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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/09/2020 TO: 07/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	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
07/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	2025 On 05-November-20			Bond Future	144.50	144.1794	144.4997	144.1794	3,891.00
07/09/2020	2025 On 04-February-21			Bond Future	144.51	144.1833	144.5064	144.1833	0.00
07/09/2020	2025 On 06-May-21			Bond Future	146.08	145.7492	146.0756	145.7492	0.00
07/09/2020	2025 On 05-August-21			Bond Future	146.16	145.8309	146.1608	145.8309	0.00
07/09/2020	2029 On 05-November-20			Bond Future	102.99	102.9736	102.9910	102.9736	5,004.00
07/09/2020	2029 On 04-February-21			Bond Future	104.07	104.0541	104.0714	104.0541	0.00
07/09/2020	2029 On 06-May-21			Bond Future	104.06	104.0444	104.0616	104.0444	0.00
07/09/2020	2029 On 05-August-21			Bond Future	105.21	105.1957	105.2130	105.1957	0.00
07/09/2020	2030 On 05-November-20			Bond Future	9.31	93.9953	94.1866	93.9953	92,820.00
07/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4539	4	5	4	0.00
07/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	954	1	1	1	3,000.00
07/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3032	3	3	3	0.00
07/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	315	0	0	0	1,000.00
07/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1346	1	1	1	1,000.00
07/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2263	2	2	2	0.00
07/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	751	1	1	1	3,000.00
07/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2996	3	3	3	0.00
07/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2615	3	3	3	0.00
07/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2294	2	2	2	0.00
07/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	173	0	0	0	3,000.00
07/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4842	5	5	5	0.00
07/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2325	2	2	2	0.00
07/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3177	3	3	3	0.00
07/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	331	0	0	0	14,160.00
07/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	972	1	1	1	14,160.00
07/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3995	4	4	4	0.00
07/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1826	2	2	2	3,000.00
07/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6710	7	7	7	0.00
07/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1323	1	1	1	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6243	6	6	6	0.00
07/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	487	0	0	0	15,414.00
07/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2976	3	3	3	0.00
07/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	329	0	0	0	3,000.00
07/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5160	5	5	5	0.00
07/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3638	4	4	4	0.00
07/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1256	1	1	1	2,500.00
07/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1823	2	2	2	0.00
07/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1599	2	2	2	2,500.00
07/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	390	0	0	0	8,000.00
07/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4201	4	4	4	0.00
07/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2306	2	2	2	0.00
07/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1876	2	2	2	0.00
07/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6058	6	6	6	0.00
07/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	903	1	1	1	14,160.00
07/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	653	1	1	1	1,000.00
07/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1356	1	1	1	3,000.00
07/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	732	1	1	1	2,500.00
07/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7543	8	8	8	0.00
07/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1849	2	2	2	0.00
07/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2940	3	3	3	0.00
07/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1336	1	1	1	3,000.00
07/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6168	6	6	6	0.00
07/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3680	4	4	4	0.00
07/09/2020	2030 On 04-February-21			Bond Future	9.52	90.9545	91.1474	90.9545	0.00
07/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	670	1	1	1	1,600.00
07/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	845	1	1	1	1,000.00
07/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2211	2	2	2	0.00
07/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2096	2	2	2	1,000.00
07/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	834	1	1	1	800.00
07/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2188	2	2	2	0.00
07/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2282	2	2	2	1,600.00
07/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2164	2	2	2	0.00

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07/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1557	2	2	2	800.00
07/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5356	5	5	5	0.00
07/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1666	2	2	2	1,800.00
07/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5356	6	5	6	0.00
07/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4378	5	4	5	0.00
07/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7640	8	8	8	0.00
07/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4240	4	4	4	0.00
07/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4274	4	4	4	0.00
07/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4104	4	4	4	0.00
07/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8464	9	8	9	0.00
07/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4206	4	4	4	0.00
07/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7590	8	8	8	0.00
07/09/2020	2030 On 06-May-21			Bond Future	9.74	91.9213	92.1161	91.9213	0.00
07/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7076	7	7	7	0.00
07/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2376	2	2	2	0.00
07/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10612	10	11	10	0.00
07/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	739	1	1	1	700.00
07/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4700	5	5	5	0.00
07/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10650	10	11	10	0.00
