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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	2025 On 06-February-20			Bond Future	136.08	136.0898	136.0760	136.0898	5,063.00
06/01/2020	2025 On 07-May-20			Bond Future	138.58	138.5974	138.5833	138.5974	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
06/01/2020	2025 On 06-August-20			Bond Future	139.70	139.7137	139.6994	139.7137	0.00
06/01/2020	2025 On 05-November-20			Bond Future	142.31	142.3282	142.3137	142.3282	0.00
06/01/2020	2029 On 06-February-20			Bond Future	101.60	101.6127	101.6028	101.6127	3,765.00
06/01/2020	2029 On 07-May-20			Bond Future	102.37	102.3815	102.3714	102.3815	0.00
06/01/2020	2029 On 06-August-20			Bond Future	104.30	104.3092	104.2990	104.3092	0.00
06/01/2020	2029 On 05-November-20			Bond Future	105.12	105.1275	105.1171	105.1275	0.00
06/01/2020	2030 On 06-February-20			Bond Future	9.02	93.3802	9.0227	93.3802	77,891.00
06/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	854	1	854	1	5,820.00
06/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1804	2	1804	2	0.00
06/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	30	0	30	0	5,820.00
06/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1342	1	1342	1	0.00
06/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2525	2	2525	2	0.00
06/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1382	1	1382	1	0.00
06/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1421	1	1421	1	0.00
06/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	575	1	575	1	0.00
06/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	619	1	619	1	0.00
06/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	409	1	409	1	5,000.00
06/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3997	4	3997	4	0.00
06/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	224	0	224	0	5,000.00
06/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	597	1	597	1	0.00
06/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	995	1	995	1	0.00
06/01/2020	2030 On 07-May-20			Bond Future	9.09	95.0778	9.0861	95.0778	0.00
06/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1098	1	1098	1	0.00
06/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	1075	1	1075	1	0.00
06/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	1052	1	1052	1	0.00
06/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2897	3	2897	3	0.00
06/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2937	3	2937	3	0.00
06/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2858	3	2858	3	0.00
06/01/2020	2030 On 06-August-20			Bond Future	9.15	92.8129	9.1512	92.8129	0.00
06/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2380	2	2380	2	0.00
06/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2440	2	2440	2	0.00
06/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2410	2	2410	2	0.00
06/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2715	3	2715	3	0.00
06/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2685	3	2685	3	0.00

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06/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2745	3	2745	3	0.00
06/01/2020	2030 On 05-November-20			Bond Future	9.21	94.5516	9.2092	94.5516	0.00
06/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1106	1	1106	1	1,000.00
06/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2651	3	2651	3	1,000.00
06/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3681	4	3681	4	0.00
06/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1867	2	1867	2	3,000.00
06/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6240	6	6240	6	0.00
06/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3714	4	3714	4	0.00
06/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2624	3	2624	3	16,000.00
06/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7522	7	7522	7	0.00
06/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3747	4	3747	4	0.00
06/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7931	8	7931	8	0.00
06/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3205	3	3205	3	3,000.00
06/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1444	1	1444	1	16,000.00
06/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3676	4	3676	4	0.00
06/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5515	6	5515	6	0.00
06/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	948	1	948	1	3,000.00
06/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2643	3	2643	3	0.00
06/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2692	3	2692	3	0.00
06/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4715	5	4715	5	0.00
06/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3083	3	3083	3	0.00
06/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1067	1	1067	1	16,000.00
06/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2668	3	2668	3	0.00
06/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1450	2	1450	2	1,000.00
06/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3644	4	3644	4	0.00
06/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6357	7	6357	7	0.00
06/01/2020	2032 On 06-February-20			Bond Future	9.40	94.5352	9.4003	94.5352	70,272.00
06/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	998	1	998	1	0.00
06/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	1032	1	1032	1	0.00
06/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	964	1	964	1	0.00
06/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1101	1	1101	1	0.00
06/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1067	1	1067	1	0.00
06/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1034	1	1034	1	0.00
06/01/2020	2032 On 07-May-20			Bond Future	9.47	92.0943	9.4691	92.0943	0.00

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06/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1202	1	1202	1	0.00
06/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1256	1	1256	1	0.00
06/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1229	1	1229	1	0.00
06/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3172	3	3172	3	0.00
06/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3131	3	3131	3	0.00
06/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3214	3	3214	3	0.00
