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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	2025 On 07-May-20			Bond Future	136.05	134.9336	136.0499	134.9336	1,245.00
05/05/2020	2025 On 06-August-20			Bond Future	136.19	135.0688	136.1872	135.0688	2,896.00
05/05/2020	2025 On 05-November-20			Bond Future	137.94	136.7955	137.9429	136.7955	0.00
05/05/2020	2025 On 04-February-21			Bond Future	138.20	137.0315	138.1989	137.0315	0.00
05/05/2020	2025 On 06-May-21			Bond Future	139.89	138.7078	139.8927	138.7078	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
05/05/2020	2029 On 07-May-20			Bond Future	98.31	97.1153	98.3120	97.1153	1,509.00
05/05/2020	2029 On 06-August-20			Bond Future	99.50	98.2926	99.4956	98.2926	2,817.00
05/05/2020	2029 On 05-November-20			Bond Future	99.64	98.4119	99.6409	98.4119	0.00
05/05/2020	2029 On 04-February-21			Bond Future	100.93	99.6775	100.9261	99.6775	0.00
05/05/2020	2029 On 06-May-21			Bond Future	101.01	99.7461	101.0123	99.7461	0.00
05/05/2020	2030 On 07-May-20			Bond Future	9.78	88.9173	9.7796	88.9173	38,113.00
05/05/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
05/05/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
05/05/2020	2030 On 07-May-20	8.79	Put	Bond Future	5913	8	5913	8	0.00
05/05/2020	2030 On 07-May-20	8.90	Put	Bond Future	5231	8	5231	8	5,820.00
05/05/2020	2030 On 07-May-20	8.78	Put	Bond Future	5976	8	5976	8	0.00
05/05/2020	2030 On 07-May-20	8.85	Put	Bond Future	5540	8	5540	8	5,820.00
05/05/2020	2030 On 07-May-20	8.45	Put	Bond Future	8063	10	8063	10	0.00
05/05/2020	2030 On 07-May-20	9.19	Put	Bond Future	3463	6	3463	6	0.00
05/05/2020	2030 On 07-May-20	8.80	Put	Bond Future	5851	8	5851	8	0.00
05/05/2020	2030 On 06-August-20			Bond Future	9.98	85.9667	9.9839	85.9667	118,118.00
05/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	953	1	953	1	450.00
05/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	331	0	331	0	800.00
05/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	730	0	730	0	800.00
05/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1006	1	1006	1	0.00
05/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	7366	6	7366	6	0.00
05/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	5152	4	5152	4	470.00
05/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	2834	2	2834	2	470.00
05/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	1527	1	1527	1	0.00
05/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1033	1	1033	1	0.00
05/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	5806	4	5806	4	0.00
05/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	8310	6	8310	6	0.00
05/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	3455	2	3455	2	650.00
05/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1162	1	1162	1	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	419	0	419	0	323.00
05/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1019	1	1019	1	0.00
05/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	5340	4	5340	4	0.00
05/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	2976	2	2976	2	0.00
05/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	2210	1	2210	1	450.00
05/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	4730	6	4730	6	800.00
05/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	6062	8	6062	8	0.00
05/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	697	1	697	1	5,000.00
05/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	2213	3	2213	3	0.00
05/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	2745	4	2745	4	0.00
05/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	6108	8	6108	8	0.00
05/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	9183	11	9183	11	0.00
05/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	1222	2	1222	2	0.00
05/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	5657	7	5657	7	0.00
05/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	552	1	552	1	650.00
05/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	1066	2	1066	2	650.00
05/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	2610	4	2610	4	0.00
05/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	3520	5	3520	5	0.00
05/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	6155	8	6155	8	0.00
05/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	7267	9	7267	9	0.00
05/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	9980	12	9980	12	0.00
05/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	1295	2	1295	2	0.00
05/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	6341	8	6341	8	0.00
05/05/2020	2030 On 05-November-20			Bond Future	10.17	87.0462	10.1700	87.0462	0.00
05/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	2579	2	2579	2	0.00
05/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1336	1	1336	1	3,000.00
05/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1595	1	1595	1	1,000.00
05/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	795	0	795	0	1,000.00
