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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	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
07/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	2025 On 06-August-20			Bond Future	137.40	137.4552	137.3992	137.4552	6,043.00
07/07/2020	2025 On 05-November-20			Bond Future	138.88	138.9440	138.8823	138.9440	0.00
07/07/2020	2025 On 04-February-21			Bond Future	139.02	139.0884	139.0235	139.0884	0.00
07/07/2020	2025 On 06-May-21			Bond Future	140.71	140.7746	140.7066	140.7746	0.00
07/07/2020	2029 On 06-August-20			Bond Future	98.49	98.7335	98.4856	98.7335	5,012.00
07/07/2020	2029 On 05-November-20			Bond Future	98.43	98.6798	98.4256	98.6798	0.00
07/07/2020	2029 On 04-February-21			Bond Future	99.59	99.8520	99.5930	99.8520	0.00
07/07/2020	2029 On 06-May-21			Bond Future	99.66	99.9247	99.6609	99.9247	0.00
07/07/2020	2030 On 06-August-20			Bond Future	9.74	90.4197	89.6512	90.4197	106,689.00
07/07/2020	2030 On 06-August-20	9,09	Call	Bond Future	322	0	0	0	0.00
07/07/2020	2030 On 06-August-20	10,40	Call	Bond Future	4051	5	4	5	0.00
07/07/2020	2030 On 06-August-20	9,05	Call	Bond Future	284	0	0	0	450.00
07/07/2020	2030 On 06-August-20	8,86	Call	Bond Future	147	0	0	0	800.00
07/07/2020	2030 On 06-August-20	8,36	Call	Bond Future	16	0	0	0	800.00
07/07/2020	2030 On 06-August-20	9,11	Call	Bond Future	342	1	0	1	0.00
07/07/2020	2030 On 06-August-20	11,25	Call	Bond Future	8068	9	8	9	0.00
07/07/2020	2030 On 06-August-20	10,00	Call	Bond Future	2434	3	2	3	470.00
07/07/2020	2030 On 06-August-20	10,70	Call	Bond Future	5411	6	5	6	470.00
07/07/2020	2030 On 06-August-20	9,42	Call	Bond Future	791	1	1	1	0.00
07/07/2020	2030 On 06-August-20	9,95	Call	Bond Future	2254	3	2	3	0.00
07/07/2020	2030 On 06-August-20	10,75	Call	Bond Future	5647	6	6	6	0.00
07/07/2020	2030 On 06-August-20	10,05	Call	Bond Future	2621	3	3	3	0.00
07/07/2020	2030 On 06-August-20	9,75	Call	Bond Future	1599	2	2	2	450.00
07/07/2020	2030 On 06-August-20	9,10	Call	Bond Future	332	1	0	1	0.00
07/07/2020	2030 On 06-August-20	11,47	Call	Bond Future	9140	10	9	10	0.00
07/07/2020	2030 On 06-August-20	10,21	Call	Bond Future	3255	4	3	4	622.00
07/07/2020	2030 On 06-August-20	10,87	Call	Bond Future	6220	7	6	7	0.00
07/07/2020	2030 On 06-August-20	8,50	Call	Bond Future	31	0	0	0	323.00
07/07/2020	2030 On 06-August-20	9,20	Call	Bond Future	445	1	0	1	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	2030 On 06-August-20	8,50	Put	Bond Future	7428	7	7	7	0.00
07/07/2020	2030 On 06-August-20	10,87	Put	Bond Future	112	0	0	0	622.00
07/07/2020	2030 On 06-August-20	10,75	Put	Bond Future	161	0	0	0	0.00
07/07/2020	2030 On 06-August-20	9,20	Put	Bond Future	3572	3	4	3	2,500.00
07/07/2020	2030 On 06-August-20	11,47	Put	Bond Future	14	0	0	0	622.00
07/07/2020	2030 On 06-August-20	9,10	Put	Bond Future	4054	3	4	3	0.00
07/07/2020	2030 On 06-August-20	9,42	Put	Bond Future	2627	2	3	2	800.00
07/07/2020	2030 On 06-August-20	11,25	Put	Bond Future	32	0	0	0	0.00
07/07/2020	2030 On 06-August-20	10,21	Put	Bond Future	646	0	1	0	0.00
07/07/2020	2030 On 06-August-20	10,00	Put	Bond Future	978	1	1	1	0.00
07/07/2020	2030 On 06-August-20	9,11	Put	Bond Future	4004	3	4	3	0.00
07/07/2020	2030 On 06-August-20	9,75	Put	Bond Future	1542	1	2	1	0.00
07/07/2020	2030 On 06-August-20	10,05	Put	Bond Future	888	1	1	1	0.00
07/07/2020	2030 On 06-August-20	9,95	Put	Bond Future	1075	1	1	1	5,850.00
07/07/2020	2030 On 06-August-20	10,40	Put	Bond Future	415	0	0	0	0.00
07/07/2020	2030 On 06-August-20	8,86	Put	Bond Future	5316	5	5	5	0.00
07/07/2020	2030 On 06-August-20	8,36	Put	Bond Future	8297	8	8	8	0.00
07/07/2020	2030 On 06-August-20	10,70	Put	Bond Future	186	0	0	0	0.00
07/07/2020	2030 On 06-August-20	9,05	Put	Bond Future	4305	4	4	4	0.00
07/07/2020	2030 On 06-August-20	9,09	Put	Bond Future	4103	4	4	4	0.00
07/07/2020	2030 On 05-November-20			Bond Future	9.95	91.3773	90.5973	91.3773	500.00
07/07/2020	2030 On 05-November-20	8,85	Call	Bond Future	1135	1	1	1	3,000.00
07/07/2020	2030 On 05-November-20	9,61	Call	Bond Future	2570	3	3	3	0.00
07/07/2020	2030 On 05-November-20	8,34	Call	Bond Future	577	1	1	1	1,000.00
07/07/2020	2030 On 05-November-20	9,04	Call	Bond Future	1426	2	1	2	1,000.00
07/07/2020	2030 On 05-November-20	8,73	Call	Bond Future	973	1	1	1	3,000.00
07/07/2020	2030 On 05-November-20	9,38	Call	Bond Future	2058	2	2	2	0.00
07/07/2020	2030 On 05-November-20	10,06	Call	Bond Future	3789	4	4	4	0.00
07/07/2020	2030 On 05-November-20	8,10	Call	Bond Future	413	1	0	1	3,000.00
07/07/2020	2030 On 05-November-20	9,39	Call	Bond Future	2079	2	2	2	0.00
07/07/2020	2030 On 05-November-20	8,36	Call	Bond Future	593	1	1	1	14,160.00
07/07/2020	2030 On 05-November-20	8,86	Call	Bond Future	1149	1	1	1	14,160.00
07/07/2020	2030 On 05-November-20	9,86	Call	Bond Future	3211	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	2030 On 05-November-20	9,23	Call	Bond Future	1762	2	2	2	3,000.00
07/07/2020	2030 On 05-November-20	10,47	Call	Bond Future	5125	6	5	6	0.00
07/07/2020	2030 On 05-November-20	9,03	Call	Bond Future	1410	2	1	2	15,646.00
07/07/2020	2030 On 05-November-20	10,37	Call	Bond Future	4783	5	5	5	0.00
07/07/2020	2030 On 05-November-20	9,40	Call	Bond Future	2100	2	2	2	0.00
07/07/2020	2030 On 05-November-20	8,53	Call	Bond Future	744	1	1	1	15,646.00
07/07/2020	2030 On 05-November-20	9,03	Put	Bond Future	6653	6	7	6	0.00
07/07/2020	2030 On 05-November-20	9,40	Put	Bond Future	5187	5	5	5	0.00
07/07/2020	2030 On 05-November-20	10,47	Put	Bond Future	2333	2	2	2	3,000.00
07/07/2020	2030 On 05-November-20	8,53	Put	Bond Future	9006	8	9	8	0.00
07/07/2020	2030 On 05-November-20	8,86	Put	Bond Future	7404	7	7	7	0.00
07/07/2020	2030 On 05-November-20	9,38	Put	Bond Future	5260	5	5	5	0.00
07/07/2020	2030 On 05-November-20	8,73	Put	Bond Future	8013	7	8	7	0.00
07/07/2020	2030 On 05-November-20	9,23	Put	Bond Future	5832	5	6	5	0.00
07/07/2020	2030 On 05-November-20	8,36	Put	Bond Future	9910	9	10	9	0.00
07/07/2020	2030 On 05-November-20	9,86	Put	Bond Future	3708	3	4	3	14,160.00
07/07/2020	2030 On 05-November-20	10,37	Put	Bond Future	2519	2	3	2	15,646.00
07/07/2020	2030 On 05-November-20	10,06	Put	Bond Future	3190	3	3	3	1,000.00
07/07/2020	2030 On 05-November-20	9,39	Put	Bond Future	5224	5	5	5	0.00
07/07/2020	2030 On 05-November-20	8,10	Put	Bond Future	11372	11	11	11	0.00
07/07/2020	2030 On 05-November-20	9,04	Put	Bond Future	6610	6	7	6	0.00
07/07/2020	2030 On 05-November-20	9,61	Put	Bond Future	4462	4	4	4	3,000.00
07/07/2020	2030 On 05-November-20	8,34	Put	Bond Future	10019	9	10	9	0.00
07/07/2020	2030 On 05-November-20	8,85	Put	Bond Future	7450	7	7	7	0.00
07/07/2020	2030 On 04-February-21			Bond Future	10.16	88.4363	87.6456	88.4363	0.00
07/07/2020	2030 On 04-February-21	8,37	Call	Bond Future	977	1	1	1	1,000.00
07/07/2020	2030 On 04-February-21	9,17	Call	Bond Future	2054	2	2	2	0.00
07/07/2020	2030 On 04-February-21	9,12	Call	Bond Future	1967	2	2	2	1,000.00