06/01/2020	2032 On 06-August-20			Bond Future	9.54	93.7822	9.5389	93.7822	0.00
06/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2694	3	2694	3	0.00
06/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2726	3	2726	3	0.00
06/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2759	3	2759	3	0.00
06/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3209	3	3209	3	0.00
06/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3275	3	3275	3	0.00
06/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3242	3	3242	3	0.00
06/01/2020	2032 On 05-November-20			Bond Future	9.61	91.3804	9.6072	91.3804	0.00
06/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	4075	4	4075	4	0.00
06/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9259	9	9259	9	0.00
06/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9664	9	9664	9	0.00
06/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2112	2	2112	2	3,000.00
06/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3564	3	3564	3	3,000.00
06/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	3026	3	3026	3	1,000.00
06/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	4110	4	4110	4	0.00
06/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1713	2	1713	2	1,000.00
06/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	4039	4	4039	4	0.00
06/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3132	3	3132	3	0.00
06/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5370	6	5370	6	0.00
06/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6122	6	6122	6	0.00
06/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	874	1	874	1	1,000.00
06/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3077	3	3077	3	0.00
06/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4104	4	4104	4	0.00
06/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3546	4	3546	4	0.00
06/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3104	3	3104	3	0.00
06/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	973	1	973	1	3,000.00
06/01/2020	2033 On 06-February-20			Bond Future	101.54	101.5476	101.5381	101.5476	6,960.00
06/01/2020	2033 On 07-May-20			Bond Future	102.22	102.2328	102.2231	102.2328	0.00

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06/01/2020	2033 On 06-August-20			Bond Future	104.15	104.1577	104.1480	104.1577	0.00
06/01/2020	2033 On 05-November-20			Bond Future	104.89	104.8952	104.8852	104.8952	0.00
06/01/2020	2037 On 06-February-20			Bond Future	9.91	88.5675	9.9074	88.5675	77,689.00
06/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	493	0	493	0	0.00
06/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	471	0	471	0	0.00
06/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	449	0	449	0	0.00
06/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2260	2	2260	2	0.00
06/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2315	3	2315	3	0.00
06/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2206	2	2206	2	0.00
06/01/2020	2037 On 07-May-20			Bond Future	9.98	90.1777	9.9833	90.1777	0.00
06/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1146	1	1146	1	0.00
06/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1173	1	1173	1	0.00
06/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1200	1	1200	1	0.00
06/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3999	4	3999	4	0.00
06/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4098	4	4098	4	0.00
06/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4048	4	4048	4	0.00
06/01/2020	2037 On 06-August-20			Bond Future	10.06	87.5703	10.0614	87.5703	0.00
06/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2779	3	2779	3	0.00
06/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2813	3	2813	3	0.00
06/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2745	3	2745	3	0.00
06/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4216	4	4216	4	0.00
06/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4176	4	4176	4	0.00
06/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4136	4	4136	4	0.00
06/01/2020	2037 On 05-November-20			Bond Future	10.13	89.2128	10.1329	89.2128	0.00
06/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4328	4	4328	4	0.00
06/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4254	4	4254	4	0.00
06/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4291	4	4291	4	0.00
06/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3991	4	3991	4	0.00
06/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3923	4	3923	4	0.00
06/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3957	4	3957	4	0.00
06/01/2020	2038 On 06-February-20			Bond Future	116.76	116.9403	116.7628	116.9403	10,886.00
06/01/2020	2038 On 07-May-20			Bond Future	118.91	119.0950	118.9143	119.0950	0.00
06/01/2020	2038 On 06-August-20			Bond Future	119.47	119.6574	119.4733	119.6574	0.00
06/01/2020	2038 On 05-November-20			Bond Future	121.71	121.8964	121.7090	121.8964	0.00

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06/01/2020	2040 On 06-February-20			Bond Future	10.03	91.1830	10.0326	91.1830	52,991.00
06/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	406	0	406	0	0.00
06/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
06/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	447	0	447	0	0.00
06/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	1	0	1	0	0.00
06/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	426	0	426	0	0.00
06/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2719	3	2719	3	0.00
06/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2657	3	2657	3	0.00
06/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8837	9	8837	9	0.00
06/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2781	3	2781	3	0.00
06/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14598	15	14598	15	0.00
06/01/2020	2040 On 07-May-20			Bond Future	10.11	92.8407	10.1090	92.8407	0.00
06/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	638	1	638	1	2,640.00
06/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	2129	2	2129	2	2,640.00
06/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1268	1	1268	1	0.00
06/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1238	1	1238	1	0.00
06/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1209	1	1209	1	0.00