07/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4340	4	4	4	0.00
07/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2528	2	3	2	0.00
07/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10688	11	11	11	0.00
07/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	812	1	1	1	0.00
07/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5394	6	5	6	700.00
07/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11000	11	11	11	0.00
07/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3372	3	3	3	700.00
07/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	828	1	1	1	0.00
07/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5638	6	6	6	0.00
07/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	820	1	1	1	0.00
07/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3095	3	3	3	0.00
07/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1874	2	2	2	0.00
07/09/2020	2030 On 05-August-21			Bond Future	9.98	88.9118	89.1086	88.9118	0.00
07/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5409	5	5	5	0.00

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07/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5440	5	5	5	0.00
07/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5470	5	5	5	0.00
07/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3144	3	3	3	0.00
07/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3184	3	3	3	0.00
07/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3164	3	3	3	0.00
07/09/2020	2032 On 05-November-20			Bond Future	10.22	87.6110	87.8118	87.6110	119,950.00
07/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1186	1	1	1	0.00
07/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5308	5	5	5	0.00
07/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5710	6	6	6	0.00
07/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1207	1	1	1	0.00
07/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	313	0	0	0	3,000.00
07/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	904	1	1	1	3,000.00
07/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	645	1	1	1	1,000.00
07/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	210	0	0	0	1,000.00
07/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1166	1	1	1	0.00
07/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4085	4	4	4	0.00
07/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7398	8	7	8	0.00
07/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8445	9	8	9	0.00
07/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	748	1	1	1	1,000.00
07/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5549	6	6	6	0.00
07/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4000	4	4	4	0.00
07/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4712	5	5	5	0.00
07/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4043	4	4	4	0.00
07/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	848	1	1	1	3,000.00
07/09/2020	2032 On 04-February-21			Bond Future	10.45	88.5091	88.7116	88.5091	0.00
07/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	560	1	1	1	800.00
07/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1566	2	2	2	0.00
07/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1603	2	2	2	0.00
07/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1073	1	1	1	800.00
07/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4798	5	5	5	0.00
07/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1584	2	2	2	0.00
07/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6605	7	7	7	0.00

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07/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6561	7	7	7	0.00
07/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8212	8	8	8	0.00
07/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2649	3	3	3	800.00
07/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6650	7	7	7	0.00
07/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11036	11	11	11	0.00
07/09/2020	2032 On 06-May-21			Bond Future	10.68	85.3048	85.5093	85.3048	0.00
07/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3436	3	3	3	736.00
07/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9296	9	9	9	0.00
07/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	11002	11	11	11	0.00
07/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9332	9	9	9	0.00
07/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9259	9	9	9	0.00
07/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1690	2	2	2	0.00
07/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1663	2	2	2	0.00
07/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1676	2	2	2	0.00
07/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1141	1	1	1	736.00
07/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5423	6	5	6	0.00
07/09/2020	2032 On 05-August-21			Bond Future	10.92	86.2291	86.4357	86.2291	0.00
07/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6092	6	6	6	0.00
07/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6060	6	6	6	0.00
07/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6124	6	6	6	0.00
07/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3728	4	4	4	0.00
07/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3707	4	4	4	0.00
07/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3687	4	4	4	0.00
07/09/2020	2033 On 05-November-20			Bond Future	97.38	97.3645	97.3825	97.3645	10,355.00
07/09/2020	2033 On 04-February-21			Bond Future	98.40	98.3861	98.4040	98.3861	0.00
07/09/2020	2033 On 06-May-21			Bond Future	98.26	98.2385	98.2564	98.2385	0.00
07/09/2020	2033 On 05-August-21			Bond Future	99.34	99.3256	99.3435	99.3256	0.00
07/09/2020	2037 On 05-November-20			Bond Future	11.23	82.0635	82.1750	82.0635	138,739.00
07/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	488	1	0	1	0.00
07/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	469	0	0	0	0.00
07/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	479	0	0	0	0.00

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07/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7488	8	7	8	0.00
07/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7366	7	7	7	0.00
07/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7427	8	7	8	0.00
07/09/2020	2037 On 04-February-21			Bond Future	11.45	78.6501	78.7625	78.6501	0.00
07/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5778	6	6	6	300.00
07/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	608	1	1	1	72.00
07/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12651	13	13	13	0.00