05/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1190	1	1190	1	3,000.00
05/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2143	1	2143	1	0.00
05/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1349	1	1349	1	14,160.00
05/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	1887	1	1887	1	3,000.00
05/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	4727	3	4727	3	0.00
05/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3114	2	3114	2	0.00

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05/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	813	0	813	0	14,160.00
05/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	972	1	972	1	15,947.00
05/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1580	1	1580	1	15,947.00
05/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	4432	3	4432	3	0.00
05/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2179	1	2179	1	0.00
05/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	608	0	608	0	3,000.00
05/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	3591	3	3591	3	0.00
05/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2161	1	2161	1	0.00
05/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	6540	8	6540	8	0.00
05/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	3363	5	3363	5	15,947.00
05/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	9424	11	9424	11	0.00
05/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	7152	9	7152	9	0.00
05/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	4806	6	4806	6	14,160.00
05/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	11324	13	11324	13	0.00
05/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	6461	8	6461	8	0.00
05/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	8018	10	8018	10	0.00
05/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	8800	11	8800	11	0.00
05/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	3130	4	3130	4	3,000.00
05/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	10429	12	10429	12	0.00
05/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	4186	5	4186	5	1,000.00
05/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	6501	8	6501	8	0.00
05/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	12763	15	12763	15	0.00
05/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	7974	10	7974	10	0.00
05/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	11432	13	11432	13	0.00
05/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	5667	7	5667	7	3,000.00
05/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	8847	11	8847	11	0.00
05/05/2020	2030 On 04-February-21			Bond Future	10.38	84.1403	10.3764	84.1403	0.00
05/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1265	1	1265	1	1,000.00
05/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2292	2	2292	2	0.00
05/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2215	2	2215	2	1,000.00
05/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1254	1	1254	1	800.00
05/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2277	2	2277	2	0.00
05/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1842	1	1842	1	800.00
05/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4303	3	4303	3	0.00

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05/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2261	2	2261	2	0.00
05/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	9115	11	9115	11	0.00
05/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	12678	15	12678	15	0.00
05/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	8947	11	8947	11	0.00
05/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	5231	7	5231	7	1,800.00
05/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	10259	12	10259	12	0.00
05/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	8989	11	8989	11	0.00
05/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	12627	15	12627	15	0.00
05/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	8905	11	8905	11	0.00
05/05/2020	2030 On 06-May-21			Bond Future	10.61	85.1484	10.6098	85.1484	0.00
05/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	5236	3	5236	3	0.00
05/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	5329	3	5329	3	0.00
05/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	5283	3	5283	3	0.00
05/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 07-May-20			Bond Future	10.41	84.3279	10.4095	84.3279	43,476.00
05/05/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
05/05/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
05/05/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 07-May-20	9.18	Put	Bond Future	7892	10	7892	10	0.00
05/05/2020	2032 On 07-May-20	9.19	Put	Bond Future	7824	10	7824	10	0.00
05/05/2020	2032 On 07-May-20	8.82	Put	Bond Future	10392	12	10392	12	0.00
05/05/2020	2032 On 07-May-20	9.20	Put	Bond Future	7756	10	7756	10	0.00
05/05/2020	2032 On 07-May-20	9.54	Put	Bond Future	5481	8	5481	8	3,000.00