07/07/2020	2030 On 04-February-21	8,36	Call	Bond Future	967	1	1	1	800.00
07/07/2020	2030 On 04-February-21	9,16	Call	Bond Future	2036	2	2	2	0.00
07/07/2020	2030 On 04-February-21	9,15	Call	Bond Future	2019	2	2	2	0.00
07/07/2020	2030 On 04-February-21	8,86	Call	Bond Future	1551	2	2	2	800.00
07/07/2020	2030 On 04-February-21	10,20	Call	Bond Future	4405	5	4	5	0.00

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07/07/2020	2030 On 04-February-21	10,20	Put	Bond Future	4217	4	4	4	1,800.00
07/07/2020	2030 On 04-February-21	8,86	Put	Bond Future	8852	8	9	8	0.00
07/07/2020	2030 On 04-February-21	9,12	Put	Bond Future	7751	7	8	7	0.00
07/07/2020	2030 On 04-February-21	8,36	Put	Bond Future	11275	11	11	11	0.00
07/07/2020	2030 On 04-February-21	9,16	Put	Bond Future	7590	7	8	7	0.00
07/07/2020	2030 On 04-February-21	9,15	Put	Bond Future	7630	7	8	7	0.00
07/07/2020	2030 On 04-February-21	9,17	Put	Bond Future	7550	7	8	7	0.00
07/07/2020	2030 On 04-February-21	8,37	Put	Bond Future	11223	11	11	11	0.00
07/07/2020	2030 On 06-May-21			Bond Future	10.39	89.4891	88.6875	89.4891	0.00
07/07/2020	2030 On 06-May-21	10,74	Call	Bond Future	5511	6	6	6	0.00
07/07/2020	2030 On 06-May-21	9,15	Call	Bond Future	1815	2	2	2	0.00
07/07/2020	2030 On 06-May-21	11,69	Call	Bond Future	8333	9	8	9	0.00
07/07/2020	2030 On 06-May-21	11,70	Call	Bond Future	8365	9	8	9	0.00
07/07/2020	2030 On 06-May-21	7,97	Call	Bond Future	589	1	1	1	700.00
07/07/2020	2030 On 06-May-21	9,92	Call	Bond Future	3310	4	3	4	0.00
07/07/2020	2030 On 06-May-21	10,04	Call	Bond Future	3591	4	4	4	0.00
07/07/2020	2030 On 06-May-21	9,22	Call	Bond Future	1929	2	2	2	0.00
07/07/2020	2030 On 06-May-21	11,71	Call	Bond Future	8397	9	8	9	0.00
07/07/2020	2030 On 06-May-21	11,71	Put	Bond Future	1949	2	2	2	0.00
07/07/2020	2030 On 06-May-21	9,22	Put	Bond Future	8225	8	8	8	700.00
07/07/2020	2030 On 06-May-21	7,97	Put	Bond Future	14278	14	14	14	0.00
07/07/2020	2030 On 06-May-21	9,92	Put	Bond Future	5770	5	6	5	700.00
07/07/2020	2030 On 06-May-21	9,15	Put	Bond Future	8506	8	9	8	0.00
07/07/2020	2030 On 06-May-21	11,69	Put	Bond Future	1977	2	2	2	0.00
07/07/2020	2030 On 06-May-21	11,70	Put	Bond Future	1963	2	2	2	0.00
07/07/2020	2030 On 06-May-21	10,04	Put	Bond Future	5415	5	5	5	0.00
07/07/2020	2030 On 06-May-21	10,74	Put	Bond Future	3738	3	4	3	0.00
07/07/2020	2032 On 06-August-20			Bond Future	10.66	87.9085	87.1463	87.9085	105,570.00
07/07/2020	2032 On 06-August-20	9,91	Call	Bond Future	316	0	0	0	0.00
07/07/2020	2032 On 06-August-20	9,45	Call	Bond Future	59	0	0	0	0.00
07/07/2020	2032 On 06-August-20	9,46	Call	Bond Future	62	0	0	0	0.00
07/07/2020	2032 On 06-August-20	8,79	Call	Bond Future	3	0	0	0	800.00

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07/07/2020	2032 On 06-August-20	9,29	Call	Bond Future	30	0	0	0	800.00
07/07/2020	2032 On 06-August-20	9,47	Call	Bond Future	64	0	0	0	0.00
07/07/2020	2032 On 06-August-20	9,47	Put	Bond Future	7428	7	7	7	0.00
07/07/2020	2032 On 06-August-20	9,45	Put	Bond Future	7554	7	8	7	0.00
07/07/2020	2032 On 06-August-20	8,79	Put	Bond Future	11974	11	12	11	0.00
07/07/2020	2032 On 06-August-20	9,29	Put	Bond Future	8583	8	9	8	0.00
07/07/2020	2032 On 06-August-20	9,46	Put	Bond Future	7491	7	7	7	0.00
07/07/2020	2032 On 06-August-20	9,91	Put	Bond Future	4856	4	5	4	800.00
07/07/2020	2032 On 05-November-20			Bond Future	10.89	84.6945	83.9210	84.6945	0.00
07/07/2020	2032 On 05-November-20	9,76	Call	Bond Future	1382	2	1	2	0.00
07/07/2020	2032 On 05-November-20	11,08	Call	Bond Future	4543	5	5	5	0.00
07/07/2020	2032 On 05-November-20	10,99	Call	Bond Future	4257	5	4	5	0.00
07/07/2020	2032 On 05-November-20	9,11	Call	Bond Future	606	1	1	1	3,000.00
07/07/2020	2032 On 05-November-20	9,61	Call	Bond Future	1157	1	1	1	3,000.00
07/07/2020	2032 On 05-November-20	9,44	Call	Bond Future	934	1	1	1	1,000.00
07/07/2020	2032 On 05-November-20	9,77	Call	Bond Future	1398	2	1	2	0.00
07/07/2020	2032 On 05-November-20	8,94	Call	Bond Future	485	1	0	1	1,000.00
07/07/2020	2032 On 05-November-20	9,75	Call	Bond Future	1367	2	1	2	0.00
07/07/2020	2032 On 05-November-20	9,75	Put	Bond Future	8177	8	8	8	0.00
07/07/2020	2032 On 05-November-20	9,11	Put	Bond Future	11581	11	12	11	0.00
07/07/2020	2032 On 05-November-20	8,94	Put	Bond Future	12610	12	13	12	0.00
07/07/2020	2032 On 05-November-20	11,08	Put	Bond Future	3471	3	3	3	1,000.00
07/07/2020	2032 On 05-November-20	9,44	Put	Bond Future	9729	9	10	9	0.00
07/07/2020	2032 On 05-November-20	9,61	Put	Bond Future	8857	8	9	8	0.00
07/07/2020	2032 On 05-November-20	9,77	Put	Bond Future	8082	8	8	8	0.00
07/07/2020	2032 On 05-November-20	9,76	Put	Bond Future	8129	8	8	8	0.00
07/07/2020	2032 On 05-November-20	10,99	Put	Bond Future	3687	3	4	3	3,000.00
07/07/2020	2032 On 04-February-21			Bond Future	11.12	85.6813	84.8974	85.6813	0.00
07/07/2020	2032 On 04-February-21	8,79	Call	Bond Future	750	1	1	1	800.00
07/07/2020	2032 On 04-February-21	9,61	Call	Bond Future	1607	2	2	2	0.00
07/07/2020	2032 On 04-February-21	9,29	Call	Bond Future	1205	1	1	1	800.00
07/07/2020	2032 On 04-February-21	9,63	Call	Bond Future	1637	2	2	2	0.00
07/07/2020	2032 On 04-February-21	10,82	Call	Bond Future	4079	4	4	4	0.00

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07/07/2020	2032 On 04-February-21	9,62	Call	Bond Future	1622	2	2	2	0.00
07/07/2020	2032 On 04-February-21	9,62	Put	Bond Future	10457	10	10	10	0.00
07/07/2020	2032 On 04-February-21	9,63	Put	Bond Future	10409	10	10	10	0.00
07/07/2020	2032 On 04-February-21	9,29	Put	Bond Future	12158	12	12	12	0.00
07/07/2020	2032 On 04-February-21	10,82	Put	Bond Future	5745	5	6	5	800.00
07/07/2020	2032 On 04-February-21	9,61	Put	Bond Future	10505	10	11	10	0.00
07/07/2020	2032 On 04-February-21	8,79	Put	Bond Future	15040	14	15	14	0.00
07/07/2020	2032 On 06-May-21			Bond Future	11.36	82.5539	81.7593	82.5539	0.00
07/07/2020	2032 On 06-May-21	12,11	Call	Bond Future	7250	8	7	8	0.00
07/07/2020	2032 On 06-May-21	12,12	Call	Bond Future	7280	8	7	8	0.00
07/07/2020	2032 On 06-May-21	12,10	Call	Bond Future	7221	8	7	8	0.00
07/07/2020	2032 On 06-May-21	12,10	Put	Bond Future	3401	3	3	3	0.00
07/07/2020	2032 On 06-May-21	12,11	Put	Bond Future	3381	3	3	3	0.00
07/07/2020	2032 On 06-May-21	12,12	Put	Bond Future	3360	3	3	3	0.00
07/07/2020	2033 On 06-August-20			Bond Future	92.67	93.1353	92.6743	93.1353	12,378.00
07/07/2020	2033 On 05-November-20			Bond Future	92.48	92.9470	92.4775	92.9470	0.00
07/07/2020	2033 On 04-February-21			Bond Future	93.57	94.0509	93.5743	94.0509	0.00
07/07/2020	2033 On 06-May-21			Bond Future	93.49	93.9767	93.4927	93.9767	0.00
07/07/2020	2037 On 06-August-20			Bond Future	11.64	78.3010	77.4929	78.3010	102,427.00
07/07/2020	2037 On 06-August-20	9,87	Call	Bond Future	9	0	0	0	0.00
07/07/2020	2037 On 06-August-20	9,86	Call	Bond Future	9	0	0	0	0.00
07/07/2020	2037 On 06-August-20	9,88	Call	Bond Future	10	0	0	0	0.00
07/07/2020	2037 On 06-August-20	9,86	Put	Bond Future	11821	11	12	11	0.00
07/07/2020	2037 On 06-August-20	9,87	Put	Bond Future	11747	11	12	11	0.00