07/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2396	2	2	2	0.00
07/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1411	1	1	1	0.00
07/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1293	1	1	1	0.00
07/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1307	1	1	1	0.00
07/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5525	5	6	5	0.00
07/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1618	2	2	2	240.00
07/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1322	1	1	1	0.00
07/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8872	9	9	9	0.00
07/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2904	3	3	3	240.00
07/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7864	8	8	8	0.00
07/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	568	1	1	1	300.00
07/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6186	6	6	6	72.00
07/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8546	9	9	9	72.00
07/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8982	9	9	9	0.00
07/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8927	9	9	9	0.00
07/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12780	13	13	13	0.00
07/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2757	3	3	3	0.00
07/09/2020	2037 On 06-May-21			Bond Future	11.69	79.4864	79.5997	79.4864	0.00
07/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7300	7	7	7	0.00
07/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7336	7	7	7	0.00
07/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7372	7	7	7	0.00
07/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3183	3	3	3	0.00
07/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3166	3	3	3	0.00
07/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3201	3	3	3	0.00
07/09/2020	2037 On 05-August-21			Bond Future	11.94	76.0920	76.2065	76.0920	0.00
07/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6246	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
07/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6277	6	6	6	0.00
07/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6309	6	6	6	0.00
07/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4484	5	4	5	0.00
07/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4439	5	4	5	0.00
07/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4461	5	4	5	0.00
07/09/2020	2038 On 05-November-20			Bond Future	108.53	108.3651	108.5320	108.3651	10,764.00
07/09/2020	2038 On 04-February-21			Bond Future	107.97	107.8047	107.9730	107.8047	0.00
07/09/2020	2038 On 06-May-21			Bond Future	109.15	108.9756	109.1455	108.9756	0.00
07/09/2020	2038 On 05-August-21			Bond Future	108.63	108.4591	108.6309	108.4591	0.00
07/09/2020	2040 On 05-November-20			Bond Future	11.40	83.7953	83.8788	83.7953	72,600.00
07/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	118	0	0	0	2,000.00
07/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	447	0	0	0	0.00
07/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	386	0	0	0	2,000.00
07/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	63	0	0	0	2,000.00
07/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	231	0	0	0	2,380.00
07/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	456	0	0	0	0.00
07/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1650	2	2	2	2,380.00
07/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3917	4	4	4	0.00
07/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	466	0	0	0	0.00
07/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3174	3	3	3	0.00
07/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2553	3	3	3	2,000.00
07/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8177	8	8	8	0.00
07/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14273	14	14	14	0.00
07/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10352	10	10	10	0.00
07/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8111	8	8	8	0.00
07/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2018	2	2	2	2,000.00
07/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4375	4	4	4	0.00
07/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8717	9	9	9	0.00
07/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12413	13	12	13	0.00
07/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8244	8	8	8	0.00
07/09/2020	2040 On 04-February-21			Bond Future	11.63	80.1494	80.2335	80.1494	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
07/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	875	1	1	1	800.00
07/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4634	5	5	5	0.00
07/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1310	1	1	1	0.00
07/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	396	0	0	0	500.00
07/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	445	0	0	0	800.00
07/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1325	1	1	1	0.00
07/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1077	1	1	1	500.00
07/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4080	4	4	4	0.00
07/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1295	1	1	1	0.00
07/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9785	10	10	10	0.00
07/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4480	5	4	5	500.00
07/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10773	11	11	11	0.00
07/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16107	16	16	16	0.00
07/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15485	16	15	16	0.00
07/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11882	12	12	12	0.00
07/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9665	10	10	10	0.00
07/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9725	10	10	10	0.00
07/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	3958	4	4	4	800.00
07/09/2020	2040 On 06-May-21			Bond Future	11.87	81.0016	81.0865	81.0016	0.00
07/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7022	7	7	7	0.00
07/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7058	7	7	7	0.00
07/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6986	7	7	7	0.00
07/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3701	4	4	4	0.00
07/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3679	4	4	4	0.00
07/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3658	4	4	4	0.00
07/09/2020	2040 On 05-August-21			Bond Future	12.12	77.3734	77.4590	77.3734	0.00
07/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6621	7	7	7	0.00
