	11	10	11	0.00
08/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14696	15	15	15	0.00
08/10/2020	2040 On 04-February-21			Bond Future	12.03	77.3509	77.7812	77.3509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	341	0	0	0	800.00
08/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	2859	3	3	3	0.00
08/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	575	1	1	1	0.00
08/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	121	0	0	0	500.00
08/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	446	0	0	0	500.00
08/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2403	2	2	2	0.00
08/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	567	1	1	1	0.00
08/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	141	0	0	0	800.00
08/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	584	1	1	1	0.00
08/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18284	19	18	19	0.00
08/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11509	12	12	12	0.00
08/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5256	6	5	6	500.00
08/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12594	13	13	13	0.00
08/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17633	18	18	18	0.00
08/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13800	14	14	14	0.00
08/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11377	12	11	12	0.00
08/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11443	12	11	12	0.00
08/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4635	5	5	5	800.00
08/10/2020	2040 On 06-May-21			Bond Future	12.28	78.1874	78.6220	78.1874	0.00
08/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5068	5	5	5	0.00
08/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5037	5	5	5	0.00
08/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5099	5	5	5	0.00
08/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4216	4	4	4	0.00
08/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4190	4	4	4	0.00
08/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4164	4	4	4	0.00
08/10/2020	2040 On 05-August-21			Bond Future	12.55	74.5428	74.9821	74.5428	0.00
08/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12172	12	12	12	0.00
08/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2150	2	2	2	900.00
08/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4372	4	4	4	0.00
08/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4430	4	4	4	0.00
08/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1388	1	1	1	900.00
08/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4401	4	4	4	0.00
08/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4749	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4776	5	5	5	0.00
08/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10661	11	11	11	0.00
08/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1065	1	1	1	900.00
08/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4804	5	5	5	0.00
08/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8127	8	8	8	0.00
08/10/2020	2040 On 04-November-21			Bond Future	12.82	12.9000	75.7364	12.9000	0.00
08/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	490	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	436	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	382	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 05-November-20			Bond Future	11.83	77.8166	78.1467	77.8166	47,251.00
08/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	9	0	0	0	0.00
08/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
08/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	0	0	0.00
08/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	568	1	1	1	0.00
08/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	10	0	0	0	0.00
08/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	655	1	1	1	0.00
08/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	0	0	300.00
08/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	205	0	0	0	0.00
08/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
08/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	10	0	0	0	0.00
08/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
08/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	297	0	0	0	0.00
08/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
08/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	2	0	0	0	525.00
08/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	0	0	1,815.00
08/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18695	19	19	19	0.00
08/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12888	13	13	13	0.00
08/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10286	11	10	11	0.00
08/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12726	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
08/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4617	5	5	5	1,815.00
08/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3230	3	3	3	1,815.00
08/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	23083	23	23	23	0.00
08/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	10209	11	10	11	0.00
08/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	19147	19	19	19	0.00
08/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13376	14	13	14	0.00
08/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15375	16	15	16	0.00
08/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5283	6	5	6	525.00
08/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3475	4	3	4	300.00