07/07/2020	2037 On 06-August-20	9,88	Put	Bond Future	11674	11	12	11	0.00
07/07/2020	2037 On 05-November-20			Bond Future	11.87	79.1304	78.3108	79.1304	276.00
07/07/2020	2037 On 05-November-20	10,19	Call	Bond Future	848	1	1	1	0.00
07/07/2020	2037 On 05-November-20	10,17	Call	Bond Future	828	1	1	1	0.00
07/07/2020	2037 On 05-November-20	10,18	Call	Bond Future	838	1	1	1	0.00
07/07/2020	2037 On 05-November-20	10,17	Put	Bond Future	11711	11	12	11	0.00
07/07/2020	2037 On 05-November-20	10,19	Put	Bond Future	11589	11	12	11	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
07/07/2020	2037 On 05-November-20	10,18	Put	Bond Future	11650	11	12	11	0.00
07/07/2020	2037 On 04-February-21			Bond Future	12.11	75.7966	74.9662	75.7966	0.00
07/07/2020	2037 On 04-February-21	11,97	Call	Bond Future	5002	5	5	5	300.00
07/07/2020	2037 On 04-February-21	9,65	Call	Bond Future	836	1	1	1	72.00
07/07/2020	2037 On 04-February-21	13,73	Call	Bond Future	10410	11	10	11	0.00
07/07/2020	2037 On 04-February-21	10,85	Call	Bond Future	2362	3	2	3	0.00
07/07/2020	2037 On 04-February-21	10,35	Call	Bond Future	1554	2	2	2	0.00
07/07/2020	2037 On 04-February-21	10,27	Call	Bond Future	1455	2	1	2	0.00
07/07/2020	2037 On 04-February-21	11,90	Call	Bond Future	4804	5	5	5	0.00
07/07/2020	2037 On 04-February-21	10,28	Call	Bond Future	1467	2	1	2	0.00
07/07/2020	2037 On 04-February-21	10,48	Call	Bond Future	1725	2	2	2	240.00
07/07/2020	2037 On 04-February-21	10,29	Call	Bond Future	1480	2	1	2	0.00
07/07/2020	2037 On 04-February-21	10,29	Put	Bond Future	12826	12	13	12	0.00
07/07/2020	2037 On 04-February-21	11,90	Put	Bond Future	5980	6	6	6	240.00
07/07/2020	2037 On 04-February-21	10,48	Put	Bond Future	11767	11	12	11	0.00
07/07/2020	2037 On 04-February-21	10,27	Put	Bond Future	12941	12	13	12	0.00
07/07/2020	2037 On 04-February-21	13,73	Put	Bond Future	2122	2	2	2	300.00
07/07/2020	2037 On 04-February-21	10,85	Put	Bond Future	9947	9	10	9	72.00
07/07/2020	2037 On 04-February-21	10,35	Put	Bond Future	12486	12	12	12	72.00
07/07/2020	2037 On 04-February-21	10,28	Put	Bond Future	12883	12	13	12	0.00
07/07/2020	2037 On 04-February-21	9,65	Put	Bond Future	16803	16	17	16	0.00
07/07/2020	2037 On 04-February-21	11,97	Put	Bond Future	5777	5	6	5	0.00
07/07/2020	2037 On 06-May-21			Bond Future	12.35	76.6994	75.8579	76.6994	0.00
07/07/2020	2037 On 06-May-21	12,42	Call	Bond Future	5797	6	6	6	0.00
07/07/2020	2037 On 06-May-21	12,43	Call	Bond Future	5827	6	6	6	0.00
07/07/2020	2037 On 06-May-21	12,44	Call	Bond Future	5856	6	6	6	0.00
07/07/2020	2037 On 06-May-21	12,43	Put	Bond Future	5415	5	5	5	0.00
07/07/2020	2037 On 06-May-21	12,44	Put	Bond Future	5391	5	5	5	0.00
07/07/2020	2037 On 06-May-21	12,42	Put	Bond Future	5440	5	5	5	0.00
07/07/2020	2038 On 06-August-20			Bond Future	103.61	104.2632	103.6112	104.2632	10,748.00
07/07/2020	2038 On 05-November-20			Bond Future	104.73	105.3925	104.7296	105.3925	0.00
07/07/2020	2038 On 04-February-21			Bond Future	104.28	104.9503	104.2778	104.9503	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
07/07/2020	2038 On 06-May-21			Bond Future	105.54	106.2230	105.5404	106.2230	0.00
07/07/2020	2040 On 06-August-20			Bond Future	11.84	79.8062	78.8348	79.8062	56,198.00
07/07/2020	2040 On 06-August-20	10,02	Call	Bond Future	8	0	0	0	0.00
07/07/2020	2040 On 06-August-20	10,03	Call	Bond Future	8	0	0	0	0.00
07/07/2020	2040 On 06-August-20	10,04	Call	Bond Future	8	0	0	0	0.00
07/07/2020	2040 On 06-August-20	10,85	Call	Bond Future	235	0	0	0	0.00
07/07/2020	2040 On 06-August-20	11,26	Call	Bond Future	711	1	1	1	0.00
07/07/2020	2040 On 06-August-20	9,57	Call	Bond Future	1	0	0	0	800.00
07/07/2020	2040 On 06-August-20	10,07	Call	Bond Future	10	0	0	0	800.00
07/07/2020	2040 On 06-August-20	10,79	Call	Bond Future	193	0	0	0	0.00
07/07/2020	2040 On 06-August-20	10,07	Put	Bond Future	12405	11	12	11	0.00
07/07/2020	2040 On 06-August-20	9,57	Put	Bond Future	16462	15	16	15	0.00
07/07/2020	2040 On 06-August-20	10,79	Put	Bond Future	7200	6	7	6	800.00
07/07/2020	2040 On 06-August-20	10,03	Put	Bond Future	12719	12	13	12	0.00
07/07/2020	2040 On 06-August-20	10,85	Put	Bond Future	6816	6	7	6	12,496.00
07/07/2020	2040 On 06-August-20	11,26	Put	Bond Future	4470	4	4	4	517.00
07/07/2020	2040 On 06-August-20	10,02	Put	Bond Future	12798	12	13	12	0.00
07/07/2020	2040 On 06-August-20	10,04	Put	Bond Future	12640	12	13	12	0.00
07/07/2020	2040 On 05-November-20			Bond Future	12.08	80.6515	79.6668	80.6515	0.00
07/07/2020	2040 On 05-November-20	9,73	Call	Bond Future	353	0	0	0	2,000.00
07/07/2020	2040 On 05-November-20	9,50	Call	Bond Future	250	0	0	0	2,000.00
07/07/2020	2040 On 05-November-20	10,00	Call	Bond Future	516	1	1	1	2,230.00
07/07/2020	2040 On 05-November-20	10,30	Call	Bond Future	759	1	1	1	0.00
07/07/2020	2040 On 05-November-20	10,23	Call	Bond Future	696	1	1	1	2,000.00
07/07/2020	2040 On 05-November-20	11,00	Call	Bond Future	1794	2	2	2	2,230.00
07/07/2020	2040 On 05-November-20	11,70	Call	Bond Future	3419	4	3	4	0.00
07/07/2020	2040 On 05-November-20	10,31	Call	Bond Future	769	1	1	1	0.00
07/07/2020	2040 On 05-November-20	11,50	Call	Bond Future	2900	3	3	3	0.00
07/07/2020	2040 On 05-November-20	10,32	Call	Bond Future	778	1	1	1	0.00
07/07/2020	2040 On 05-November-20	11,50	Put	Bond Future	6491	6	6	6	2,000.00
07/07/2020	2040 On 05-November-20	10,31	Put	Bond Future	12702	12	13	12	0.00
07/07/2020	2040 On 05-November-20	10,32	Put	Bond Future	12636	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	2040 On 05-November-20	9,50	Put	Bond Future	18673	18	19	18	0.00
07/07/2020	2040 On 05-November-20	10,00	Put	Bond Future	14849	14	15	14	0.00
07/07/2020	2040 On 05-November-20	11,70	Put	Bond Future	5732	5	6	5	2,000.00
07/07/2020	2040 On 05-November-20	11,00	Put	Bond Future	8731	8	9	8	0.00
07/07/2020	2040 On 05-November-20	10,23	Put	Bond Future	13239	12	13	12	0.00
07/07/2020	2040 On 05-November-20	10,30	Put	Bond Future	12769	12	13	12	0.00
07/07/2020	2040 On 05-November-20	9,73	Put	Bond Future	16860	16	17	16	0.00
07/07/2020	2040 On 04-February-21			Bond Future	12.31	77.0852	76.0877	77.0852	0.00
07/07/2020	2040 On 04-February-21	10,07	Call	Bond Future	1040	1	1	1	800.00
07/07/2020	2040 On 04-February-21	11,74	Call	Bond Future	4078	5	4	5	0.00
07/07/2020	2040 On 04-February-21	10,41	Call	Bond Future	1411	2	1	2	0.00
07/07/2020	2040 On 04-February-21	9,49	Call	Bond Future	580	1	1	1	500.00
07/07/2020	2040 On 04-February-21	9,57	Call	Bond Future	632	1	1	1	800.00
07/07/2020	2040 On 04-February-21	10,42	Call	Bond Future	1423	2	1	2	0.00
07/07/2020	2040 On 04-February-21	10,40	Call	Bond Future	1399	2	1	2	0.00
07/07/2020	2040 On 04-February-21	10,24	Call	Bond Future	1215	1	1	1	500.00
07/07/2020	2040 On 04-February-21	11,57	Call	Bond Future	3653	4	4	4	0.00
07/07/2020	2040 On 04-February-21	11,57	Put	Bond Future	8199	8	8	8	500.00
07/07/2020	2040 On 04-February-21	10,24	Put	Bond Future	15057	14	15	14	0.00
07/07/2020	2040 On 04-February-21	10,40	Put	Bond Future	14034	13	14	13	0.00