07/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6686	7	7	7	0.00
07/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6654	7	7	7	0.00
07/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4528	5	5	5	0.00
07/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4552	5	5	5	0.00
07/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4576	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
07/09/2020	2044 On 05-November-20			Bond Future	11.50	80.1415	80.2911	80.1415	47,298.00
07/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	408	0	0	0	0.00
07/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	91	0	0	0	1,815.00
07/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	171	0	0	0	0.00
07/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2497	2	2	2	0.00
07/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	426	0	0	0	0.00
07/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	175	0	0	0	300.00
07/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2655	3	3	3	0.00
07/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	417	0	0	0	0.00
07/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	208	0	0	0	525.00
07/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	29	0	0	0	525.00
07/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1888	2	2	2	0.00
07/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	6	0	0	0	1,815.00
07/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	198	0	0	0	1,815.00
07/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	25	0	0	0	300.00
07/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1603	2	2	2	0.00
07/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10788	11	11	11	0.00
07/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4064	4	4	4	1,815.00
07/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3086	3	3	3	1,815.00
07/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20944	21	21	21	0.00
07/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8481	9	8	9	0.00
07/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10940	11	11	11	0.00
07/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16580	17	17	17	0.00
07/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8549	9	9	9	0.00
07/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13321	13	13	13	0.00
07/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17027	17	17	17	0.00
07/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11401	12	11	12	0.00
07/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4537	5	5	5	525.00
07/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3259	3	3	3	300.00
07/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11324	11	11	11	0.00
07/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8617	9	9	9	0.00
07/09/2020	2044 On 04-February-21			Bond Future	11.72	76.5833	76.7342	76.5833	0.00
07/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1120	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1146	1	1	1	0.00
07/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1042	1	1	1	0.00
07/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	450	0	0	0	265.00
07/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1133	1	1	1	0.00
07/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	762	1	1	1	0.00
07/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1928	2	2	2	0.00
07/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10597	11	11	11	0.00
07/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11047	11	11	11	265.00
07/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15587	16	16	16	0.00
07/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7831	8	8	8	265.00
07/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10660	11	11	11	0.00
07/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12745	13	13	13	0.00
07/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10533	11	11	11	0.00
07/09/2020	2044 On 06-May-21			Bond Future	11.95	77.3977	77.5500	77.3977	0.00
07/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6827	7	7	7	0.00
07/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6792	7	7	7	0.00
07/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6757	7	7	7	0.00
07/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3875	4	4	4	0.00
07/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3897	4	4	4	0.00
07/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3853	4	4	4	0.00
07/09/2020	2044 On 05-August-21			Bond Future	12.19	73.8555	74.0095	73.8555	0.00
07/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6834	7	7	7	0.00
07/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6867	7	7	7	0.00
07/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6801	7	7	7	0.00
07/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4508	5	5	5	0.00
07/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4485	5	4	5	0.00
07/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4462	5	4	5	0.00
07/09/2020	2046 On 05-November-20			Bond Future	96.89	96.8736	96.8924	96.8736	16,197.00
07/09/2020	2046 On 04-February-21			Bond Future	97.91	97.8902	97.9089	97.8902	0.00
07/09/2020	2046 On 06-May-21			Bond Future	97.18	97.1627	97.1812	97.1627	0.00
07/09/2020	2046 On 05-August-21			Bond Future	98.26	98.2378	98.2566	98.2378	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
07/09/2020	2050 On 05-November-20			Bond Future	99.76	99.5575	99.7613	99.5575	13,962.00
07/09/2020	2050 On 04-February-21			Bond Future	98.92	98.7113	98.9168	98.7113	0.00
07/09/2020	2050 On 06-May-21			Bond Future	99.99	99.7835	99.9909	99.7835	0.00
07/09/2020	2050 On 05-August-21			Bond Future	99.17	98.9592	99.1688	98.9592	0.00
07/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	AL37 On 05-November-20			Index Future	754.38	752.7840	754.3770	752.7840	0.00
07/09/2020	AL37 On 04-February-21			Index Future	762.10	760.4970	762.0990	760.4970	0.00
07/09/2020	AL37 On 06-May-21			Index Future	770.19	768.5710	770.1850	768.5710	0.00
07/09/2020	AL37 On 05-August-21			Index Future	778.43	776.8050	778.4340	776.8050	0.00
07/09/2020	AL7T On 05-November-20			Index Future	823.66	821.6620	823.6570	821.6620	0.00
07/09/2020	AL7T On 04-February-21			Index Future	832.09	830.0820	832.0880	830.0820	0.00
07/09/2020	AL7T On 06-May-21			Index Future	840.92	838.8950	840.9170	838.8950	0.00
07/09/2020	AL7T On 05-August-21			Index Future	849.92	847.8820	849.9240	847.8820	0.00
07/09/2020	ALBI On 05-November-20			Index Future	721.76	720.2070	721.7640	720.2070	209.00