08/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13294	14	13	14	0.00
08/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10363	11	10	11	0.00
08/10/2020	2044 On 04-February-21			Bond Future	12.07	74.2088	74.5420	74.2088	0.00
08/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	486	0	0	0	0.00
08/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	501	0	1	0	0.00
08/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	295	0	0	0	0.00
08/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	970	1	1	1	0.00
08/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	148	0	0	0	265.00
08/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	494	0	0	0	0.00
08/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	443	0	0	0	0.00
08/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12640	13	13	13	265.00
08/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17477	18	17	18	0.00
08/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	9065	9	9	9	265.00
08/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	12150	12	12	12	0.00
08/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12219	13	12	13	0.00
08/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14470	15	14	15	0.00
08/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	12081	12	12	12	0.00
08/10/2020	2044 On 06-May-21			Bond Future	12.32	75.0115	75.3478	75.0115	0.00
08/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5000	5	5	5	0.00
08/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	4969	5	5	5	0.00
08/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5154	0	5	0	0.00
08/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	4939	5	5	5	0.00
08/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2159	0	2	0	3,100.00
08/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3421	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5903	0	6	0	3,100.00
08/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	8155	0	8	0	0.00
08/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4254	4	4	4	0.00
08/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	4099	0	4	0	3,100.00
08/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4281	4	4	4	0.00
08/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4228	4	4	4	0.00
08/10/2020	2044 On 05-August-21			Bond Future	12.58	71.4571	71.7970	71.4571	0.00
08/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4651	4	5	4	0.00
08/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4680	5	5	5	0.00
08/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4622	4	5	4	0.00
08/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4542	5	5	5	0.00
08/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4515	5	5	5	0.00
08/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4488	5	4	5	0.00
08/10/2020	2044 On 04-November-21			Bond Future	12.84	12.9000	72.5191	12.9000	0.00
08/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	270	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	377	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	323	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2046 On 05-November-20			Bond Future	93.50	93.1501	93.5049	93.1501	16,311.00
08/10/2020	2046 On 04-February-21			Bond Future	94.45	94.0966	94.4547	94.0966	0.00
08/10/2020	2046 On 06-May-21			Bond Future	93.71	93.3458	93.7075	93.3458	0.00
08/10/2020	2046 On 05-August-21			Bond Future	94.76	94.3957	94.7614	94.3957	0.00
08/10/2020	2046 On 04-November-21			Bond Future	93.93	93.5600	93.9326	93.5600	0.00
08/10/2020	2050 On 05-November-20			Bond Future	95.56	95.3485	95.5634	95.3485	13,963.00
08/10/2020	2050 On 04-February-21			Bond Future	94.65	94.4285	94.6453	94.4285	0.00
08/10/2020	2050 On 06-May-21			Bond Future	95.69	95.4708	95.6896	95.4708	0.00
08/10/2020	2050 On 05-August-21			Bond Future	94.84	94.6177	94.8390	94.6177	0.00
08/10/2020	2050 On 04-November-21			Bond Future	95.82	95.5900	95.8166	95.5900	0.00
08/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	AL37 On 05-November-20			Index Future	757.36	757.2840	757.3550	757.2840	0.00
08/10/2020	AL37 On 04-February-21			Index Future	764.86	764.7920	764.8610	764.7920	0.00
08/10/2020	AL37 On 06-May-21			Index Future	773.11	773.0430	773.1100	773.0430	0.00
08/10/2020	AL37 On 05-August-21			Index Future	781.53	781.4620	781.5290	781.4620	0.00
08/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
08/10/2020	AL7T On 05-November-20			Index Future	807.02	805.3580	807.0220	805.3580	0.00
08/10/2020	AL7T On 04-February-21			Index Future	815.02	813.3430	815.0210	813.3430	0.00
08/10/2020	AL7T On 06-May-21			Index Future	823.81	822.1180	823.8100	822.1180	0.00
08/10/2020	AL7T On 05-August-21			Index Future	832.78	831.0710	832.7810	831.0710	0.00
08/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
08/10/2020	ALBI On 05-November-20			Index Future	709.27	707.2320	709.2650	707.2320	226.00
08/10/2020	ALBI On 04-February-21			Index Future	716.29	714.2440	716.2940	714.2440	0.00
08/10/2020	ALBI On 06-May-21			Index Future	724.02	721.9490	724.0190	721.9490	0.00
08/10/2020	ALBI On 05-August-21			Index Future	731.90	729.8120	731.9030	729.8120	0.00
08/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
08/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	ES33 On 05-November-20			Bond Future	12.20	70.6685	71.0097	70.6685	350.00
08/10/2020	ES33 On 04-February-21			Bond Future	12.50	71.3692	71.7135	71.3692	0.00
08/10/2020	ES33 On 06-May-21			Bond Future	12.79	68.3650	68.7127	68.3650	0.00