06/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4261	4	4261	4	0.00
06/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4156	4	4156	4	0.00
06/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4208	4	4208	4	0.00
06/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2990	3	2990	3	0.00
06/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5622	6	5622	6	0.00
06/01/2020	2040 On 06-August-20			Bond Future	10.19	90.0311	10.1878	90.0311	0.00
06/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	3020	3	3020	3	0.00
06/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	3094	3	3094	3	0.00
06/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	3057	3	3057	3	0.00
06/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4332	4	4332	4	0.00
06/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4248	4	4248	4	0.00
06/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4290	4	4290	4	0.00
06/01/2020	2040 On 05-November-20			Bond Future	10.26	91.7202	10.2598	91.7202	0.00
06/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2617	3	2617	3	2,000.00
06/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4335	4	4335	4	2,000.00
06/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1981	2	1981	2	2,000.00
06/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3490	3	3490	3	2,000.00

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06/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4609	4	4609	4	0.00
06/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4649	5	4649	5	0.00
06/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11220	11	11220	11	0.00
06/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10233	10	10233	10	0.00
06/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4689	5	4689	5	0.00
06/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4267	4	4267	4	0.00
06/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1509	2	1509	2	2,000.00
06/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8089	8	8089	8	0.00
06/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5508	6	5508	6	0.00
06/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4232	4	4232	4	0.00
06/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1217	1	1217	1	2,000.00
06/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4563	5	4563	5	0.00
06/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4303	4	4303	4	0.00
06/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6809	7	6809	7	0.00
06/01/2020	2044 On 06-February-20			Bond Future	10.11	87.8855	10.1121	87.8855	50,701.00
06/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	290	0	290	0	0.00
06/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	2	0	2	0	328.00
06/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	245	0	245	0	328.00
06/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	307	0	307	0	0.00
06/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5217	5	5217	5	0.00
06/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	274	0	274	0	0.00
06/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3047	3	3047	3	0.00
06/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3184	3	3184	3	0.00
06/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	109	0	109	0	328.00
06/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3115	3	3115	3	0.00
06/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3324	4	3324	4	0.00
06/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	8910	9	8910	9	0.00
06/01/2020	2044 On 07-May-20			Bond Future	10.19	89.4833	10.1869	89.4833	0.00
06/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5773	6	5773	6	0.00
06/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1214	1	1214	1	0.00
06/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	305	0	305	0	100.00
06/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1831	2	1831	2	100.00
06/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	236	0	236	0	556.00
06/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1273	1	1273	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
06/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	456	0	456	0	129.00
06/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1795	2	1795	2	129.00
06/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7410	7	7410	7	0.00
06/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1243	1	1243	1	0.00
06/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1588	2	1588	2	556.00
06/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6996	7	6996	7	0.00
06/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	782	1	782	1	556.00
06/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	708	1	708	1	100.00
06/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8144	8	8144	8	0.00
06/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3833	4	3833	4	0.00
06/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4407	5	4407	5	0.00
06/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3500	4	3500	4	0.00
06/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4462	5	4462	5	0.00
06/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6649	7	6649	7	0.00
06/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3546	4	3546	4	0.00
06/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1053	1	1053	1	129.00
06/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7575	8	7575	8	0.00
06/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4352	4	4352	4	0.00
06/01/2020	2044 On 06-August-20			Bond Future	10.26	86.7375	10.2640	86.7375	0.00
06/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	950	1	950	1	602.00
06/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2272	2	2272	2	0.00
06/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2680	3	2680	3	602.00
06/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	467	0	467	0	140.00
06/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1668	2	1668	2	140.00
06/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2338	2	2338	2	0.00
06/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7755	8	7755	8	0.00
06/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2305	2	2305	2	0.00
06/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6906	7	6906	7	0.00