07/07/2020	2040 On 04-February-21	9,49	Put	Bond Future	20437	20	20	20	0.00
07/07/2020	2040 On 04-February-21	9,57	Put	Bond Future	19818	19	20	19	0.00
07/07/2020	2040 On 04-February-21	10,07	Put	Bond Future	16192	15	16	15	0.00
07/07/2020	2040 On 04-February-21	10,42	Put	Bond Future	13910	13	14	13	0.00
07/07/2020	2040 On 04-February-21	10,41	Put	Bond Future	13972	13	14	13	0.00
07/07/2020	2040 On 04-February-21	11,74	Put	Bond Future	7548	7	8	7	800.00
07/07/2020	2040 On 06-May-21			Bond Future	12.56	78.0034	76.9928	78.0034	0.00
07/07/2020	2040 On 06-May-21	12,43	Call	Bond Future	5582	6	6	6	0.00
07/07/2020	2040 On 06-May-21	12,44	Call	Bond Future	5612	6	6	6	0.00
07/07/2020	2040 On 06-May-21	12,42	Call	Bond Future	5553	6	6	6	0.00
07/07/2020	2040 On 06-May-21	12,42	Put	Bond Future	6361	6	6	6	0.00
07/07/2020	2040 On 06-May-21	12,43	Put	Bond Future	6333	6	6	6	0.00
07/07/2020	2040 On 06-May-21	12,44	Put	Bond Future	6305	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
07/07/2020	2044 On 06-August-20			Bond Future	11.96	76.1104	75.1847	76.1104	75,383.00
07/07/2020	2044 On 06-August-20	9,86	Call	Bond Future	2	0	0	0	0.00
07/07/2020	2044 On 06-August-20	9,36	Call	Bond Future	0	0	0	0	602.00
07/07/2020	2044 On 06-August-20	9,01	Call	Bond Future	0	0	0	0	140.00
07/07/2020	2044 On 06-August-20	9,66	Call	Bond Future	1	0	0	0	140.00
07/07/2020	2044 On 06-August-20	9,88	Call	Bond Future	2	0	0	0	0.00
07/07/2020	2044 On 06-August-20	9,98	Call	Bond Future	4	0	0	0	602.00
07/07/2020	2044 On 06-August-20	9,87	Call	Bond Future	2	0	0	0	0.00
07/07/2020	2044 On 06-August-20	10,93	Call	Bond Future	227	0	0	0	0.00
07/07/2020	2044 On 06-August-20	11,09	Call	Bond Future	363	1	0	1	0.00
07/07/2020	2044 On 06-August-20	9,01	Put	Bond Future	22574	22	23	22	0.00
07/07/2020	2044 On 06-August-20	9,66	Put	Bond Future	16704	16	17	16	0.00
07/07/2020	2044 On 06-August-20	9,88	Put	Bond Future	14849	14	15	14	0.00
07/07/2020	2044 On 06-August-20	10,93	Put	Bond Future	7017	6	7	6	140.00
07/07/2020	2044 On 06-August-20	9,87	Put	Bond Future	14932	14	15	14	0.00
07/07/2020	2044 On 06-August-20	11,09	Put	Bond Future	6032	5	6	5	602.00
07/07/2020	2044 On 06-August-20	9,98	Put	Bond Future	14027	13	14	13	0.00
07/07/2020	2044 On 06-August-20	9,86	Put	Bond Future	15015	14	15	14	0.00
07/07/2020	2044 On 06-August-20	9,36	Put	Bond Future	19339	18	19	18	0.00
07/07/2020	2044 On 05-November-20			Bond Future	12.19	76.9166	75.9782	76.9166	0.00
07/07/2020	2044 On 05-November-20	9,72	Call	Bond Future	305	0	0	0	1,815.00
07/07/2020	2044 On 05-November-20	10,34	Call	Bond Future	716	1	1	1	0.00
07/07/2020	2044 On 05-November-20	9,96	Call	Bond Future	433	1	0	1	0.00
07/07/2020	2044 On 05-November-20	11,38	Call	Bond Future	2407	3	2	3	0.00
07/07/2020	2044 On 05-November-20	10,36	Call	Bond Future	734	1	1	1	0.00
07/07/2020	2044 On 05-November-20	11,43	Call	Bond Future	2519	3	3	3	0.00
07/07/2020	2044 On 05-November-20	9,97	Call	Bond Future	439	1	0	1	568.00
07/07/2020	2044 On 05-November-20	10,04	Call	Bond Future	483	1	0	1	525.00
07/07/2020	2044 On 05-November-20	9,34	Call	Bond Future	167	0	0	0	525.00
07/07/2020	2044 On 05-November-20	11,17	Call	Bond Future	1965	2	2	2	0.00
07/07/2020	2044 On 05-November-20	8,87	Call	Bond Future	72	0	0	0	1,815.00
07/07/2020	2044 On 05-November-20	10,02	Call	Bond Future	470	1	0	1	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
07/07/2020	2044 On 05-November-20	10,35	Call	Bond Future	725	1	1	1	0.00
07/07/2020	2044 On 05-November-20	11,06	Call	Bond Future	1751	2	2	2	0.00
07/07/2020	2044 On 05-November-20	9,29	Call	Bond Future	153	0	0	0	568.00
07/07/2020	2044 On 05-November-20	10,36	Put	Bond Future	13102	12	13	12	0.00
07/07/2020	2044 On 05-November-20	10,04	Put	Bond Future	15376	15	15	15	0.00
07/07/2020	2044 On 05-November-20	11,17	Put	Bond Future	8453	8	8	8	1,815.00
07/07/2020	2044 On 05-November-20	11,43	Put	Bond Future	7263	7	7	7	1,815.00
07/07/2020	2044 On 05-November-20	8,87	Put	Bond Future	25323	24	25	24	0.00
07/07/2020	2044 On 05-November-20	10,35	Put	Bond Future	13170	12	13	12	0.00
07/07/2020	2044 On 05-November-20	10,02	Put	Bond Future	15525	15	16	15	0.00
07/07/2020	2044 On 05-November-20	9,34	Put	Bond Future	21030	20	21	20	0.00
07/07/2020	2044 On 05-November-20	9,29	Put	Bond Future	21469	21	21	21	0.00
07/07/2020	2044 On 05-November-20	9,96	Put	Bond Future	15976	15	16	15	0.00
07/07/2020	2044 On 05-November-20	9,72	Put	Bond Future	17849	17	18	17	0.00
07/07/2020	2044 On 05-November-20	11,06	Put	Bond Future	8997	8	9	8	525.00
07/07/2020	2044 On 05-November-20	11,38	Put	Bond Future	7482	7	7	7	568.00
07/07/2020	2044 On 05-November-20	10,34	Put	Bond Future	13238	12	13	12	0.00
07/07/2020	2044 On 05-November-20	9,97	Put	Bond Future	15901	15	16	15	0.00
07/07/2020	2044 On 04-February-21			Bond Future	12.43	73.4320	72.4814	73.4320	0.00
07/07/2020	2044 On 04-February-21	10,35	Call	Bond Future	1242	1	1	1	0.00
07/07/2020	2044 On 04-February-21	10,37	Call	Bond Future	1265	1	1	1	0.00
07/07/2020	2044 On 04-February-21	10,29	Call	Bond Future	1177	1	1	1	0.00
07/07/2020	2044 On 04-February-21	9,66	Call	Bond Future	633	1	1	1	405.00
07/07/2020	2044 On 04-February-21	10,36	Call	Bond Future	1254	1	1	1	0.00
07/07/2020	2044 On 04-February-21	10,04	Call	Bond Future	931	1	1	1	0.00
07/07/2020	2044 On 04-February-21	10,84	Call	Bond Future	1896	2	2	2	0.00
07/07/2020	2044 On 04-February-21	10,36	Put	Bond Future	14970	14	15	14	0.00
07/07/2020	2044 On 04-February-21	10,29	Put	Bond Future	15435	15	15	15	405.00
07/07/2020	2044 On 04-February-21	9,66	Put	Bond Future	20022	19	20	19	0.00
07/07/2020	2044 On 04-February-21	10,84	Put	Bond Future	12052	11	12	11	405.00
07/07/2020	2044 On 04-February-21	10,35	Put	Bond Future	15036	14	15	14	0.00
07/07/2020	2044 On 04-February-21	10,04	Put	Bond Future	17167	16	17	16	0.00
07/07/2020	2044 On 04-February-21	10,37	Put	Bond Future	14905	14	15	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	2044 On 06-May-21			Bond Future	12.67	74.3067	73.3436	74.3067	0.00
07/07/2020	2044 On 06-May-21	12,45	Call	Bond Future	5279	6	5	6	0.00
07/07/2020	2044 On 06-May-21	12,44	Call	Bond Future	5252	6	5	6	0.00
07/07/2020	2044 On 06-May-21	12,43	Call	Bond Future	5224	6	5	6	0.00
07/07/2020	2044 On 06-May-21	12,44	Put	Bond Future	6541	6	7	6	0.00
07/07/2020	2044 On 06-May-21	12,43	Put	Bond Future	6571	6	7	6	0.00
07/07/2020	2044 On 06-May-21	12,45	Put	Bond Future	6512	6	7	6	0.00
07/07/2020	2046 On 06-August-20			Bond Future	93.65	93.6662	93.6508	93.6662	16,357.00
07/07/2020	2046 On 05-November-20			Bond Future	92.90	92.9161	92.8970	92.9161	0.00
07/07/2020	2046 On 04-February-21			Bond Future	94.00	94.0202	93.9991	94.0202	0.00
07/07/2020	2046 On 06-May-21			Bond Future	93.35	93.3725	93.3497	93.3725	0.00
07/07/2020	2050 On 06-August-20			Bond Future	92.88	93.7467	92.8785	93.7467	17,165.00
07/07/2020	2050 On 05-November-20			Bond Future	93.88	94.7619	93.8809	94.7619	0.00
07/07/2020	2050 On 04-February-21			Bond Future	93.11	93.9998	93.1068	93.9998	0.00