08/10/2020	ES33 On 05-August-21			Bond Future	13.10	69.1182	69.4696	69.1182	0.00
08/10/2020	ES33 On 04-November-21			Bond Future	13.44	13.5200	66.3958	13.5200	0.00
08/10/2020	ES42 On 05-November-20			Bond Future	12.64	69.6104	69.9544	69.6104	4,789.00
08/10/2020	ES42 On 04-February-21			Bond Future	12.92	70.3005	70.6477	70.3005	0.00
08/10/2020	ES42 On 06-May-21			Bond Future	13.21	66.8013	67.1519	66.8013	0.00
08/10/2020	ES42 On 05-August-21			Bond Future	13.50	67.5377	67.8920	67.5377	0.00
08/10/2020	ES42 On 04-November-21			Bond Future	13.83	13.9000	64.3185	13.9000	0.00
08/10/2020	GOVI On 05-November-20			GOVI	700.68	698.7510	700.6750	698.7510	1,008.00
08/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	371750	39	37	39	0.00
08/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	371550	39	37	39	0.00
08/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	371650	39	37	39	0.00
08/10/2020	GOVI On 04-February-21			GOVI	707.62	705.6790	707.6190	705.6790	0.00
08/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	433210	45	43	45	0.00
08/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	433310	45	43	45	0.00
08/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	433410	45	43	45	0.00
08/10/2020	GOVI On 06-May-21			GOVI	715.25	713.2920	715.2510	713.2920	0.00
08/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	365810	35	37	35	0.00
08/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	365610	35	37	35	0.00
08/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	365710	35	37	35	0.00
08/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21			GOVI	723.04	721.0610	723.0390	721.0610	0.00
08/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	38890	2	4	2	0.00
08/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	38990	2	4	2	0.00
08/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	39090	2	4	2	0.00
08/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
08/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2020	IGOV On 05-November-20			Index Future	255.87	255.7260	255.8670	255.7260	1,201.00
08/10/2020	IGOV On 04-February-21			Index Future	258.47	258.3250	258.4660	258.3250	0.00
08/10/2020	IGOV On 06-May-21			Index Future	261.32	261.1740	261.3160	261.1740	0.00
08/10/2020	IGOV On 05-August-21			Index Future	264.22	264.0810	264.2240	264.0810	0.00
08/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
08/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
08/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.25	90.2400	90.2500	90.2400	0.00
08/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.13	89.1200	89.1300	89.1200	0.00
08/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.33	90.3200	90.3300	90.3200	51.00
08/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.68	89.6800	89.6800	89.6800	0.00
08/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.72	89.7300	89.7200	89.7300	0.00
08/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.81	92.8100	92.8100	92.8100	0.00
08/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.29	93.2900	93.2900	93.2900	0.00
08/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.67	85.7000	85.6700	85.7000	0.00
08/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.24	91.2900	91.2400	91.2900	0.00
08/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.62	79.7400	79.6200	79.7400	0.00
08/10/2020	IS10 On 16-March-26			Interest Rate Swap	76.27	76.4000	76.2700	76.4000	0.00
08/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.82	74.9600	74.8200	74.9600	0.00
08/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.99	77.1400	76.9900	77.1400	0.00
08/10/2020	IS10 On 21-December-26			Interest Rate Swap	81.14	81.2900	81.1400	81.2900	0.00
08/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.75	79.9000	79.7500	79.9000	0.00
08/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.96	82.1200	81.9600	82.1200	0.00
08/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.92	88.0800	87.9200	88.0800	0.00
08/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.49	88.6500	88.4900	88.6500	0.00
08/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.69	81.8500	81.6900	81.8500	0.00
08/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.73	89.8900	89.7300	89.8900	0.00
08/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	96.6450	96.6450	0.00
08/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.36	96.6500	96.6400	96.6500	0.00
08/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.30	96.7250	96.7050	96.7250	30,010.00
08/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.28	96.7300	96.7200	96.7300	0.00
08/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.27	96.7400	96.7300	96.7400	0.00
08/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.27	96.7400	96.7350	96.7400	0.00
08/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.34	96.6650	96.6600	96.6650	0.00

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08/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.51	96.4950	96.4950	96.4950	30,000.00
08/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.66	96.3100	96.3400	96.3100	0.00
08/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.83	96.1650	96.1750	96.1650	0.00
08/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.10	95.8750	95.9050	95.8750	0.00
08/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.45	95.5300	95.5500	95.5300	0.00
08/10/2020	R023 On 05-November-20			Bond Future	4.55	108.3342	108.4419	108.3342	33,495.00