05/05/2020	2032 On 07-May-20	9.50	Put	Bond Future	5745	8	5745	8	0.00
05/05/2020	2032 On 07-May-20	9.30	Put	Bond Future	7079	9	7079	9	0.00
05/05/2020	2032 On 07-May-20	9.00	Put	Bond Future	9131	11	9131	11	0.00

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05/05/2020	2032 On 07-May-20	9.17	Put	Bond Future	7961	10	7961	10	0.00
05/05/2020	2032 On 06-August-20			Bond Future	10.61	85.3290	10.6144	85.3290	95,254.00
05/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1355	1	1355	1	0.00
05/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	721	0	721	0	0.00
05/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	240	0	240	0	800.00
05/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	564	0	564	0	800.00
05/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	732	0	732	0	0.00
05/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	742	0	742	0	0.00
05/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	7840	10	7840	10	0.00
05/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	7950	10	7950	10	0.00
05/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	11946	14	11946	14	0.00
05/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	8852	11	8852	11	0.00
05/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	7895	10	7895	10	0.00
05/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	5630	7	5630	7	800.00
05/05/2020	2032 On 05-November-20			Bond Future	10.81	82.2513	10.8100	82.2513	0.00
05/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	1837	1	1837	1	0.00
05/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	4979	4	4979	4	0.00
05/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	4698	4	4698	4	0.00
05/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	980	1	980	1	3,000.00
05/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1604	1	1604	1	3,000.00
05/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1367	1	1367	1	1,000.00
05/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	1853	1	1853	1	0.00
05/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	817	1	817	1	1,000.00
05/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	1821	1	1821	1	0.00
05/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	8182	10	8182	10	0.00
05/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	11507	13	11507	13	0.00
05/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	12494	14	12494	14	0.00
05/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	3458	4	3458	4	1,000.00
05/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	9713	11	9713	11	0.00
05/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	8855	10	8855	10	0.00
05/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	8088	10	8088	10	0.00
05/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	8135	10	8135	10	0.00
05/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3680	5	3680	5	3,000.00
05/05/2020	2032 On 04-February-21			Bond Future	11.02	83.2900	11.0211	83.2900	0.00

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05/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1140	1	1140	1	800.00
05/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2155	2	2155	2	0.00
05/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1704	1	1704	1	800.00
05/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2186	2	2186	2	0.00
05/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	4583	4	4583	4	0.00
05/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2171	2	2171	2	0.00
05/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	10465	12	10465	12	0.00
05/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	12115	14	12115	14	0.00
05/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	10417	12	10417	12	0.00
05/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	5708	7	5708	7	800.00
05/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	10513	12	10513	12	0.00
05/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	14890	17	14890	17	0.00
05/05/2020	2032 On 06-May-21			Bond Future	11.25	80.1410	11.2537	80.1410	0.00
05/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	4427	2	4427	2	0.00
05/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	4477	2	4477	2	0.00
05/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	4378	2	4378	2	0.00
05/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2033 On 07-May-20			Bond Future	96.10	94.7153	96.0955	94.7153	2,449.00
05/05/2020	2033 On 06-August-20			Bond Future	97.25	95.8636	97.2524	95.8636	11,410.00
05/05/2020	2033 On 05-November-20			Bond Future	97.29	95.8762	97.2932	95.8762	0.00
05/05/2020	2033 On 04-February-21			Bond Future	98.55	97.1093	98.5482	97.1093	0.00
05/05/2020	2033 On 06-May-21			Bond Future	98.53	97.0684	98.5272	97.0684	0.00
05/05/2020	2037 On 07-May-20			Bond Future	11.24	80.3321	11.2449	80.3321	44,180.00
05/05/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2037 On 07-May-20	9.59	Put	Bond Future	11503	13	11503	13	0.00