07/07/2020	2050 On 06-May-21			Bond Future	94.23	95.1396	94.2342	95.1396	0.00
07/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	AL37 On 06-August-20			Index Future	721.68	725.1990	721.6790	725.1990	0.00
07/07/2020	AL37 On 05-November-20			Index Future	729.36	732.9490	729.3640	732.9490	0.00
07/07/2020	AL37 On 04-February-21			Index Future	737.83	741.4690	737.8290	741.4690	0.00
07/07/2020	AL37 On 06-May-21			Index Future	746.58	750.2760	746.5800	750.2760	0.00
07/07/2020	AL7T On 06-August-20			Index Future	783.15	789.7770	783.1520	789.7770	0.00
07/07/2020	AL7T On 05-November-20			Index Future	791.49	798.2180	791.4920	798.2180	0.00
07/07/2020	AL7T On 04-February-21			Index Future	800.68	807.4960	800.6780	807.4960	0.00
07/07/2020	AL7T On 06-May-21			Index Future	810.18	817.0870	810.1750	817.0870	0.00
07/07/2020	ALBI On 06-August-20			Index Future	685.70	691.2220	685.7020	691.2220	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	ALBI On 05-November-20			Index Future	693.00	698.6100	693.0040	698.6100	0.00
07/07/2020	ALBI On 04-February-21			Index Future	701.05	706.7300	701.0480	706.7300	0.00
07/07/2020	ALBI On 06-May-21			Index Future	709.36	715.1240	709.3620	715.1240	0.00
07/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	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
07/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2020	ES33 On 06-August-20			Bond Future	12.38	72.4678	71.8066	72.4678	350.00
07/07/2020	ES33 On 05-November-20			Bond Future	12.66	69.4606	68.7898	69.4606	0.00
07/07/2020	ES33 On 04-February-21			Bond Future	12.95	70.2698	69.5900	70.2698	0.00
07/07/2020	ES33 On 06-May-21			Bond Future	13.25	67.3285	66.6395	67.3285	0.00
07/07/2020	ES42 On 06-August-20			Bond Future	12.75	72.0638	71.4220	72.0638	4,919.00
07/07/2020	ES42 On 05-November-20			Bond Future	13.03	68.5687	67.9175	68.5687	0.00
07/07/2020	ES42 On 04-February-21			Bond Future	13.30	69.3684	68.7085	69.3684	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
07/07/2020	ES42 On 06-May-21			Bond Future	13.59	65.9352	65.2662	65.9352	0.00
07/07/2020	GOVI On 06-August-20			GOVI	677.76	683.2470	677.7580	683.2470	1,022.00
07/07/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-August-20	728,13	Put	GOVI	503720	45	50	45	0.00
07/07/2020	GOVI On 06-August-20	728,12	Put	GOVI	503620	45	50	45	0.00
07/07/2020	GOVI On 06-August-20	728,14	Put	GOVI	503820	45	50	45	0.00
07/07/2020	GOVI On 05-November-20			GOVI	684.98	690.5490	684.9760	690.5490	0.00
07/07/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 05-November-20	737,85	Put	GOVI	528740	47	53	47	0.00
07/07/2020	GOVI On 05-November-20	737,83	Put	GOVI	528540	47	53	47	0.00
07/07/2020	GOVI On 05-November-20	737,84	Put	GOVI	528640	47	53	47	0.00
07/07/2020	GOVI On 04-February-21			GOVI	692.93	698.5760	692.9260	698.5760	0.00
07/07/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 04-February-21	750,94	Put	GOVI	580140	52	58	52	0.00
07/07/2020	GOVI On 04-February-21	750,95	Put	GOVI	580240	52	58	52	0.00
07/07/2020	GOVI On 04-February-21	750,96	Put	GOVI	580340	52	58	52	0.00
07/07/2020	GOVI On 06-May-21			GOVI	701.14	706.8740	701.1440	706.8740	0.00
07/07/2020	GOVI On 06-May-21	678,67	Call	GOVI	224740	28	22	28	0.00
07/07/2020	GOVI On 06-May-21	678,69	Call	GOVI	224540	28	22	28	0.00
07/07/2020	GOVI On 06-May-21	678,68	Call	GOVI	224640	28	22	28	0.00
07/07/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
07/07/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
07/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2020	IGOV On 06-August-20			Index Future	249.95	250.7080	249.9470	250.7080	1,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	IGOV On 05-November-20			Index Future	252.67	253.4500	252.6700	253.4500	47.00
07/07/2020	IGOV On 04-February-21			Index Future	255.66	256.4570	255.6640	256.4570	0.00
07/07/2020	IGOV On 06-May-21			Index Future	258.76	259.5640	258.7570	259.5640	0.00
07/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0300	94.0300	94.0300	0.00
07/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.27	92.2500	92.2700	92.2500	0.00
07/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4000	90.4300	90.4000	0.00
07/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.40	89.3700	89.4000	89.3700	0.00
07/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6500	90.7000	90.6500	51.00
07/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.15	90.0900	90.1500	90.0900	0.00
07/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2000	90.2900	90.2000	0.00
07/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.48	93.3700	93.4800	93.3700	0.00
07/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.04	93.9200	94.0400	93.9200	0.00
07/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.52	86.3900	86.5200	86.3900	0.00
07/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.13	92.0000	92.1300	92.0000	0.00
07/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2020	IS10 On 17-December-25			Interest Rate Swap	81.04	80.8700	81.0400	80.8700	0.00
07/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.67	77.5300	77.6700	77.5300	0.00
07/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.19	76.0600	76.1900	76.0600	0.00
07/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.34	78.1900	78.3400	78.1900	0.00
07/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.51	82.3100	82.5100	82.3100	0.00
07/07/2020	IS10 On 15-March-27			Interest Rate Swap	81.19	80.9300	81.1900	80.9300	0.00
07/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.40	83.1000	83.4000	83.1000	0.00
07/07/2020	IS10 On 20-September-27			Interest Rate Swap	89.28	88.9900	89.2800	88.9900	0.00
07/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.74	89.5000	89.7400	89.5000	0.00
07/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.86	82.6500	82.8600	82.6500	0.00
07/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.73	90.5400	90.7300	90.5400	0.00
07/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
07/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.86	96.1200	96.1400	96.1200	0.00
07/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3600	96.3400	96.3600	0.00
07/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.65	96.3800	96.3500	96.3800	0.00
07/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.51	96.5400	96.4900	96.5400	0.00
07/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.5500	96.5100	96.5500	0.00
07/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.49	96.5700	96.5100	96.5700	35.00
07/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.54	96.5300	96.4600	96.5300	0.00
07/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.3700	96.2900	96.3700	0.00
07/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.3450	96.2650	96.3450	0.00
07/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.06	96.0250	95.9450	96.0250	0.00
07/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.08	96.0050	95.9250	96.0050	0.00
07/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.60	95.4350	95.4050	95.4350	0.00