08/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6335	6	6	6	0.00
08/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6356	6	6	6	0.00
08/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6314	6	6	6	0.00
08/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-February-21			Bond Future	4.62	109.4083	109.5166	109.4083	0.00
08/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3345	3	3	3	0.00
08/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3384	3	3	3	0.00
08/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3365	3	3	3	0.00
08/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	4	0	0	0	0.00
08/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	4	0	0	0	0.00
08/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	4	0	0	0	0.00
08/10/2020	R023 On 06-May-21			Bond Future	4.66	106.6821	106.7912	106.6821	0.00
08/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	4978	5	5	5	0.00
08/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5011	5	5	5	0.00
08/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	4994	5	5	5	0.00
08/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
08/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
08/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
08/10/2020	R023 On 05-August-21			Bond Future	4.70	107.8568	107.9669	107.8568	0.00
08/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1224	1	1	1	0.00
08/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1212	1	1	1	0.00
08/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1201	1	1	1	0.00
08/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	304	0	0	0	0.00
08/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	308	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	300	0	0	0	0.00
08/10/2020	R023 On 04-November-21			Bond Future	4.83	4.9100	105.1489	4.9100	0.00
08/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	96	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	109	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	122	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-November-20			Bond Future	11.38	83.8181	84.2020	83.8181	102,022.00
08/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	64	0	0	0	0.00
08/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	66	0	0	0	0.00
08/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	61	0	0	0	0.00
08/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6891	7	7	7	0.00
08/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6826	7	7	7	0.00
08/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6760	7	7	7	0.00
08/10/2020	R035 On 04-February-21			Bond Future	11.64	84.6490	85.0366	84.6490	0.00
08/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	630	1	1	1	0.00
08/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	561	1	1	1	0.00
08/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	553	1	1	1	0.00
08/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2182	2	2	2	0.00
08/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	545	1	1	1	0.00
08/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10734	11	11	11	0.00
08/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10796	11	11	11	0.00
08/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10186	11	10	11	650.00
08/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5206	5	5	5	650.00
08/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10672	11	11	11	0.00
08/10/2020	R035 On 06-May-21			Bond Future	11.89	81.0886	81.4799	81.0886	0.00
08/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	5824	6	6	6	0.00
08/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	5892	6	6	6	0.00
08/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3444	3	3	3	0.00
08/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7312	7	7	7	0.00
08/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1067	1	1	1	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
08/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1835	2	2	2	1,650.00
08/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	2867	3	3	3	0.00
08/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	4770	5	5	5	0.00
08/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	5858	6	6	6	0.00
08/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6219	6	6	6	793.00
08/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8349	9	8	9	0.00
08/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4054	4	4	4	793.00
08/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3272	3	3	3	0.00
08/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5426	6	5	6	1,650.00
08/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2558	3	3	3	1,650.00
08/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11325	12	11	12	0.00
08/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3292	3	3	3	0.00
08/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3252	3	3	3	0.00
08/10/2020	R035 On 05-August-21			Bond Future	12.16	81.9818	82.3774	81.9818	0.00
08/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55830	56	56	56	0.00
08/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55713	56	56	56	0.00
08/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55947	56	56	56	0.00
08/10/2020	R035 On 04-November-21			Bond Future	12.45	12.5200	78.7341	12.5200	0.00
08/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	378	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	431	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	325	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 05-November-20			Bond Future	7.30	119.6162	119.6271	119.6162	86,007.00