05/05/2020	2037 On 07-May-20	9.61	Put	Bond Future	11349	13	11349	13	0.00
05/05/2020	2037 On 07-May-20	10.00	Put	Bond Future	8429	10	8429	10	0.00
05/05/2020	2037 On 07-May-20	9.70	Put	Bond Future	10662	12	10662	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
05/05/2020	2037 On 07-May-20	9.60	Put	Bond Future	11426	13	11426	13	0.00
05/05/2020	2037 On 06-August-20			Bond Future	11.46	77.0293	11.4588	77.0293	87,884.00
05/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	388	0	388	0	0.00
05/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	382	0	382	0	0.00
05/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	395	0	395	0	0.00
05/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	11116	13	11116	13	0.00
05/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	11049	12	11049	12	0.00
05/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	10982	12	10982	12	0.00
05/05/2020	2037 On 05-November-20			Bond Future	11.65	77.9968	11.6548	77.9968	0.00
05/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1356	1	1356	1	0.00
05/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1329	1	1329	1	0.00
05/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1342	1	1342	1	0.00
05/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	10957	12	10957	12	0.00
05/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	10842	12	10842	12	0.00
05/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	10899	12	10899	12	0.00
05/05/2020	2037 On 04-February-21			Bond Future	11.87	74.7264	11.8692	74.7264	0.00
05/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1265	1	1265	1	72.00
05/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	5866	5	5866	5	300.00
05/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	11779	11	11779	11	0.00
05/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2176	2	2176	2	0.00
05/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2054	2	2054	2	0.00
05/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3048	3	3048	3	0.00
05/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	5658	5	5658	5	0.00
05/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2069	2	2069	2	0.00
05/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2384	2	2384	2	240.00
05/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2084	2	2084	2	0.00
05/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	12078	13	12078	13	0.00
05/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	5481	6	5481	6	240.00
05/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	11074	12	11074	12	0.00
05/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	12187	13	12187	13	0.00
05/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	9281	10	9281	10	72.00
05/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	2139	3	2139	3	300.00
05/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	11755	13	11755	13	72.00
05/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	12132	13	12132	13	0.00



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05/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	15880	17	15880	17	0.00
05/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	5290	6	5290	6	0.00
05/05/2020	2037 On 06-May-21			Bond Future	12.10	75.6213	12.1039	75.6213	0.00
05/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	1734	0	1734	0	0.00
05/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	1788	0	1788	0	0.00
05/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	1842	0	1842	0	0.00
05/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2038 On 07-May-20			Bond Future	111.04	108.7537	111.0443	108.7537	2,602.00
05/05/2020	2038 On 06-August-20			Bond Future	110.69	108.3839	110.6929	108.3839	11,276.00
05/05/2020	2038 On 05-November-20			Bond Future	112.12	109.7697	112.1201	109.7697	0.00
05/05/2020	2038 On 04-February-21			Bond Future	111.85	109.4677	111.8527	109.4677	0.00
05/05/2020	2038 On 06-May-21			Bond Future	113.22	110.8066	113.2233	110.8066	0.00
05/05/2020	2040 On 07-May-20			Bond Future	11.40	82.0058	11.4048	82.0058	31,502.00
05/05/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	12.70	Call	Bond Future	7848	6	7848	6	325.00
05/05/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
05/05/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
05/05/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	12.20	Call	Bond Future	4973	3	4973	3	325.00
05/05/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	11.10	Call	Bond Future	1	0	1	0	450.00
05/05/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	2040 On 07-May-20	11.80	Call	Bond Future	2537	1	2537	1	450.00
05/05/2020	2040 On 07-May-20	10.15	Put	Bond Future	9001	11	9001	11	0.00
05/05/2020	2040 On 07-May-20	9.73	Put	Bond Future	12374	14	12374	14	0.00
05/05/2020	2040 On 07-May-20	11.80	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	12.20	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	11.10	Put	Bond Future	2050	4	2050	4	0.00