07/07/2020	R023 On 06-August-20			Bond Future	5.08	109.8693	109.7807	109.8693	32,180.00
07/07/2020	R023 On 06-August-20	7,26	Call	Bond Future	5187	5	5	5	0.00
07/07/2020	R023 On 06-August-20	7,28	Call	Bond Future	5233	5	5	5	0.00
07/07/2020	R023 On 06-August-20	7,27	Call	Bond Future	5210	5	5	5	0.00
07/07/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R023 On 05-November-20			Bond Future	5.18	107.1256	107.0320	107.1256	0.00
07/07/2020	R023 On 05-November-20	7,46	Call	Bond Future	4930	5	5	5	0.00
07/07/2020	R023 On 05-November-20	7,45	Call	Bond Future	4909	5	5	5	0.00
07/07/2020	R023 On 05-November-20	7,47	Call	Bond Future	4951	5	5	5	0.00
07/07/2020	R023 On 05-November-20	7,45	Put	Bond Future	5	0	0	0	0.00
07/07/2020	R023 On 05-November-20	7,46	Put	Bond Future	5	0	0	0	0.00
07/07/2020	R023 On 05-November-20	7,47	Put	Bond Future	5	0	0	0	0.00
07/07/2020	R023 On 04-February-21			Bond Future	5.25	108.3726	108.2761	108.3726	0.00
07/07/2020	R023 On 04-February-21	6,32	Call	Bond Future	2383	2	2	2	0.00
07/07/2020	R023 On 04-February-21	6,34	Call	Bond Future	2414	2	2	2	0.00
07/07/2020	R023 On 04-February-21	6,33	Call	Bond Future	2398	2	2	2	0.00
07/07/2020	R023 On 04-February-21	6,33	Put	Bond Future	278	0	0	0	0.00
07/07/2020	R023 On 04-February-21	6,32	Put	Bond Future	282	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
07/07/2020	R023 On 04-February-21	6,34	Put	Bond Future	274	0	0	0	0.00
07/07/2020	R023 On 06-May-21			Bond Future	5.31	105.7508	105.6514	105.7508	0.00
07/07/2020	R023 On 06-May-21	7,56	Call	Bond Future	3902	4	4	4	0.00
07/07/2020	R023 On 06-May-21	7,58	Call	Bond Future	3933	4	4	4	0.00
07/07/2020	R023 On 06-May-21	7,57	Call	Bond Future	3918	4	4	4	0.00
07/07/2020	R023 On 06-May-21	7,57	Put	Bond Future	64	0	0	0	0.00
07/07/2020	R023 On 06-May-21	7,58	Put	Bond Future	63	0	0	0	0.00
07/07/2020	R023 On 06-May-21	7,56	Put	Bond Future	65	0	0	0	0.00
07/07/2020	R035 On 06-August-20			Bond Future	11.37	87.2284	86.4010	87.2284	100,851.00
07/07/2020	R035 On 06-August-20	9,92	Call	Bond Future	32	0	0	0	0.00
07/07/2020	R035 On 06-August-20	9,09	Call	Bond Future	1	0	0	0	500.00
07/07/2020	R035 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	24,761.00
07/07/2020	R035 On 06-August-20	9,67	Call	Bond Future	10	0	0	0	500.00
07/07/2020	R035 On 06-August-20	9,93	Call	Bond Future	34	0	0	0	0.00
07/07/2020	R035 On 06-August-20	10,45	Call	Bond Future	252	0	0	0	0.00
07/07/2020	R035 On 06-August-20	9,91	Call	Bond Future	31	0	0	0	0.00
07/07/2020	R035 On 06-August-20	8,75	Call	Bond Future	0	0	0	0	3,000.00
07/07/2020	R035 On 06-August-20	8,75	Put	Bond Future	18590	18	19	18	0.00
07/07/2020	R035 On 06-August-20	9,93	Put	Bond Future	9574	9	10	9	0.00
07/07/2020	R035 On 06-August-20	9,91	Put	Bond Future	9714	9	10	9	0.00
07/07/2020	R035 On 06-August-20	9,00	Put	Bond Future	16569	16	17	16	0.00
07/07/2020	R035 On 06-August-20	9,92	Put	Bond Future	9644	9	10	9	0.00
07/07/2020	R035 On 06-August-20	10,45	Put	Bond Future	6174	5	6	5	500.00
07/07/2020	R035 On 06-August-20	9,67	Put	Bond Future	11440	11	11	11	0.00
07/07/2020	R035 On 06-August-20	9,09	Put	Bond Future	15856	15	16	15	0.00
07/07/2020	R035 On 05-November-20			Bond Future	11.61	83.6778	82.8386	83.6778	0.00
07/07/2020	R035 On 05-November-20	10,33	Call	Bond Future	1314	2	1	2	0.00
07/07/2020	R035 On 05-November-20	10,34	Call	Bond Future	1330	2	1	2	0.00
07/07/2020	R035 On 05-November-20	10,32	Call	Bond Future	1299	2	1	2	0.00
07/07/2020	R035 On 05-November-20	10,32	Put	Bond Future	9492	9	9	9	0.00
07/07/2020	R035 On 05-November-20	10,33	Put	Bond Future	9440	9	9	9	0.00
07/07/2020	R035 On 05-November-20	10,34	Put	Bond Future	9387	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R035 On 04-February-21			Bond Future	11.86	84.6522	83.8018	84.6522	0.00
07/07/2020	R035 On 04-February-21	10,06	Call	Bond Future	1429	2	1	2	0.00
07/07/2020	R035 On 04-February-21	10,14	Call	Bond Future	1529	2	2	2	0.00
07/07/2020	R035 On 04-February-21	10,05	Call	Bond Future	1416	2	1	2	0.00
07/07/2020	R035 On 04-February-21	11,14	Call	Bond Future	3441	4	3	4	0.00
07/07/2020	R035 On 04-February-21	10,04	Call	Bond Future	1404	2	1	2	0.00
07/07/2020	R035 On 04-February-21	10,05	Put	Bond Future	12832	12	13	12	0.00
07/07/2020	R035 On 04-February-21	11,14	Put	Bond Future	7699	7	8	7	650.00
07/07/2020	R035 On 04-February-21	10,04	Put	Bond Future	12889	12	13	12	0.00
07/07/2020	R035 On 04-February-21	10,14	Put	Bond Future	12320	12	12	12	650.00
07/07/2020	R035 On 04-February-21	10,06	Put	Bond Future	12774	12	13	12	0.00
07/07/2020	R035 On 06-May-21			Bond Future	12.10	81.1811	80.3192	81.1811	0.00
07/07/2020	R035 On 06-May-21	12,35	Call	Bond Future	6337	7	6	7	0.00
07/07/2020	R035 On 06-May-21	12,37	Call	Bond Future	6400	7	6	7	0.00
07/07/2020	R035 On 06-May-21	10,24	Call	Bond Future	1591	2	2	2	793.00
07/07/2020	R035 On 06-May-21	12,02	Call	Bond Future	5338	6	5	6	0.00
07/07/2020	R035 On 06-May-21	11,32	Call	Bond Future	3540	4	4	4	0.00
07/07/2020	R035 On 06-May-21	12,36	Call	Bond Future	6368	7	6	7	0.00
07/07/2020	R035 On 06-May-21	11,32	Put	Bond Future	8053	8	8	8	793.00
07/07/2020	R035 On 06-May-21	12,02	Put	Bond Future	5782	5	6	5	793.00
07/07/2020	R035 On 06-May-21	12,36	Put	Bond Future	4943	5	5	5	0.00
07/07/2020	R035 On 06-May-21	10,24	Put	Bond Future	13010	12	13	12	0.00
07/07/2020	R035 On 06-May-21	12,35	Put	Bond Future	4966	5	5	5	0.00
07/07/2020	R035 On 06-May-21	12,37	Put	Bond Future	4920	5	5	5	0.00
07/07/2020	R186 On 06-August-20			Bond Future	7.95	114.5820	114.0220	114.5820	72,968.00
07/07/2020	R186 On 06-August-20	8,37	Call	Bond Future	2651	3	3	3	0.00
07/07/2020	R186 On 06-August-20	7,45	Call	Bond Future	296	0	0	0	2,500.00
07/07/2020	R186 On 06-August-20	9,00	Call	Bond Future	5470	6	5	6	900.00
07/07/2020	R186 On 06-August-20	8,00	Call	Bond Future	1352	2	1	2	900.00
07/07/2020	R186 On 06-August-20	8,25	Call	Bond Future	2186	3	2	3	0.00
07/07/2020	R186 On 06-August-20	8,38	Call	Bond Future	2691	3	3	3	0.00
07/07/2020	R186 On 06-August-20	8,36	Call	Bond Future	2611	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
07/07/2020	R186 On 06-August-20	8,36	Put	Bond Future	449	0	0	0	0.00
07/07/2020	R186 On 06-August-20	7,45	Put	Bond Future	2971	3	3	3	2,500.00
07/07/2020	R186 On 06-August-20	8,00	Put	Bond Future	1073	1	1	1	15,177.00
07/07/2020	R186 On 06-August-20	8,25	Put	Bond Future	595	0	1	0	0.00
07/07/2020	R186 On 06-August-20	8,38	Put	Bond Future	426	0	0	0	0.00
07/07/2020	R186 On 06-August-20	8,37	Put	Bond Future	437	0	0	0	0.00
07/07/2020	R186 On 06-August-20	9,00	Put	Bond Future	60	0	0	0	0.00
07/07/2020	R186 On 05-November-20			Bond Future	8.14	115.7950	115.2247	115.7950	0.00
07/07/2020	R186 On 05-November-20	7,00	Call	Bond Future	687	1	1	1	1,200.00
07/07/2020	R186 On 05-November-20	8,66	Call	Bond Future	4237	5	4	5	0.00
07/07/2020	R186 On 05-November-20	8,65	Call	Bond Future	4204	5	4	5	0.00
07/07/2020	R186 On 05-November-20	8,00	Call	Bond Future	2346	3	2	3	1,200.00