08/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	6983	7	7	7	0.00
08/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	330	0	0	0	1,200.00
08/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	6934	7	7	7	0.00
08/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1571	2	2	2	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	2991	3	3	3	0.00
08/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5405	5	5	5	0.00
08/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	9884	10	10	10	0.00
08/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	22	0	0	0	80.00
08/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3743	4	4	4	1,200.00
08/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	6884	7	7	7	0.00
08/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4368	4	4	4	0.00
08/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	496	1	0	1	0.00
08/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	144	0	0	0	0.00
08/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	2	0	0	0	0.00
08/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	14	0	0	0	0.00
08/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	74	0	0	0	0.00
08/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	2	0	0	0	0.00
08/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	2	0	0	0	0.00
08/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1926	2	2	2	0.00
08/10/2020	R186 On 04-February-21			Bond Future	7.48	115.5238	115.5344	115.5238	0.00
08/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4187	4	4	4	0.00
08/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3641	4	4	4	0.00
08/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4262	4	4	4	0.00
08/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4225	4	4	4	0.00
08/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	834	1	1	1	0.00
08/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1049	1	1	1	15,177.00
08/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	846	1	1	1	0.00
08/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	857	1	1	1	0.00
08/10/2020	R186 On 06-May-21			Bond Future	7.67	116.7716	116.7818	116.7716	0.00
08/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	13927	14	14	14	0.00
08/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	13887	14	14	14	0.00
08/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	13846	14	14	14	0.00
08/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	33	0	0	0	0.00
08/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	33	0	0	0	0.00
08/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	32	0	0	0	0.00
08/10/2020	R186 On 05-August-21			Bond Future	7.87	112.7761	112.7862	112.7761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4665	5	5	5	0.00
08/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4698	5	5	5	0.00
08/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4730	5	5	5	0.00
08/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1277	1	1	1	0.00
08/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1301	1	1	1	0.00
08/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1289	1	1	1	0.00
08/10/2020	R186 On 04-November-21			Bond Future	8.10	8.1000	113.9219	8.1000	0.00
08/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	49	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	6	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	38	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R197 On 05-November-20			Bond Future	314.55	314.4819	314.5543	314.4819	2,902.00
08/10/2020	R197 On 04-February-21			Bond Future	309.90	309.8306	309.9027	309.8306	0.00
08/10/2020	R197 On 06-May-21			Bond Future	313.32	313.2501	313.3218	313.2501	0.00
08/10/2020	R197 On 05-August-21			Bond Future	308.85	308.7735	308.8455	308.7735	0.00
08/10/2020	R197 On 04-November-21			Bond Future	312.03	311.9600	312.0290	311.9600	0.00
08/10/2020	R202 On 05-November-20			Bond Future	210.62	210.5240	210.6170	210.5240	7,907.00
08/10/2020	R202 On 04-February-21			Bond Future	208.59	208.4955	208.5887	208.4955	0.00
08/10/2020	R202 On 06-May-21			Bond Future	210.89	210.7964	210.8897	210.7964	0.00
08/10/2020	R202 On 05-August-21			Bond Future	209.01	208.9179	209.0122	208.9179	0.00
08/10/2020	R202 On 04-November-21			Bond Future	211.17	211.0700	211.1669	211.0700	0.00
08/10/2020	R208 On 05-November-20			Bond Future	3.49	101.9996	101.9988	101.9996	7,525.00
08/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	502	1	1	1	0.00
08/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	498	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	494	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R209 On 05-November-20			Bond Future	11.18	64.4948	64.8524	64.4948	27,544.00
08/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	40	0	0	0	0.00
08/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	43	0	0	0	0.00
08/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	42	0	0	0	0.00
08/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6674	7	7	7	0.00
08/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6615	7	7	7	0.00
08/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6733	7	7	7	0.00
08/10/2020	R209 On 04-February-21			Bond Future	11.40	65.1342	65.4952	65.1342	0.00
08/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	824	1	1	1	0.00
08/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	834	1	1	1	0.00