05/05/2020	2040 On 07-May-20	9.85	Put	Bond Future	11390	13	11390	13	0.00
05/05/2020	2040 On 07-May-20	9.75	Put	Bond Future	12209	14	12209	14	0.00
05/05/2020	2040 On 07-May-20	9.50	Put	Bond Future	14305	16	14305	16	0.00

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05/05/2020	2040 On 07-May-20	10.00	Put	Bond Future	10183	12	10183	12	0.00
05/05/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
05/05/2020	2040 On 07-May-20	9.74	Put	Bond Future	12291	14	12291	14	0.00
05/05/2020	2040 On 06-August-20			Bond Future	11.62	78.4723	11.6180	78.4723	52,662.00
05/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	347	0	347	0	0.00
05/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1299	1	1299	1	0.00
05/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	353	0	353	0	0.00
05/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	360	0	360	0	0.00
05/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2203	2	2203	2	0.00
05/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1197	1	1197	1	0.00
05/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	140	0	140	0	800.00
05/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	380	0	380	0	800.00
05/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	11359	13	11359	13	0.00
05/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	6786	8	6786	8	800.00
05/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	15184	17	15184	17	0.00
05/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	11647	13	11647	13	0.00
05/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	6462	8	6462	8	12,538.00
05/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	11719	13	11719	13	0.00
05/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4545	6	4545	6	517.00
05/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	11574	13	11574	13	0.00
05/05/2020	2040 On 05-November-20			Bond Future	11.81	79.4581	11.8135	79.4581	0.00
05/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	681	0	681	0	2,000.00
05/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1199	1	1199	1	2,000.00
05/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	934	1	934	1	2,000.00
05/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	510	0	510	0	2,000.00
05/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1290	1	1290	1	0.00
05/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1304	1	1304	1	0.00
05/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4327	3	4327	3	0.00
05/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	3720	3	3720	3	0.00
05/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1317	1	1317	1	0.00
05/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5709	7	5709	7	2,000.00
05/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	11635	13	11635	13	0.00
05/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	13664	15	13664	15	0.00
05/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	17331	19	17331	19	0.00

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05/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	11572	13	11572	13	0.00
05/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	5038	6	5038	6	2,000.00
05/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	11697	13	11697	13	0.00
05/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	12140	14	12140	14	0.00
05/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	15585	17	15585	17	0.00
05/05/2020	2040 On 04-February-21			Bond Future	12.03	75.9558	12.0271	75.9558	0.00
05/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4871	4	4871	4	0.00
05/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1558	1	1558	1	800.00
05/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2038	2	2038	2	0.00
05/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	933	1	933	1	500.00
05/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1006	1	1006	1	800.00
05/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2053	2	2053	2	0.00
05/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4391	4	4391	4	0.00
05/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1787	1	1787	1	500.00
05/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2023	2	2023	2	0.00
05/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	12953	14	12953	14	0.00
05/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	7231	8	7231	8	500.00
05/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	13923	15	13923	15	0.00
05/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	19085	21	19085	21	0.00
05/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	18486	20	18486	20	0.00
05/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	15005	16	15005	16	0.00
05/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	12834	14	12834	14	0.00
05/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	12893	14	12893	14	0.00
05/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6636	8	6636	8	800.00
05/05/2020	2040 On 06-May-21			Bond Future	12.26	76.8653	12.2603	76.8653	0.00