07/07/2020	R186 On 05-November-20	8,64	Call	Bond Future	4171	5	4	5	0.00
07/07/2020	R186 On 05-November-20	7,84	Call	Bond Future	1987	2	2	2	3,500.00
07/07/2020	R186 On 05-November-20	8,34	Call	Bond Future	3241	4	3	4	3,500.00
07/07/2020	R186 On 05-November-20	9,26	Call	Bond Future	6352	7	6	7	0.00
07/07/2020	R186 On 05-November-20	8,34	Put	Bond Future	2253	2	2	2	0.00
07/07/2020	R186 On 05-November-20	9,26	Put	Bond Future	870	1	1	1	3,500.00
07/07/2020	R186 On 05-November-20	8,65	Put	Bond Future	1675	1	2	1	0.00
07/07/2020	R186 On 05-November-20	7,84	Put	Bond Future	3542	3	4	3	0.00
07/07/2020	R186 On 05-November-20	8,64	Put	Bond Future	1691	2	2	2	0.00
07/07/2020	R186 On 05-November-20	8,00	Put	Bond Future	3080	3	3	3	0.00
07/07/2020	R186 On 05-November-20	8,66	Put	Bond Future	1659	1	2	1	0.00
07/07/2020	R186 On 05-November-20	7,00	Put	Bond Future	6685	6	7	6	0.00
07/07/2020	R186 On 04-February-21			Bond Future	8.34	111.8600	111.2813	111.8600	0.00
07/07/2020	R186 On 04-February-21	8,15	Call	Bond Future	2869	3	3	3	0.00
07/07/2020	R186 On 04-February-21	8,16	Call	Bond Future	2892	3	3	3	0.00
07/07/2020	R186 On 04-February-21	8,17	Call	Bond Future	2914	3	3	3	0.00
07/07/2020	R186 On 04-February-21	8,16	Put	Bond Future	3766	3	4	3	0.00
07/07/2020	R186 On 04-February-21	8,17	Put	Bond Future	3739	3	4	3	0.00
07/07/2020	R186 On 04-February-21	8,15	Put	Bond Future	3792	4	4	4	0.00
07/07/2020	R186 On 06-May-21			Bond Future	8.55	113.1911	112.6035	113.1911	0.00
07/07/2020	R186 On 06-May-21	10,78	Call	Bond Future	10305	11	10	11	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
07/07/2020	R186 On 06-May-21	10,77	Call	Bond Future	10270	11	10	11	0.00
07/07/2020	R186 On 06-May-21	10,76	Call	Bond Future	10234	11	10	11	0.00
07/07/2020	R186 On 06-May-21	10,77	Put	Bond Future	594	1	1	1	0.00
07/07/2020	R186 On 06-May-21	10,76	Put	Bond Future	599	1	1	1	0.00
07/07/2020	R186 On 06-May-21	10,78	Put	Bond Future	588	1	1	1	0.00
07/07/2020	R197 On 06-August-20			Bond Future	306.55	306.7151	306.5527	306.7151	2,591.00
07/07/2020	R197 On 05-November-20			Bond Future	309.86	310.0371	309.8613	310.0371	0.00
07/07/2020	R197 On 04-February-21			Bond Future	305.69	305.8751	305.6923	305.8751	0.00
07/07/2020	R197 On 06-May-21			Bond Future	309.39	309.5843	309.3940	309.5843	0.00
07/07/2020	R202 On 06-August-20			Bond Future	206.50	207.9257	206.4997	207.9257	8,040.00
07/07/2020	R202 On 05-November-20			Bond Future	208.73	210.1778	208.7285	210.1778	0.00
07/07/2020	R202 On 04-February-21			Bond Future	207.04	208.5074	207.0375	208.5074	0.00
07/07/2020	R202 On 06-May-21			Bond Future	209.54	211.0356	209.5441	211.0356	0.00
07/07/2020	R208 On 06-August-20			Bond Future	3.48	104.4948	104.4953	104.4948	23,391.00
07/07/2020	R208 On 06-August-20	5,56	Call	Bond Future	1302	1	1	1	0.00
07/07/2020	R208 On 06-August-20	5,57	Call	Bond Future	1308	1	1	1	0.00
07/07/2020	R208 On 06-August-20	5,55	Call	Bond Future	1296	1	1	1	0.00
07/07/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 05-November-20			Bond Future	2.96	102.2099	102.2066	102.2099	0.00
07/07/2020	R208 On 05-November-20	4,79	Call	Bond Future	710	1	1	1	0.00
07/07/2020	R208 On 05-November-20	4,78	Call	Bond Future	706	1	1	1	0.00
07/07/2020	R208 On 05-November-20	4,77	Call	Bond Future	702	1	1	1	0.00
07/07/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20			Bond Future	11.28	66.3912	65.6825	66.3912	59,966.00
07/07/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
07/07/2020	R209 On 06-August-20	5,56	Put	Bond Future	43742	43	44	43	0.00
07/07/2020	R209 On 06-August-20	5,55	Put	Bond Future	43851	43	44	43	0.00
07/07/2020	R209 On 06-August-20	5,57	Put	Bond Future	43634	43	44	43	0.00
07/07/2020	R209 On 05-November-20			Bond Future	11.49	63.9541	63.2355	63.9541	0.00
07/07/2020	R209 On 05-November-20	10,00	Call	Bond Future	1013	1	1	1	0.00
07/07/2020	R209 On 05-November-20	10,02	Call	Bond Future	1036	1	1	1	0.00
07/07/2020	R209 On 05-November-20	10,01	Call	Bond Future	1025	1	1	1	0.00
07/07/2020	R209 On 05-November-20	10,01	Put	Bond Future	9274	9	9	9	0.00
07/07/2020	R209 On 05-November-20	10,02	Put	Bond Future	9225	9	9	9	0.00
07/07/2020	R209 On 05-November-20	10,00	Put	Bond Future	9323	9	9	9	0.00
07/07/2020	R209 On 04-February-21			Bond Future	11.71	64.6992	63.9712	64.6992	0.00
07/07/2020	R209 On 04-February-21	10,11	Call	Bond Future	1632	2	2	2	0.00
07/07/2020	R209 On 04-February-21	10,12	Call	Bond Future	1645	2	2	2	0.00
07/07/2020	R209 On 04-February-21	10,10	Call	Bond Future	1618	2	2	2	0.00
07/07/2020	R209 On 04-February-21	10,10	Put	Bond Future	10357	10	10	10	0.00
07/07/2020	R209 On 04-February-21	10,11	Put	Bond Future	10311	10	10	10	0.00
07/07/2020	R209 On 04-February-21	10,12	Put	Bond Future	10265	10	10	10	0.00
07/07/2020	R209 On 06-May-21			Bond Future	11.92	62.3275	61.5898	62.3275	0.00
07/07/2020	R209 On 06-May-21	12,22	Call	Bond Future	5752	6	6	6	0.00
07/07/2020	R209 On 06-May-21	12,24	Call	Bond Future	5806	6	6	6	0.00
07/07/2020	R209 On 06-May-21	12,23	Call	Bond Future	5779	6	6	6	0.00
07/07/2020	R209 On 06-May-21	12,22	Put	Bond Future	4347	4	4	4	0.00
07/07/2020	R209 On 06-May-21	12,24	Put	Bond Future	4309	4	4	4	0.00
07/07/2020	R209 On 06-May-21	12,23	Put	Bond Future	4328	4	4	4	0.00
07/07/2020	R210 On 06-August-20			Bond Future	183.42	183.4514	183.4184	183.4514	1,957.00
07/07/2020	R210 On 05-November-20			Bond Future	182.72	182.7633	182.7231	182.7633	0.00
07/07/2020	R210 On 04-February-21			Bond Future	184.89	184.9343	184.8907	184.9343	0.00
07/07/2020	R210 On 06-May-21			Bond Future	184.42	184.4665	184.4191	184.4665	0.00
07/07/2020	R212 On 06-August-20			Bond Future	165.68	165.7193	165.6812	165.7193	7,044.00
07/07/2020	R212 On 05-November-20			Bond Future	167.47	167.5144	167.4696	167.5144	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
07/07/2020	R212 On 04-February-21			Bond Future	167.16	167.2096	167.1614	167.2096	0.00
07/07/2020	R212 On 06-May-21			Bond Future	169.19	169.2370	169.1853	169.2370	0.00
07/07/2020	R213 On 06-August-20			Bond Future	10.19	83.5217	82.7777	83.5217	17,142.00
07/07/2020	R213 On 06-August-20	9,29	Call	Bond Future	157	0	0	0	0.00
07/07/2020	R213 On 06-August-20	9,31	Call	Bond Future	169	0	0	0	0.00
07/07/2020	R213 On 06-August-20	9,30	Call	Bond Future	163	0	0	0	0.00
07/07/2020	R213 On 06-August-20	9,30	Put	Bond Future	5264	5	5	5	0.00
07/07/2020	R213 On 06-August-20	9,31	Put	Bond Future	5211	5	5	5	0.00
07/07/2020	R213 On 06-August-20	9,29	Put	Bond Future	5318	5	5	5	0.00
07/07/2020	R213 On 05-November-20			Bond Future	10.41	80.8771	80.1222	80.8771	0.00
07/07/2020	R213 On 05-November-20	9,59	Call	Bond Future	1702	2	2	2	0.00
07/07/2020	R213 On 05-November-20	9,60	Call	Bond Future	1720	2	2	2	0.00
07/07/2020	R213 On 05-November-20	9,61	Call	Bond Future	1738	2	2	2	0.00
07/07/2020	R213 On 05-November-20	9,61	Put	Bond Future	6135	6	6	6	0.00
07/07/2020	R213 On 05-November-20	9,59	Put	Bond Future	6214	6	6	6	0.00
07/07/2020	R213 On 05-November-20	9,60	Put	Bond Future	6174	6	6	6	0.00