07/09/2020	ALBI On 04-February-21			Index Future	729.15	727.5870	729.1510	727.5870	0.00
07/09/2020	ALBI On 06-May-21			Index Future	736.89	735.3120	736.8880	735.3120	0.00
07/09/2020	ALBI On 05-August-21			Index Future	744.78	743.1900	744.7810	743.1900	0.00
07/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C030 On 31-January-30			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
07/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2020	ES33 On 05-November-20			Bond Future	11.87	72.5208	72.6673	72.5208	350.00
07/09/2020	ES33 On 04-February-21			Bond Future	12.15	73.2639	73.4116	73.2639	0.00
07/09/2020	ES33 On 06-May-21			Bond Future	12.43	70.2675	70.4167	70.2675	0.00
07/09/2020	ES33 On 05-August-21			Bond Future	12.73	71.0288	71.1795	71.0288	0.00
07/09/2020	ES42 On 05-November-20			Bond Future	12.30	71.7542	71.8583	71.7542	4,789.00
07/09/2020	ES42 On 04-February-21			Bond Future	12.56	72.4902	72.5951	72.4902	0.00
07/09/2020	ES42 On 06-May-21			Bond Future	12.83	69.0025	69.1084	69.0025	0.00
07/09/2020	ES42 On 05-August-21			Bond Future	13.11	69.7505	69.8575	69.7505	0.00
07/09/2020	GOVI On 05-November-20			GOVI	713.03	711.4750	713.0270	711.4750	1,008.00
07/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	248030	26	25	26	0.00
07/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	248230	26	25	26	0.00
07/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	248130	26	25	26	0.00
07/09/2020	GOVI On 04-February-21			GOVI	720.33	718.7650	720.3250	718.7650	0.00
07/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/09/2020	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
07/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	306150	32	31	32	0.00
07/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	306250	32	31	32	0.00
07/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	306350	32	31	32	0.00
07/09/2020	GOVI On 06-May-21			GOVI	727.97	726.3960	727.9680	726.3960	0.00
07/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	492980	48	49	48	0.00
07/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	492780	48	49	48	0.00
07/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	492880	48	49	48	0.00
07/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-August-21			GOVI	735.77	734.1780	735.7650	734.1780	0.00
07/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	166150	15	17	15	0.00
07/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	166250	15	17	15	0.00
07/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	166350	15	17	15	0.00
07/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2020	IGOV On 05-November-20			Index Future	261.64	261.3130	261.6360	261.3130	1,203.00
07/09/2020	IGOV On 04-February-21			Index Future	264.38	264.0540	264.3780	264.0540	0.00
07/09/2020	IGOV On 06-May-21			Index Future	267.25	266.9210	267.2470	266.9210	0.00
07/09/2020	IGOV On 05-August-21			Index Future	270.17	269.8440	270.1730	269.8440	0.00
07/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
07/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2100	92.2100	92.2100	0.00
07/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3600	90.3500	90.3600	0.00
07/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.29	89.3000	89.2900	89.3000	0.00
07/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.54	90.5600	90.5400	90.5600	51.00
07/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.96	89.9700	89.9600	89.9700	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
07/09/2020	IS05 On 21-June-22			Interest Rate Swap	90.05	90.0700	90.0500	90.0700	0.00
07/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.19	93.2300	93.1900	93.2300	0.00
07/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.68	93.7300	93.6800	93.7300	0.00
07/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.06	86.1300	86.0600	86.1300	0.00
07/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.59	91.6700	91.5900	91.6700	0.00
07/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.91	80.0700	79.9100	80.0700	0.00
07/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.52	76.6800	76.5200	76.6800	0.00
07/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.01	75.1800	75.0100	75.1800	0.00
07/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.13	77.3000	77.1300	77.3000	0.00
07/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.26	81.4300	81.2600	81.4300	0.00
07/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.88	80.0400	79.8800	80.0400	0.00
07/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.08	82.2500	82.0800	82.2500	0.00
07/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.02	88.1800	88.0200	88.1800	0.00
07/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.56	88.7100	88.5600	88.7100	0.00
07/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.73	81.8800	81.7300	81.8800	0.00
07/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.70	89.8400	89.7000	89.8400	0.00
07/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	96.5550	96.5550	10,000.00
07/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.42	96.5750	96.5850	96.5750	0.00
07/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.42	96.5700	96.5800	96.5700	0.00
07/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.41	96.5700	96.5900	96.5700	30,010.00
07/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.42	96.5600	96.5800	96.5600	0.00
07/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.44	96.5400	96.5600	96.5400	0.00
07/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.5350	96.5350	96.5350	0.00
07/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.56	96.4350	96.4450	96.4350	0.00
07/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.2900	96.3200	96.2900	30,000.00
07/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.0900	96.1300	96.0900	0.00
07/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.03	95.9350	95.9750	95.9350	0.00
07/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.25	95.7000	95.7500	95.7000	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
07/09/2020	R023 On 05-November-20			Bond Future	4.51	108.4506	108.5258	108.4506	34,442.00
07/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6419	6	6	6	0.00
07/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6440	6	6	6	0.00
07/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6398	6	6	6	0.00
07/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R023 On 04-February-21			Bond Future	4.56	109.5619	109.6375	109.5619	0.00