05/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	983	0	983	0	0.00
05/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	1040	0	1040	0	0.00
05/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	925	0	925	0	0.00
05/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2044 On 07-May-20			Bond Future	11.48	78.6070	11.4796	78.6070	25,469.00
05/05/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00

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05/05/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
05/05/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
05/05/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
05/05/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
05/05/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
05/05/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
05/05/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
05/05/2020	2044 On 07-May-20	9.26	Put	Bond Future	17235	19	17235	19	0.00
05/05/2020	2044 On 07-May-20	9.91	Put	Bond Future	11573	13	11573	13	0.00
05/05/2020	2044 On 07-May-20	9.98	Put	Bond Future	10996	13	10996	13	0.00
05/05/2020	2044 On 07-May-20	9.80	Put	Bond Future	12491	14	12491	14	0.00
05/05/2020	2044 On 07-May-20	11.09	Put	Bond Future	2626	4	2626	4	100.00
05/05/2020	2044 On 07-May-20	11.02	Put	Bond Future	3113	5	3113	5	556.00
05/05/2020	2044 On 07-May-20	9.79	Put	Bond Future	12576	14	12576	14	0.00
05/05/2020	2044 On 07-May-20	9.45	Put	Bond Future	15520	17	15520	17	0.00
05/05/2020	2044 On 07-May-20	9.97	Put	Bond Future	11078	13	11078	13	0.00
05/05/2020	2044 On 07-May-20	10.81	Put	Bond Future	4608	6	4608	6	129.00
05/05/2020	2044 On 07-May-20	9.33	Put	Bond Future	16598	18	16598	18	0.00
05/05/2020	2044 On 07-May-20	9.81	Put	Bond Future	12407	14	12407	14	0.00
05/05/2020	2044 On 06-August-20			Bond Future	11.69	75.1584	11.6874	75.1584	84,657.00
05/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	74	0	74	0	602.00
05/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	226	0	226	0	0.00
05/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	287	0	287	0	602.00
05/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	30	0	30	0	140.00
05/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	148	0	148	0	140.00
05/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	235	0	235	0	0.00
05/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1336	1	1336	1	0.00
05/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	231	0	231	0	0.00
05/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	1654	1	1654	1	0.00
05/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	20896	23	20896	23	0.00
05/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	15143	17	15143	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	13373	15	13373	15	0.00
05/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	13452	15	13452	15	0.00
05/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	6417	8	6417	8	140.00
05/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5615	7	5615	7	602.00
05/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	13530	15	13530	15	0.00
05/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	12601	14	12601	14	0.00
05/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	17705	19	17705	19	0.00
05/05/2020	2044 On 05-November-20			Bond Future	11.88	76.1025	11.8777	76.1025	0.00
05/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	618	0	618	0	1,815.00
05/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1261	1	1261	1	0.00
05/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	828	1	828	1	0.00
05/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3230	3	3230	3	0.00
05/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	3366	3	3366	3	0.00
05/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	837	1	837	1	568.00
05/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1288	1	1288	1	0.00
05/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	888	1	888	1	1,815.00
05/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1274	1	1274	1	0.00
05/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	908	1	908	1	525.00
05/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	373	0	373	0	525.00
05/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	2712	2	2712	2	0.00
05/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	184	0	184	0	1,815.00
05/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2477	2	2477	2	0.00
05/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	347	0	347	0	568.00
05/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	11766	13	11766	13	0.00
05/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	13912	15	13912	15	0.00
05/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	7311	8	7311	8	1,815.00
05/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	6220	7	6220	7	1,815.00
05/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	23545	25	23545	25	0.00