06/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1944	2	1944	2	140.00
06/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5483	6	5483	6	0.00
06/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11290	11	11290	11	0.00
06/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6620	7	6620	7	0.00
06/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5433	6	5433	6	0.00
06/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1672	2	1672	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5533	6	5533	6	0.00
06/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4952	5	4952	5	0.00
06/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8538	9	8538	9	0.00
06/01/2020	2044 On 05-November-20			Bond Future	10.33	88.3649	10.3344	88.3649	0.00
06/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2437	2	2437	2	1,815.00
06/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	3184	3	3184	3	0.00
06/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9386	9	9386	9	0.00
06/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4572	5	4572	5	0.00
06/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	3218	3	3218	3	568.00
06/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4652	5	4652	5	0.00
06/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9623	10	9623	10	0.00
06/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1377	1	1377	1	568.00
06/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8373	8	8373	8	0.00
06/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	751	1	751	1	1,815.00
06/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3388	3	3388	3	1,815.00
06/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4612	5	4612	5	0.00
06/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4491	5	4491	5	0.00
06/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5877	6	5877	6	0.00
06/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4454	5	4454	5	0.00
06/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2296	2	2296	2	1,815.00
06/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1802	2	1802	2	1,815.00
06/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13437	14	13437	14	0.00
06/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7415	8	7415	8	0.00
06/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10127	10	10127	10	0.00
06/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6162	6	6162	6	0.00
06/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4529	5	4529	5	0.00
06/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1895	2	1895	2	568.00
06/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6114	6	6114	6	0.00
06/01/2020	2046 On 06-February-20			Bond Future	107.86	107.8679	107.8580	107.8679	12,850.00
06/01/2020	2046 On 07-May-20			Bond Future	108.11	108.1215	108.1113	108.1215	0.00
06/01/2020	2046 On 06-August-20			Bond Future	110.15	110.1572	110.1470	110.1572	0.00
06/01/2020	2046 On 05-November-20			Bond Future	110.43	110.4371	110.4268	110.4371	0.00
06/01/2020	2050 On 06-February-20			Bond Future	109.77	109.7785	109.7686	109.7785	11,797.00
06/01/2020	2050 On 07-May-20			Bond Future	111.79	111.8014	111.7912	111.8014	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
06/01/2020	2050 On 06-August-20			Bond Future	112.03	112.0414	112.0312	112.0414	0.00
06/01/2020	2050 On 05-November-20			Bond Future	114.13	114.1380	114.1277	114.1380	0.00
06/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	AL37 On 06-February-20			Index Future	682.82	682.2030	682.8190	682.2030	0.00
06/01/2020	AL37 On 07-May-20			Index Future	695.23	694.6060	695.2330	694.6060	0.00
06/01/2020	AL37 On 06-August-20			Index Future	708.02	707.3810	708.0210	707.3810	0.00
06/01/2020	AL7T On 06-February-20			Index Future	791.57	789.6060	791.5680	789.6060	0.00
06/01/2020	AL7T On 07-May-20			Index Future	805.96	803.9610	805.9590	803.9610	0.00
06/01/2020	AL7T On 06-August-20			Index Future	820.78	818.7470	820.7840	818.7470	0.00
06/01/2020	ALBI On 06-February-20			Index Future	704.63	703.2970	704.6300	703.2970	416.00
06/01/2020	ALBI On 07-May-20			Index Future	717.44	716.0830	717.4410	716.0830	0.00
06/01/2020	ALBI On 06-August-20			Index Future	730.64	729.2540	730.6370	729.2540	0.00
06/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2020	C210 On 31-March-28			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
06/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2020	ES33 On 06-February-20			Bond Future	10.94	78.8029	10.9434	78.8029	350.00
06/01/2020	ES33 On 07-May-20			Bond Future	11.06	76.4421	11.0599	76.4421	0.00
06/01/2020	ES33 On 06-August-20			Bond Future	11.18	77.8399	11.1793	77.8399	0.00
06/01/2020	ES33 On 05-November-20			Bond Future	11.30	75.5091	11.3004	75.5091	0.00
06/01/2020	ES42 On 06-February-20			Bond Future	11.24	80.0624	11.2410	80.0624	4,919.00
06/01/2020	ES42 On 07-May-20			Bond Future	11.36	77.2535	11.3553	77.2535	0.00
06/01/2020	ES42 On 06-August-20			Bond Future	11.47	78.6653	11.4709	78.6653	0.00
06/01/2020	ES42 On 05-November-20			Bond Future	11.59	75.8800	11.5868	75.8800	0.00
06/01/2020	GOVI On 06-February-20			GOVI	696.81	695.4910	696.8120	695.4910	1,243.00
06/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	63180	8	63180	8	0.00
06/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	63380	8	63380	8	0.00
06/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	63280	8	63280	8	0.00
06/01/2020	GOVI On 07-May-20			GOVI	709.48	708.1360	709.4800	708.1360	0.00
06/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	105200	12	105200	12	0.00
06/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	105000	12	105000	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
06/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	105100	12	105100	12	0.00
06/01/2020	GOVI On 06-August-20			GOVI	722.53	721.1600	722.5300	721.1600	0.00
06/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	56000	7	56000	7	0.00
06/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	55900	7	55900	7	0.00
06/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	56100	7	56100	7	0.00
06/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2020	IGOV On 06-February-20			Index Future	259.54	259.6980	259.5440	259.6980	1,004.00