08/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	814	1	1	1	0.00
08/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8029	8	8	8	0.00
08/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7979	8	8	8	0.00
08/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7930	8	8	8	0.00
08/10/2020	R209 On 06-May-21			Bond Future	11.62	62.6974	63.0620	62.6974	2,850.00
08/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1290	1	1	1	5,325.00
08/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	2975	3	3	3	0.00
08/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5506	5	6	5	0.00
08/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5566	5	6	5	0.00
08/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5596	5	6	5	0.00
08/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5536	5	6	5	0.00
08/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2630	3	3	3	0.00
08/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2597	3	3	3	0.00
08/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2581	3	3	3	7,150.00
08/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2613	3	3	3	0.00
08/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4866	5	5	5	7,150.00
08/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8701	9	9	9	0.00
08/10/2020	R209 On 05-August-21			Bond Future	11.85	63.3881	63.7567	63.3881	0.00
08/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	3858	4	4	4	0.00
08/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	3833	4	4	4	0.00
08/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	3882	4	4	4	0.00
08/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4127	4	4	4	0.00
08/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4103	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4079	4	4	4	0.00
08/10/2020	R209 On 04-November-21			Bond Future	12.10	12.1800	61.2596	12.1800	0.00
08/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	440	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	347	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	393	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R210 On 05-November-20			Bond Future	186.31	186.7302	186.3124	186.7302	2,230.00
08/10/2020	R210 On 04-February-21			Bond Future	188.21	188.6277	188.2051	188.6277	0.00
08/10/2020	R210 On 06-May-21			Bond Future	187.57	187.9967	187.5688	187.9967	0.00
08/10/2020	R210 On 05-August-21			Bond Future	189.68	190.1112	189.6782	190.1112	0.00
08/10/2020	R210 On 04-November-21			Bond Future	188.90	189.3300	188.8967	189.3300	0.00
08/10/2020	R212 On 05-November-20			Bond Future	170.15	170.0928	170.1503	170.0928	6,889.00
08/10/2020	R212 On 04-February-21			Bond Future	169.58	169.5243	169.5819	169.5243	0.00
08/10/2020	R212 On 06-May-21			Bond Future	171.45	171.3954	171.4529	171.3954	0.00
08/10/2020	R212 On 05-August-21			Bond Future	171.05	170.9924	171.0503	170.9924	0.00
08/10/2020	R212 On 04-November-21			Bond Future	172.81	172.7600	172.8138	172.7600	0.00
08/10/2020	R213 On 05-November-20			Bond Future	10.10	81.5738	81.7809	81.5738	16,600.00
08/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	320	0	0	0	0.00
08/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	331	0	0	0	0.00
08/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	342	0	0	0	0.00
08/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	3081	3	3	3	0.00
08/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	3173	3	3	3	0.00
08/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	3127	3	3	3	0.00
08/10/2020	R213 On 04-February-21			Bond Future	10.33	82.3825	82.5915	82.3825	0.00
08/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1039	1	1	1	0.00
08/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1025	1	1	1	0.00
08/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1012	1	1	1	0.00
08/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6167	6	6	6	0.00
08/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6211	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	6124	6	6	6	0.00
08/10/2020	R213 On 06-May-21			Bond Future	10.55	79.7428	79.9537	79.7428	0.00
08/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	7876	8	8	8	0.00
08/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	7910	8	8	8	0.00
08/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	7842	8	8	8	0.00
08/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1361	1	1	1	0.00
08/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1349	1	1	1	0.00
08/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1337	1	1	1	0.00
08/10/2020	R213 On 05-August-21			Bond Future	10.79	80.6210	80.8341	80.6210	0.00
08/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	3891	4	4	4	0.00
08/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	3864	4	4	4	0.00
08/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	3838	4	4	4	0.00
08/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3587	4	4	4	0.00
08/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3610	4	4	4	0.00
08/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3564	4	4	4	0.00
08/10/2020	R213 On 04-November-21			Bond Future	11.06	11.1000	78.1205	11.1000	0.00
08/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	211	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	259	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	163	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 05-November-20			Bond Future	11.49	62.0019	62.3340	62.0019	17,572.00