05/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	14053	16	14053	16	0.00
05/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	19347	21	19347	21	0.00
05/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	11830	13	11830	13	0.00
05/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	19773	21	19773	21	0.00
05/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	14482	16	14482	16	0.00
05/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	16272	18	16272	18	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
05/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	7834	9	7834	9	525.00
05/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6415	8	6415	8	568.00
05/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	11894	13	11894	13	0.00
05/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	14410	16	14410	16	0.00
05/05/2020	2044 On 04-February-21			Bond Future	12.09	72.6831	12.0857	72.6831	0.00
05/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1860	1	1860	1	0.00
05/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1889	1	1889	1	0.00
05/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1773	1	1773	1	0.00
05/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1026	1	1026	1	405.00
05/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1874	1	1874	1	0.00
05/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1442	1	1442	1	0.00
05/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2671	2	2671	2	0.00
05/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	13599	15	13599	15	0.00
05/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	14039	15	14039	15	405.00
05/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	18424	20	18424	20	0.00
05/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	10835	12	10835	12	405.00
05/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	13661	15	13661	15	0.00
05/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	15686	17	15686	17	0.00
05/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	13537	15	13537	15	0.00
05/05/2020	2044 On 06-May-21			Bond Future	12.31	73.5533	12.3123	73.5533	0.00
05/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	791	0	791	0	0.00
05/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	734	0	734	0	0.00
05/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	677	0	677	0	0.00
05/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	1	0	1	0.00
05/05/2020	2046 On 07-May-20			Bond Future	100.43	97.9155	100.4331	97.9155	9,794.00
05/05/2020	2046 On 06-August-20			Bond Future	101.64	99.1025	101.6422	99.1025	15,281.00
05/05/2020	2046 On 05-November-20			Bond Future	101.17	98.5826	101.1656	98.5826	0.00
05/05/2020	2046 On 04-February-21			Bond Future	102.47	99.8505	102.4707	99.8505	0.00
05/05/2020	2046 On 06-May-21			Bond Future	101.92	99.2635	101.9180	99.2635	0.00
05/05/2020	2050 On 07-May-20			Bond Future	103.64	100.7317	103.6353	100.7317	10,560.00
05/05/2020	2050 On 06-August-20			Bond Future	103.01	100.0830	103.0131	100.0830	15,767.00
05/05/2020	2050 On 05-November-20			Bond Future	104.34	101.3624	104.3410	101.3624	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
05/05/2020	2050 On 04-February-21			Bond Future	103.78	100.7556	103.7765	100.7556	0.00
05/05/2020	2050 On 06-May-21			Bond Future	105.05	101.9878	105.0481	101.9878	0.00
05/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	AL37 On 07-May-20			Index Future	708.02	695.3470	708.0160	695.3470	0.00
05/05/2020	AL37 On 06-August-20			Index Future	716.25	703.4940	716.2500	703.4940	0.00
05/05/2020	AL37 On 05-November-20			Index Future	725.39	712.3990	725.3910	712.3990	0.00
05/05/2020	AL37 On 04-February-21			Index Future	734.57	721.3900	734.5740	721.3900	0.00
05/05/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
05/05/2020	AL7T On 07-May-20			Index Future	768.08	749.1180	768.0820	749.1180	0.00
05/05/2020	AL7T On 06-August-20			Index Future	777.02	757.8950	777.0150	757.8950	0.00
05/05/2020	AL7T On 05-November-20			Index Future	786.93	767.4890	786.9320	767.4890	0.00
05/05/2020	AL7T On 04-February-21			Index Future	796.89	777.1760	796.8940	777.1760	0.00
05/05/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
05/05/2020	ALBI On 07-May-20			Index Future	679.20	665.8960	679.1950	665.8960	1.00
05/05/2020	ALBI On 06-August-20			Index Future	687.09	673.6980	687.0940	673.6980	209.00
05/05/2020	ALBI On 05-November-20			Index Future	695.86	682.2260	695.8640	682.2260	0.00
05/05/2020	ALBI On 04-February-21			Index Future	704.67	690.8360	704.6730	690.8360	0.00
05/05/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
05/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2020	ES33 On 07-May-20			Bond Future	12.11	69.7500	12.1067	69.7500	0.00
05/05/2020	ES33 On 06-August-20			Bond Future	12.36	70.5780	12.3649	70.5780	350.00
05/05/2020	ES33 On 05-November-20			Bond Future	12.62	67.6848	12.6166	67.6848	0.00