06/01/2020	IGOV On 07-May-20			Index Future	264.33	264.4830	264.3270	264.4830	47.00
06/01/2020	IGOV On 06-August-20			Index Future	269.25	269.4100	269.2520	269.4100	0.00
06/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
06/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
06/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4500	95.4700	95.4500	0.00
06/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.42	94.4100	94.4200	94.4100	0.00
06/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.33	93.3200	93.3300	93.3200	0.00
06/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.19	93.1800	93.1900	93.1800	0.00
06/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.13	95.1200	95.1300	95.1200	51.00
06/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.03	95.0200	95.0300	95.0200	0.00
06/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9500	95.9500	95.9500	0.00
06/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.65	99.6600	99.6500	99.6600	0.00
06/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.68	100.7000	100.6800	100.7000	0.00
06/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.74	93.7700	93.7400	93.7700	0.00
06/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.63	99.6700	99.6300	99.6700	0.00
06/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.07	90.2100	90.0700	90.2100	0.00
06/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.88	87.0300	86.8800	87.0300	0.00
06/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.49	85.6400	85.4900	85.6400	0.00
06/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.61	87.7600	87.6100	87.7600	0.00
06/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.44	91.6000	91.4400	91.6000	0.00
06/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.91	90.0800	89.9100	90.0800	0.00
06/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.98	92.1600	91.9800	92.1600	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
06/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.52	97.7000	97.5200	97.7000	0.00
06/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.85	98.0500	97.8500	98.0500	0.00
06/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.17	91.3700	91.1700	91.3700	0.00
06/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.56	98.7600	98.5600	98.7600	0.00
06/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2020	R023 On 06-February-20			Bond Future	7.22	104.8891	7.2150	104.8891	44,450.00
06/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	881	1	881	1	0.00
06/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	929	1	929	1	0.00
06/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	905	1	905	1	0.00
06/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	54	0	54	0	0.00
06/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	51	0	51	0	0.00
06/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	56	0	56	0	0.00
06/01/2020	R023 On 07-May-20			Bond Future	7.19	102.8637	7.1941	102.8637	13,512.00
06/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	212	0	212	0	0.00
06/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	220	0	220	0	0.00
06/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	204	0	204	0	0.00
06/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	974	1	974	1	0.00
06/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	956	1	956	1	0.00
06/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	939	1	939	1	0.00
06/01/2020	R023 On 06-August-20			Bond Future	7.16	104.7558	7.1558	104.7558	0.00
06/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	850	1	850	1	0.00
06/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	879	1	879	1	0.00
06/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	864	1	864	1	0.00
06/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	592	1	592	1	0.00
06/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	600	1	600	1	0.00
06/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	609	1	609	1	0.00
06/01/2020	R023 On 05-November-20			Bond Future	7.11	102.7811	7.1107	102.7811	0.00
06/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1309	1	1309	1	0.00
06/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1295	1	1295	1	0.00
06/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1323	1	1323	1	0.00
06/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	582	1	582	1	0.00
06/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	575	1	575	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
06/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	568	1	568	1	0.00
06/01/2020	R035 On 06-February-20			Bond Future	9.74	97.0702	9.7386	97.0702	118,282.00
06/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	745	1	745	1	0.00
06/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	716	1	716	1	0.00
06/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	688	1	688	1	0.00
06/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1801	2	1801	2	0.00
06/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1707	2	1707	2	0.00
06/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1754	2	1754	2	0.00
06/01/2020	R035 On 07-May-20			Bond Future	9.81	94.3318	9.8098	94.3318	0.00
06/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	492	0	492	0	5,000.00
06/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2188	2	2188	2	5,000.00
06/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1287	1	1287	1	0.00
06/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2300	2	2300	2	3,530.00
06/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	612	1	612	1	3,530.00
06/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1345	1	1345	1	0.00
06/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	7134	7	7134	7	0.00
06/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1316	1	1316	1	0.00
06/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	6122	6	6122	6	0.00
06/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2627	3	2627	3	0.00
06/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3823	4	3823	4	0.00
06/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2518	3	2518	3	0.00
06/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3728	4	3728	4	0.00
06/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5391	6	5391	6	0.00