07/07/2020	R213 On 04-February-21			Bond Future	10.63	81.8187	81.0537	81.8187	0.00
07/07/2020	R213 On 04-February-21	9,41	Call	Bond Future	1858	2	2	2	0.00
07/07/2020	R213 On 04-February-21	9,40	Call	Bond Future	1842	2	2	2	0.00
07/07/2020	R213 On 04-February-21	9,39	Call	Bond Future	1826	2	2	2	0.00
07/07/2020	R213 On 04-February-21	9,40	Put	Bond Future	8522	8	9	8	0.00
07/07/2020	R213 On 04-February-21	9,39	Put	Bond Future	8563	8	9	8	0.00
07/07/2020	R213 On 04-February-21	9,41	Put	Bond Future	8480	8	8	8	0.00
07/07/2020	R213 On 06-May-21			Bond Future	10.84	79.2597	78.4843	79.2597	0.00
07/07/2020	R213 On 06-May-21	11,90	Call	Bond Future	7564	8	8	8	0.00
07/07/2020	R213 On 06-May-21	11,91	Call	Bond Future	7593	8	8	8	0.00
07/07/2020	R213 On 06-May-21	11,89	Call	Bond Future	7534	8	8	8	0.00
07/07/2020	R213 On 06-May-21	11,89	Put	Bond Future	2522	2	3	2	0.00
07/07/2020	R213 On 06-May-21	11,90	Put	Bond Future	2506	2	3	2	0.00
07/07/2020	R213 On 06-May-21	11,91	Put	Bond Future	2489	2	2	2	0.00
07/07/2020	R214 On 06-August-20			Bond Future	11.53	64.2648	63.6314	64.2648	19,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R214 On 06-August-20	9,97	Call	Bond Future	23	0	0	0	0.00
07/07/2020	R214 On 06-August-20	9,99	Call	Bond Future	25	0	0	0	0.00
07/07/2020	R214 On 06-August-20	9,98	Call	Bond Future	24	0	0	0	0.00
07/07/2020	R214 On 06-August-20	9,97	Put	Bond Future	9209	9	9	9	0.00
07/07/2020	R214 On 06-August-20	9,99	Put	Bond Future	9079	8	9	8	0.00
07/07/2020	R214 On 06-August-20	9,98	Put	Bond Future	9144	9	9	9	0.00
07/07/2020	R214 On 05-November-20			Bond Future	11.74	61.6684	61.0259	61.6684	0.00
07/07/2020	R214 On 05-November-20	10,25	Call	Bond Future	1071	1	1	1	0.00
07/07/2020	R214 On 05-November-20	10,24	Call	Bond Future	1060	1	1	1	0.00
07/07/2020	R214 On 05-November-20	10,26	Call	Bond Future	1083	1	1	1	0.00
07/07/2020	R214 On 05-November-20	10,24	Put	Bond Future	9574	9	10	9	0.00
07/07/2020	R214 On 05-November-20	10,25	Put	Bond Future	9522	9	10	9	0.00
07/07/2020	R214 On 05-November-20	10,26	Put	Bond Future	9471	9	9	9	0.00
07/07/2020	R214 On 04-February-21			Bond Future	11.95	62.3865	61.7356	62.3865	0.00
07/07/2020	R214 On 04-February-21	10,31	Call	Bond Future	1656	2	2	2	0.00
07/07/2020	R214 On 04-February-21	10,33	Call	Bond Future	1684	2	2	2	0.00
07/07/2020	R214 On 04-February-21	10,32	Call	Bond Future	1670	2	2	2	0.00
07/07/2020	R214 On 04-February-21	10,32	Put	Bond Future	10741	10	11	10	0.00
07/07/2020	R214 On 04-February-21	10,33	Put	Bond Future	10693	10	11	10	0.00
07/07/2020	R214 On 04-February-21	10,31	Put	Bond Future	10789	10	11	10	0.00
07/07/2020	R214 On 06-May-21			Bond Future	12.16	59.8488	59.1891	59.8488	0.00
07/07/2020	R214 On 06-May-21	12,27	Call	Bond Future	5376	6	5	6	0.00
07/07/2020	R214 On 06-May-21	12,26	Call	Bond Future	5350	6	5	6	0.00
07/07/2020	R214 On 06-May-21	12,25	Call	Bond Future	5324	6	5	6	0.00
07/07/2020	R214 On 06-May-21	12,26	Put	Bond Future	4879	5	5	5	0.00
07/07/2020	R214 On 06-May-21	12,25	Put	Bond Future	4900	5	5	5	0.00
07/07/2020	R214 On 06-May-21	12,27	Put	Bond Future	4858	5	5	5	0.00
07/07/2020	R248 On 06-August-20			Bond Future	11.89	79.5232	78.6105	79.5232	110,885.00
07/07/2020	R248 On 06-August-20	10,18	Call	Bond Future	13	0	0	0	0.00
07/07/2020	R248 On 06-August-20	11,85	Call	Bond Future	2067	3	2	3	0.00
07/07/2020	R248 On 06-August-20	11,15	Call	Bond Future	511	1	1	1	0.00
07/07/2020	R248 On 06-August-20	10,85	Call	Bond Future	214	0	0	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2020	R248 On 06-August-20	9,25	Call	Bond Future	0	0	0	0	20,640.00
07/07/2020	R248 On 06-August-20	10,20	Call	Bond Future	14	0	0	0	0.00
07/07/2020	R248 On 06-August-20	11,80	Call	Bond Future	1911	2	2	2	470.00
07/07/2020	R248 On 06-August-20	12,75	Call	Bond Future	5576	6	6	6	814.00
07/07/2020	R248 On 06-August-20	10,35	Call	Bond Future	28	0	0	0	640.00
07/07/2020	R248 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	3,000.00
07/07/2020	R248 On 06-August-20	11,10	Call	Bond Future	449	1	0	1	470.00
07/07/2020	R248 On 06-August-20	12,25	Call	Bond Future	3512	4	4	4	814.00
07/07/2020	R248 On 06-August-20	10,19	Call	Bond Future	13	0	0	0	0.00
07/07/2020	R248 On 06-August-20	10,19	Put	Bond Future	12101	11	12	11	0.00
07/07/2020	R248 On 06-August-20	12,25	Put	Bond Future	1323	1	1	1	0.00
07/07/2020	R248 On 06-August-20	11,10	Put	Bond Future	5661	5	6	5	0.00
07/07/2020	R248 On 06-August-20	10,20	Put	Bond Future	12020	11	12	11	0.00
07/07/2020	R248 On 06-August-20	11,80	Put	Bond Future	2465	2	2	2	0.00
07/07/2020	R248 On 06-August-20	12,75	Put	Bond Future	548	0	1	0	0.00
07/07/2020	R248 On 06-August-20	11,85	Put	Bond Future	2307	2	2	2	0.00
07/07/2020	R248 On 06-August-20	9,00	Put	Bond Future	22774	22	23	22	0.00
07/07/2020	R248 On 06-August-20	9,25	Put	Bond Future	20348	19	20	19	0.00
07/07/2020	R248 On 06-August-20	10,85	Put	Bond Future	7217	6	7	6	0.00
07/07/2020	R248 On 06-August-20	11,15	Put	Bond Future	5373	5	5	5	0.00
07/07/2020	R248 On 06-August-20	10,18	Put	Bond Future	12182	11	12	11	0.00
07/07/2020	R248 On 06-August-20	10,35	Put	Bond Future	10833	10	11	10	0.00
07/07/2020	R248 On 05-November-20			Bond Future	12.12	75.9541	75.0288	75.9541	250.00
07/07/2020	R248 On 05-November-20	11,00	Call	Bond Future	1747	2	2	2	800.00
07/07/2020	R248 On 05-November-20	10,00	Call	Bond Future	479	1	0	1	800.00
07/07/2020	R248 On 05-November-20	10,04	Call	Bond Future	507	1	1	1	0.00
07/07/2020	R248 On 05-November-20	10,03	Call	Bond Future	500	1	0	1	0.00
07/07/2020	R248 On 05-November-20	10,02	Call	Bond Future	493	1	0	1	0.00
07/07/2020	R248 On 05-November-20	10,03	Put	Bond Future	15282	14	15	14	0.00
07/07/2020	R248 On 05-November-20	10,02	Put	Bond Future	15358	15	15	15	0.00
07/07/2020	R248 On 05-November-20	10,04	Put	Bond Future	15205	14	15	14	0.00
07/07/2020	R248 On 05-November-20	10,00	Put	Bond Future	15512	15	16	15	0.00
07/07/2020	R248 On 05-November-20	11,00	Put	Bond Future	9051	8	9	8	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
07/07/2020	R248 On 04-February-21			Bond Future	12.35	76.8387	75.9014	76.8387	0.00
07/07/2020	R248 On 04-February-21	10,46	Call	Bond Future	1428	2	1	2	0.00
07/07/2020	R248 On 04-February-21	10,47	Call	Bond Future	1440	2	1	2	0.00
07/07/2020	R248 On 04-February-21	10,48	Call	Bond Future	1453	2	1	2	0.00
07/07/2020	R248 On 04-February-21	10,48	Put	Bond Future	13991	13	14	13	0.00
07/07/2020	R248 On 04-February-21	10,46	Put	Bond Future	14120	13	14	13	0.00
07/07/2020	R248 On 04-February-21	10,47	Put	Bond Future	14055	13	14	13	0.00
07/07/2020	R248 On 06-May-21			Bond Future	12.58	73.3377	72.3881	73.3377	0.00
07/07/2020	R248 On 06-May-21	12,34	Call	Bond Future	5326	6	5	6	0.00
07/07/2020	R248 On 06-May-21	12,36	Call	Bond Future	5384	6	5	6	0.00
07/07/2020	R248 On 06-May-21	12,35	Call	Bond Future	5355	6	5	6	0.00
07/07/2020	R248 On 06-May-21	12,35	Put	Bond Future	6672	6	7	6	0.00
07/07/2020	R248 On 06-May-21	12,36	Put	Bond Future	6642	6	7	6	0.00
07/07/2020	R248 On 06-May-21	12,34	Put	Bond Future	6701	6	7	6	0.00