07/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3472	3	3	3	0.00
07/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3510	3	4	3	0.00
07/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3491	3	3	3	0.00
07/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	10	0	0	0	0.00
07/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	10	0	0	0	0.00
07/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	9	0	0	0	0.00
07/09/2020	R023 On 06-May-21			Bond Future	4.60	106.8185	106.8947	106.8185	0.00
07/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5082	5	5	5	0.00
07/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5115	5	5	5	0.00
07/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5098	5	5	5	0.00
07/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
07/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
07/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
07/09/2020	R023 On 05-August-21			Bond Future	4.65	107.9755	108.0523	107.9755	0.00
07/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1273	1	1	1	0.00
07/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1261	1	1	1	0.00
07/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1250	1	1	1	0.00
07/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	268	0	0	0	0.00
07/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	271	0	0	0	0.00
07/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	264	0	0	0	0.00
07/09/2020	R035 On 05-November-20			Bond Future	10.98	86.5820	86.6958	86.5820	106,311.00
07/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	1002	1	1	1	0.00
07/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	1020	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	983	1	1	1	0.00
07/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5319	5	5	5	0.00
07/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5270	5	5	5	0.00
07/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5220	5	5	5	0.00
07/09/2020	R035 On 04-February-21			Bond Future	11.22	87.4693	87.5838	87.4693	0.00
07/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1393	1	1	1	0.00
07/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1274	1	1	1	0.00
07/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1260	1	1	1	0.00
07/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3776	4	4	4	0.00
07/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1246	1	1	1	0.00
07/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8893	9	9	9	0.00
07/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8949	9	9	9	0.00
07/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8403	9	8	9	650.00
07/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4252	4	4	4	650.00
07/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8838	9	9	9	0.00
07/09/2020	R035 On 06-May-21			Bond Future	11.45	83.9242	84.0398	83.9242	0.00
07/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7936	8	8	8	0.00
07/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	8012	8	8	8	0.00
07/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5148	5	5	5	0.00
07/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9463	9	9	9	0.00
07/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1924	2	2	2	793.00
07/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7974	8	8	8	0.00
07/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3083	3	3	3	1,650.00
07/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4454	4	4	4	0.00
07/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6718	7	7	7	0.00
07/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3442	4	3	4	793.00
07/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5247	5	5	5	793.00
07/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7037	7	7	7	0.00
07/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2828	3	3	3	0.00
07/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4570	5	5	5	1,650.00
07/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2149	2	2	2	1,650.00
07/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9623	10	10	10	0.00
07/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2844	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
07/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2812	3	3	3	0.00
07/09/2020	R035 On 05-August-21			Bond Future	11.70	84.8334	84.9502	84.8334	0.00
07/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	0	0	0.00
07/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	0	0	0.00
07/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	0	0	0.00
07/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53259	53	53	53	0.00
07/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53142	53	53	53	0.00
07/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53376	53	53	53	0.00
07/09/2020	R186 On 05-November-20			Bond Future	7.38	118.9383	119.1689	118.9383	89,934.00
07/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6614	6	7	6	0.00
07/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	698	1	1	1	1,200.00
07/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6568	6	7	6	0.00
07/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1853	2	2	2	80.00
07/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6521	6	7	6	0.00
07/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3665	4	4	4	1,200.00
07/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5145	5	5	5	3,500.00
07/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9438	9	9	9	0.00
07/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	180	0	0	0	80.00
07/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3025	3	3	3	3,500.00
07/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	212	0	0	0	0.00
07/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	636	1	1	1	0.00
07/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	12	0	0	0	3,500.00
07/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4984	5	5	5	0.00
07/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1237	1	1	1	0.00
07/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	94	0	0	0	0.00
07/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	454	1	0	1	0.00
07/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	97	0	0	0	0.00
07/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	92	0	0	0	0.00
07/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2752	3	3	3	0.00
07/09/2020	R186 On 04-February-21			Bond Future	7.57	114.8782	115.1107	114.8782	0.00
07/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4058	4	4	4	0.00