06/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	613	1	613	1	5,000.00
06/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3775	4	3775	4	0.00
06/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	796	1	796	1	3,530.00
06/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5824	6	5824	6	0.00
06/01/2020	R035 On 06-August-20			Bond Future	9.88	96.0603	9.8818	96.0603	0.00
06/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	835	1	835	1	24,761.00
06/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3491	3	3491	3	0.00
06/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	526	1	526	1	3,000.00
06/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3453	3	3453	3	0.00
06/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3530	3	3530	3	0.00
06/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3250	3	3250	3	0.00

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06/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3184	3	3184	3	0.00
06/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9230	9	9230	9	0.00
06/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7518	8	7518	8	0.00
06/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3217	3	3217	3	0.00
06/01/2020	R035 On 05-November-20			Bond Future	9.96	93.3593	9.9557	93.3593	0.00
06/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5530	5	5530	5	0.00
06/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5488	5	5488	5	0.00
06/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5573	5	5573	5	0.00
06/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2955	3	2955	3	0.00
06/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2929	3	2929	3	0.00
06/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2904	3	2904	3	0.00
06/01/2020	R186 On 06-February-20			Bond Future	8.25	112.9527	8.2517	112.9527	103,151.00
06/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1852	2	1852	2	0.00
06/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	413	0	413	0	821.00
06/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1942	2	1942	2	0.00
06/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1635	2	1635	2	0.00
06/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1897	2	1897	2	0.00
06/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4067	4	4067	4	0.00
06/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	207	0	207	0	0.00
06/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	197	0	197	0	0.00
06/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	21	0	21	0	821.00
06/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	271	0	271	0	821.00
06/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1200	1	1200	1	0.00
06/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	216	0	216	0	0.00
06/01/2020	R186 On 07-May-20			Bond Future	8.30	115.0061	8.2965	115.0061	1,650.00
06/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2135	2	2135	2	0.00
06/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	976	1	976	1	0.00
06/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3808	4	3808	4	0.00
06/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	639	1	639	1	0.00
06/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1462	1	1462	1	6,000.00
06/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	998	1	998	1	0.00
06/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	273	0	273	0	6,000.00
06/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	955	1	955	1	0.00
06/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2177	2	2177	2	0.00

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06/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4086	4	4086	4	0.00
06/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	479	1	479	1	6,000.00
06/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2111	2	2111	2	0.00
06/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2789	3	2789	3	2,500.00
06/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1550	2	1550	2	0.00
06/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2144	2	2144	2	0.00
06/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1052	1	1052	1	23,230.00
06/01/2020	R186 On 06-August-20			Bond Future	8.34	111.8137	8.3410	111.8137	0.00
06/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2125	2	2125	2	0.00
06/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2153	2	2153	2	0.00
06/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2098	2	2098	2	0.00
06/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1999	2	1999	2	0.00
06/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1975	2	1975	2	0.00
06/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1952	2	1952	2	0.00
06/01/2020	R186 On 05-November-20			Bond Future	8.38	113.9062	8.3815	113.9062	0.00
06/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3239	3	3239	3	0.00
06/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3208	3	3208	3	0.00
06/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5300	5	5300	5	0.00
06/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1251	1	1251	1	3,500.00
06/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2341	2	2341	2	3,500.00
06/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3178	3	3178	3	0.00
06/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	4002	4	4002	4	0.00
06/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1875	2	1875	2	0.00
06/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1015	1	1015	1	3,500.00
06/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2548	3	2548	3	0.00
06/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1894	2	1894	2	0.00
06/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1857	2	1857	2	0.00
06/01/2020	R197 On 06-February-20			Bond Future	301.07	301.1010	301.0681	301.1010	2,540.00
06/01/2020	R197 On 07-May-20			Bond Future	306.62	306.6492	306.6157	306.6492	0.00
06/01/2020	R197 On 06-August-20			Bond Future	304.66	304.6918	304.6580	304.6918	0.00
06/01/2020	R197 On 05-November-20			Bond Future	310.36	310.3933	310.3590	310.3933	0.00
06/01/2020	R202 On 06-February-20			Bond Future	226.66	226.9322	226.6643	226.9322	8,469.00
06/01/2020	R202 On 07-May-20			Bond Future	230.84	231.1136	230.8409	231.1136	0.00