08/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	35	0	0	0	0.00
08/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	37	0	0	0	0.00
08/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	34	0	0	0	0.00
08/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7240	8	7	8	0.00
08/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	7178	8	7	8	0.00
08/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	7117	7	7	7	0.00
08/10/2020	R214 On 04-February-21			Bond Future	11.71	62.6166	62.9518	62.6166	0.00
08/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	757	1	1	1	0.00
08/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	776	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
08/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	767	1	1	1	0.00
08/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8622	9	9	9	0.00
08/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8569	9	9	9	0.00
08/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8674	9	9	9	0.00
08/10/2020	R214 On 06-May-21			Bond Future	11.92	60.0156	60.3542	60.0156	0.00
08/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4862	5	5	5	0.00
08/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4833	5	5	5	0.00
08/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4805	5	5	5	0.00
08/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3198	3	3	3	0.00
08/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3217	3	3	3	0.00
08/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3178	3	3	3	0.00
08/10/2020	R214 On 05-August-21			Bond Future	12.15	60.6768	61.0190	60.6768	0.00
08/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3737	4	4	4	0.00
08/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3786	4	4	4	0.00
08/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3761	4	4	4	0.00
08/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4392	5	4	5	0.00
08/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4367	5	4	5	0.00
08/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4417	5	4	5	0.00
08/10/2020	R214 On 04-November-21			Bond Future	12.39	12.4700	58.3576	12.4700	0.00
08/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	412	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	366	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	320	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R248 On 05-November-20			Bond Future	11.79	76.6526	77.0193	76.6526	112,431.00
08/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	2	0	0	0	0.00
08/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	190	0	0	0	950.00
08/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	0	0	950.00
08/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	2	0	0	0	0.00
08/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	2	0	0	0	0.00
08/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12793	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
08/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12876	13	13	13	0.00
08/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	13043	13	13	13	0.00
08/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12710	13	13	13	0.00
08/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5504	6	6	6	0.00
08/10/2020	R248 On 04-February-21			Bond Future	12.03	77.4126	77.7827	77.4126	0.00
08/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2287	2	2	2	2,590.00
08/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	888	1	1	1	2,590.00
08/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	586	1	1	1	0.00
08/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	595	1	1	1	0.00
08/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	604	1	1	1	0.00
08/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11260	12	11	12	0.00
08/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11397	12	11	12	0.00
08/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11328	12	11	12	0.00
08/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9500	10	10	10	0.00
08/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5656	6	6	6	0.00
08/10/2020	R248 On 06-May-21			Bond Future	12.26	73.8371	74.2109	73.8371	0.00
08/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	4906	5	5	5	0.00
08/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	4967	5	5	5	0.00
08/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	4937	5	5	5	0.00
08/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4431	5	4	5	0.00
08/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4403	5	4	5	0.00
08/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4458	5	4	5	0.00
08/10/2020	R248 On 05-August-21			Bond Future	12.51	74.6505	75.0284	74.6505	0.00
08/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4646	4	5	4	0.00
08/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4675	4	5	4	0.00
08/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4617	4	5	4	0.00
08/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4619	5	5	5	0.00
08/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4674	5	5	5	0.00
08/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4646	5	5	5	0.00
08/10/2020	R248 On 04-November-21			Bond Future	12.77	12.8400	71.3739	12.8400	0.00
08/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	307	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	416	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	362	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
08/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00