07/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4093	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
07/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3549	3	4	3	0.00
07/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4127	4	4	4	0.00
07/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1137	1	1	1	0.00
07/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1123	1	1	1	0.00
07/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1380	1	1	1	15,177.00
07/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1151	1	1	1	0.00
07/09/2020	R186 On 06-May-21			Bond Future	7.76	116.0989	116.3337	116.0989	0.00
07/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13531	13	14	13	0.00
07/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13492	13	13	13	0.00
07/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13452	13	13	13	0.00
07/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	86	0	0	0	0.00
07/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	87	0	0	0	0.00
07/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	84	0	0	0	0.00
07/09/2020	R186 On 05-August-21			Bond Future	7.97	112.0753	112.3125	112.0753	0.00
07/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4775	5	5	5	0.00
07/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4805	5	5	5	0.00
07/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4836	5	5	5	0.00
07/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1857	2	2	2	0.00
07/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1885	2	2	2	0.00
07/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1871	2	2	2	0.00
07/09/2020	R197 On 05-November-20			Bond Future	314.82	314.9770	314.8191	314.9770	2,902.00
07/09/2020	R197 On 04-February-21			Bond Future	310.27	310.4264	310.2657	310.4264	0.00
07/09/2020	R197 On 06-May-21			Bond Future	313.64	313.7982	313.6352	313.7982	0.00
07/09/2020	R197 On 05-August-21			Bond Future	309.10	309.2640	309.0988	309.2640	0.00
07/09/2020	R202 On 05-November-20			Bond Future	217.81	217.3196	217.8065	217.3196	7,870.00
07/09/2020	R202 On 04-February-21			Bond Future	215.92	215.4272	215.9188	215.4272	0.00
07/09/2020	R202 On 06-May-21			Bond Future	218.26	217.7670	218.2633	217.7670	0.00
07/09/2020	R202 On 05-August-21			Bond Future	216.43	215.9241	216.4256	215.9241	0.00
07/09/2020	R208 On 05-November-20			Bond Future	3.42	102.0293	102.0284	102.0293	7,525.00
07/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	532	1	1	1	0.00
07/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	528	1	1	1	0.00

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07/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	524	1	1	1	0.00
07/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/09/2020	R209 On 05-November-20			Bond Future	10.83	66.5880	66.7412	66.5880	28,041.00
07/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	629	1	1	1	0.00
07/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	653	1	1	1	0.00
07/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	641	1	1	1	0.00
07/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5384	6	5	6	0.00
07/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5336	5	5	5	0.00
07/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5433	6	5	6	0.00
07/09/2020	R209 On 04-February-21			Bond Future	11.03	67.2705	67.4251	67.2705	0.00
07/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1463	1	1	1	0.00
07/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1478	1	1	1	0.00
07/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1448	1	1	1	0.00
07/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6733	7	7	7	0.00
07/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6688	7	7	7	0.00
07/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6644	7	7	7	0.00
07/09/2020	R209 On 06-May-21			Bond Future	11.24	64.8454	65.0015	64.8454	1,850.00
07/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2092	2	2	2	3,750.00
07/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4322	4	4	4	0.00
07/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7243	7	7	7	0.00
07/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7309	7	7	7	0.00
07/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7342	7	7	7	0.00
07/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7276	7	7	7	0.00
07/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2427	2	2	2	0.00
07/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2400	2	2	2	0.00
07/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2387	2	2	2	4,000.00
07/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2414	2	2	2	0.00
07/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4274	4	4	4	4,000.00
07/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7564	8	8	8	0.00
07/09/2020	R209 On 05-August-21			Bond Future	11.46	65.5480	65.7057	65.5480	0.00

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07/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5626	6	6	6	0.00
07/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5597	6	6	6	0.00
07/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5654	6	6	6	0.00
07/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3942	4	4	4	0.00
07/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3922	4	4	4	0.00
07/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3902	4	4	4	0.00
07/09/2020	R210 On 05-November-20			Bond Future	189.87	189.8381	189.8699	189.8381	2,243.00
07/09/2020	R210 On 04-February-21			Bond Future	191.86	191.8302	191.8617	191.8302	0.00
07/09/2020	R210 On 06-May-21			Bond Future	191.23	191.1988	191.2303	191.1988	0.00
07/09/2020	R210 On 05-August-21			Bond Future	193.35	193.3146	193.3463	193.3146	0.00
07/09/2020	R212 On 05-November-20			Bond Future	169.42	169.4048	169.4198	169.4048	6,967.00
07/09/2020	R212 On 04-February-21			Bond Future	168.90	168.8831	168.8977	168.8831	0.00
07/09/2020	R212 On 06-May-21			Bond Future	170.73	170.7174	170.7319	170.7174	0.00
07/09/2020	R212 On 05-August-21			Bond Future	170.29	170.2737	170.2882	170.2737	0.00
07/09/2020	R213 On 05-November-20			Bond Future	9.79	83.3383	83.5245	83.3383	16,422.00
07/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1586	2	2	2	0.00
07/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1636	2	2	2	0.00
07/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1611	2	2	2	0.00
07/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2695	3	3	3	0.00
07/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2630	3	3	3	0.00