06/01/2020	R202 On 06-August-20			Bond Future	231.08	231.3591	231.0812	231.3591	0.00

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06/01/2020	R202 On 05-November-20			Bond Future	235.41	235.6883	235.4055	235.6883	0.00
06/01/2020	R208 On 06-February-20			Bond Future	6.67	102.5513	6.6669	102.5513	14,955.00
06/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	592	1	592	1	0.00
06/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	570	1	570	1	0.00
06/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	581	1	581	1	0.00
06/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0124	6.4600	101.0124	60.00
06/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1419	1	1419	1	0.00
06/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1427	1	1427	1	0.00
06/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1410	1	1410	1	0.00
06/01/2020	R208 On 06-August-20			Bond Future	6.05	102.8733	6.0531	102.8733	0.00
06/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	14	0	14	0	0.00
06/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	15	0	15	0	0.00
06/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	14	0	14	0	0.00
06/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	326	0	326	0	0.00
06/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	321	0	321	0	0.00
06/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	315	0	315	0	0.00
06/01/2020	R208 On 05-November-20			Bond Future	5.08	101.3886	5.0754	101.3886	0.00
06/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	48	0	48	0	0.00
06/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	47	0	47	0	0.00
06/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	46	0	46	0	0.00
06/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	160	0	160	0	0.00
06/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	163	0	163	0	0.00
06/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	158	0	158	0	0.00
06/01/2020	R209 On 06-February-20			Bond Future	9.77	73.7498	9.7748	73.7498	103,796.00
06/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	371	0	371	0	0.00
06/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	213	0	213	0	7,500.00
06/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	388	0	388	0	0.00
06/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	354	0	354	0	0.00

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06/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2124	2	2124	2	0.00
06/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2075	2	2075	2	0.00
06/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2643	3	2643	3	0.00
06/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2027	2	2027	2	0.00
06/01/2020	R209 On 07-May-20			Bond Future	9.84	71.9394	9.8422	71.9394	0.00
06/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	1029	1	1029	1	0.00
06/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	1074	1	1074	1	0.00
06/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	1051	1	1051	1	0.00
06/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3499	4	3499	4	0.00
06/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3457	4	3457	4	0.00
06/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3542	4	3542	4	0.00
06/01/2020	R209 On 06-August-20			Bond Future	9.91	73.2572	9.9103	73.2572	0.00
06/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	35947	36	35947	36	0.00
06/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36056	36	36056	36	0.00
06/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35839	36	35839	36	0.00
06/01/2020	R209 On 05-November-20			Bond Future	9.98	71.4798	9.9767	71.4798	0.00
06/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3626	4	3626	4	0.00
06/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3689	4	3689	4	0.00
06/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3657	4	3657	4	0.00
06/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3455	4	3455	4	0.00
06/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3426	4	3426	4	0.00
06/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3484	4	3484	4	0.00
06/01/2020	R210 On 06-February-20			Bond Future	188.64	188.6550	188.6364	188.6550	1,721.00
06/01/2020	R210 On 07-May-20			Bond Future	189.48	189.5024	189.4835	189.5024	220.00
06/01/2020	R210 On 06-August-20			Bond Future	193.05	193.0705	193.0513	193.0705	0.00
06/01/2020	R210 On 05-November-20			Bond Future	193.96	193.9830	193.9634	193.9830	0.00
06/01/2020	R212 On 06-February-20			Bond Future	161.60	161.6190	161.6002	161.6190	7,963.00
06/01/2020	R212 On 07-May-20			Bond Future	164.58	164.5971	164.5779	164.5971	0.00
06/01/2020	R212 On 06-August-20			Bond Future	165.40	165.4207	165.4013	165.4207	0.00
06/01/2020	R212 On 05-November-20			Bond Future	168.50	168.5162	168.4965	168.5162	0.00
06/01/2020	R213 On 06-February-20			Bond Future	9.24	87.6371	9.2401	87.6371	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	1061	1	1061	1	0.00
06/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	1027	1	1027	1	0.00
06/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	994	1	994	1	0.00
06/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	845	1	845	1	0.00
06/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	873	1	873	1	0.00
06/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	817	1	817	1	0.00
06/01/2020	R213 On 07-May-20			Bond Future	9.30	85.6786	9.3019	85.6786	0.00
06/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1088	1	1088	1	0.00
06/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1110	1	1110	1	0.00
06/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1133	1	1133	1	0.00
06/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2853	3	2853	3	0.00
06/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2931	3	2931	3	0.00
06/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2891	3	2891	3	0.00
06/01/2020	R213 On 06-August-20			Bond Future	9.36	87.2496	9.3638	87.2496	0.00
06/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2381	2	2381	2	0.00
06/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2441	2	2441	2	0.00
06/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2411	2	2411	2	0.00
06/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2789	3	2789	3	0.00
06/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2760	3	2760	3	0.00
06/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2819	3	2819	3	0.00
06/01/2020	R213 On 05-November-20			Bond Future	9.43	85.3335	9.4281	85.3335	0.00
06/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3706	4	3706	4	0.00
06/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3739	4	3739	4	0.00
06/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3771	4	3771	4	0.00
06/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2723	3	2723	3	0.00
06/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2772	3	2772	3	0.00
06/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2747	3	2747	3	0.00
06/01/2020	R214 On 06-February-20			Bond Future	9.99	72.3114	9.9864	72.3114	19,434.00
06/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	376	0	376	0	0.00
06/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	412	0	412	0	0.00
06/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	3016	3	3016	3	0.00
06/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	134	0	134	0	1,000.00
06/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	729	1	729	1	1,000.00
06/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	394	0	394	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
06/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2183	2	2183	2	0.00
06/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3314	4	3314	4	0.00
06/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2133	2	2133	2	0.00
06/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1502	2	1502	2	0.00
06/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2233	2	2233	2	0.00
06/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	253	0	253	0	1,000.00
06/01/2020	R214 On 07-May-20			Bond Future	10.05	70.3280	10.0525	70.3280	0.00
06/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1345	1	1345	1	0.00
06/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1371	1	1371	1	0.00
06/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	438	0	438	0	1,250.00
06/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1767	2	1767	2	1,250.00
06/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4731	5	4731	5	0.00
06/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1319	1	1319	1	0.00
06/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3332	3	3332	3	0.00
06/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2704	3	2704	3	0.00
06/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5549	6	5549	6	0.00
06/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	950	1	950	1	1,250.00
06/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3290	3	3290	3	0.00
06/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3248	3	3248	3	0.00
06/01/2020	R214 On 06-August-20			Bond Future	10.12	71.6161	10.1190	71.6161	0.00
06/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2601	3	2601	3	0.00
06/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2632	3	2632	3	0.00
06/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2664	3	2664	3	0.00
06/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3502	4	3502	4	0.00
06/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3570	4	3570	4	0.00
06/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3536	4	3536	4	0.00
06/01/2020	R214 On 05-November-20			Bond Future	10.19	69.6620	10.1867	69.6620	0.00
06/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3973	4	3973	4	0.00
06/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	4007	4	4007	4	0.00
06/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3940	4	3940	4	0.00
06/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3602	4	3602	4	0.00
06/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3572	4	3572	4	0.00
06/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3543	4	3543	4	0.00
06/01/2020	R248 On 06-February-20			Bond Future	10.10	91.3192	10.0976	91.3192	95,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	275	0	275	0	0.00
06/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	245	0	245	0	0.00
06/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	259	0	259	0	0.00
06/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3642	4	3642	4	0.00
06/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3496	4	3496	4	0.00
06/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3568	4	3568	4	0.00
06/01/2020	R248 On 07-May-20			Bond Future	10.17	88.5397	10.1667	88.5397	0.00
06/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1220	1	1220	1	0.00
06/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1279	1	1279	1	0.00
06/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1249	1	1249	1	0.00
06/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4509	5	4509	5	0.00
06/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4566	5	4566	5	0.00
06/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4452	5	4452	5	0.00
06/01/2020	R248 On 06-August-20			Bond Future	10.24	90.1611	10.2364	90.1611	0.00
06/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	776	1	776	1	20,640.00
06/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3585	4	3585	4	0.00
06/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3667	4	3667	4	0.00
06/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	471	0	471	0	3,000.00
06/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3626	4	3626	4	0.00
06/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4002	4	4002	4	0.00
06/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3961	4	3961	4	0.00
06/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11533	12	11533	12	0.00
06/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4042	4	4042	4	0.00
06/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9412	10	9412	10	0.00
06/01/2020	R248 On 05-November-20			Bond Future	10.31	87.4138	10.3072	87.4138	0.00
06/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3611	4	3611	4	0.00
06/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3574	4	3574	4	0.00
06/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3539	3	3539	3	0.00
06/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5832	6	5832	6	0.00
06/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5880	6	5880	6	0.00
06/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5785	6	5785	6	0.00