07/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2663	3	3	3	0.00
07/09/2020	R213 On 04-February-21			Bond Future	10.00	84.1924	84.3800	84.1924	0.00
07/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1794	2	2	2	0.00
07/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1774	2	2	2	0.00
07/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1755	2	2	2	0.00
07/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5128	5	5	5	0.00
07/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5166	5	5	5	0.00
07/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5090	5	5	5	0.00
07/09/2020	R213 On 06-May-21			Bond Future	10.21	81.5576	81.7472	81.5576	0.00
07/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9496	9	9	9	0.00
07/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9532	9	10	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
07/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9461	9	9	9	0.00
07/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1185	1	1	1	0.00
07/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1175	1	1	1	0.00
07/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1165	1	1	1	0.00
07/09/2020	R213 On 05-August-21			Bond Future	10.44	82.4411	82.6326	82.4411	0.00
07/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5531	5	6	5	0.00
07/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5501	5	6	5	0.00
07/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5471	5	5	5	0.00
07/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3425	4	3	4	0.00
07/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3445	4	3	4	0.00
07/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3406	4	3	4	0.00
07/09/2020	R214 On 05-November-20			Bond Future	11.11	64.2888	64.3867	64.2888	19,859.00
07/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	631	1	1	1	0.00
07/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	643	1	1	1	0.00
07/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	620	1	1	1	0.00
07/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5773	6	6	6	0.00
07/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5721	6	6	6	0.00
07/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5670	6	6	6	0.00
07/09/2020	R214 On 04-February-21			Bond Future	11.31	64.9476	65.0463	64.9476	0.00
07/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1413	1	1	1	0.00
07/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1443	1	1	1	0.00
07/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1428	1	1	1	0.00
07/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7188	7	7	7	0.00
07/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7141	7	7	7	0.00
07/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7236	7	7	7	0.00
07/09/2020	R214 On 06-May-21			Bond Future	11.51	62.3606	62.4602	62.3606	0.00
07/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6573	7	7	7	0.00
07/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6542	7	7	7	0.00
07/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6510	6	7	6	0.00
07/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2800	3	3	3	0.00
07/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2815	3	3	3	0.00
07/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2784	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
07/09/2020	R214 On 05-August-21			Bond Future	11.72	63.0362	63.1368	63.0362	0.00
07/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5598	6	6	6	0.00
07/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5655	6	6	6	0.00
07/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5626	6	6	6	0.00
07/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4139	4	4	4	0.00
07/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4118	4	4	4	0.00
07/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4160	4	4	4	0.00
07/09/2020	R248 On 05-November-20			Bond Future	11.45	78.9534	79.2078	78.9534	111,502.00
07/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	222	0	0	0	0.00
07/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1564	2	2	2	950.00
07/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	202	0	0	0	950.00
07/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	217	0	0	0	0.00
07/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	212	0	0	0	0.00
07/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10820	11	11	11	0.00
07/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10898	11	11	11	0.00
07/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11055	11	11	11	0.00
07/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10742	11	11	11	0.00
07/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4689	5	5	5	0.00
07/09/2020	R248 On 04-February-21			Bond Future	11.67	79.7624	80.0192	79.7624	0.00
07/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3794	4	4	4	2,590.00
07/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1813	2	2	2	2,590.00
07/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1319	1	1	1	0.00
07/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1335	1	1	1	0.00
07/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1350	1	1	1	0.00
07/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9770	10	10	10	0.00
07/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9894	10	10	10	0.00
07/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9832	10	10	10	0.00
07/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8189	8	8	8	0.00
07/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4927	5	5	5	0.00
07/09/2020	R248 On 06-May-21			Bond Future	11.89	76.1985	76.4580	76.1985	0.00
07/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6680	7	7	7	0.00
07/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6750	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6715	7	7	7	0.00
07/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3962	4	4	4	0.00
07/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3939	4	4	4	0.00
07/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3985	4	4	4	0.00
07/09/2020	R248 On 05-August-21			Bond Future	12.12	77.0241	77.2862	77.0241	0.00
07/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6789	7	7	7	0.00
07/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6823	7	7	7	0.00
07/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6755	7	7	7	0.00
07/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4509	5	5	5	0.00
07/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4555	5	5	5	0.00
07/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4532	5	5	5	0.00