05/05/2020	ES33 On 04-February-21			Bond Future	12.89	68.5396	12.8910	68.5396	0.00
05/05/2020	ES33 On 06-May-21			Bond Future	13.18	65.5825	13.1835	65.5825	0.00
05/05/2020	ES42 On 07-May-20			Bond Future	12.50	69.1564	12.5012	69.1564	0.00
05/05/2020	ES42 On 06-August-20			Bond Future	12.75	69.9774	12.7505	69.9774	4,919.00
05/05/2020	ES42 On 05-November-20			Bond Future	13.00	66.5957	12.9962	66.5957	0.00
05/05/2020	ES42 On 04-February-21			Bond Future	13.26	67.4369	13.2552	67.4369	0.00
05/05/2020	ES42 On 06-May-21			Bond Future	13.54	63.9863	13.5416	63.9863	0.00
05/05/2020	GOVI On 07-May-20			GOVI	671.52	658.0780	671.5160	658.0780	398.00
05/05/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 07-May-20	719.99	Put	GOVI	484740	62	484740	62	0.00
05/05/2020	GOVI On 07-May-20	720.00	Put	GOVI	484840	62	484840	62	0.00



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05/05/2020	GOVI On 07-May-20	719.98	Put	GOVI	484640	62	484640	62	0.00
05/05/2020	GOVI On 06-August-20			GOVI	679.33	665.7880	679.3260	665.7880	1,035.00
05/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	488040	62	488040	62	0.00
05/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	487940	62	487940	62	0.00
05/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	488140	62	488140	62	0.00
05/05/2020	GOVI On 05-November-20			GOVI	688.00	674.2160	687.9970	674.2160	0.00
05/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	498530	64	498530	64	0.00
05/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	498330	64	498330	64	0.00
05/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	498430	64	498430	64	0.00
05/05/2020	GOVI On 04-February-21			GOVI	696.71	682.7260	696.7060	682.7260	0.00
05/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	542340	68	542340	68	0.00
05/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	542440	68	542440	68	0.00
05/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	542540	68	542540	68	0.00
05/05/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
05/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
05/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
05/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2020	IGOV On 07-May-20			Index Future	254.95	252.0790	254.9450	252.0790	153.00
05/05/2020	IGOV On 06-August-20			Index Future	257.97	255.0950	257.9740	255.0950	567.00
05/05/2020	IGOV On 05-November-20			Index Future	261.33	258.3860	261.3290	258.3860	47.00
05/05/2020	IGOV On 04-February-21			Index Future	264.70	261.7090	264.6990	261.7090	0.00

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05/05/2020	IGOV On 06-May-21				Index Future	268.30	268.3000	268.3000	268.3000	0.00
05/05/2020	IS02 On 22-June-20				Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
05/05/2020	IS02 On 21-September-20				Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
05/05/2020	IS05 On 17-December-20				Interest Rate Swap	94.04	94.0300	94.0400	94.0300	0.00
05/05/2020	IS05 On 16-March-21				Interest Rate Swap	92.34	92.3300	92.3400	92.3300	0.00
05/05/2020	IS05 On 15-June-21				Interest Rate Swap	90.70	90.7000	90.7000	90.7000	0.00
05/05/2020	IS05 On 21-September-21				Interest Rate Swap	89.83	89.8400	89.8300	89.8400	0.00
05/05/2020	IS05 On 21-December-21				Interest Rate Swap	91.32	91.3600	91.3200	91.3600	51.00
05/05/2020	IS05 On 15-March-22				Interest Rate Swap	91.00	91.0600	91.0000	91.0600	0.00
05/05/2020	IS05 On 21-June-22				Interest Rate Swap	91.39	91.4700	91.3900	91.4700	0.00
05/05/2020	IS05 On 20-September-22				Interest Rate Swap	94.78	94.8600	94.7800	94.8600	0.00
05/05/2020	IS05 On 20-December-22				Interest Rate Swap	95.53	95.6100	95.5300	95.6100	0.00
05/05/2020	IS05 On 22-March-23				Interest Rate Swap	88.21	88.3100	88.2100	88.3100	0.00
05/05/2020	IS05 On 20-June-23				Interest Rate Swap	93.97	94.1200	93.9700	94.1200	0.00
05/05/2020	IS05 On 19-September-23				Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/05/2020	IS10 On 17-December-25				Interest Rate Swap	84.57	85.3900	84.5700	85.3900	0.00
05/05/2020	IS10 On 16-March-26				Interest Rate Swap	81.44	82.3500	81.4400	82.3500	0.00
05/05/2020	IS10 On 15-June-26				Interest Rate Swap	80.20	81.1700	80.2000	81.1700	0.00
05/05/2020	IS10 On 21-September-26				Interest Rate Swap	82.56	83.5500	82.5600	83.5500	0.00
05/05/2020	IS10 On 21-December-26				Interest Rate Swap	86.87	87.8700	86.8700	87.8700	0.00
05/05/2020	IS10 On 15-March-27				Interest Rate Swap	85.74	86.7600	85.7400	86.7600	0.00
05/05/2020	IS10 On 21-June-27				Interest Rate Swap	88.05	89.0900	88.0500	89.0900	0.00
05/05/2020	IS10 On 20-September-27				Interest Rate Swap	93.99	95.0500	93.9900	95.0500	0.00
05/05/2020	IS10 On 20-December-27				Interest Rate Swap	94.59	95.6800	94.5900	95.6800	0.00
05/05/2020	IS10 On 22-March-28				Interest Rate Swap	87.97	89.1200	87.9700	89.1200	0.00
05/05/2020	IS10 On 20-June-28				Interest Rate Swap	95.85	97.0000	95.8500	97.0000	0.00
05/05/2020	IS10 On 19-September-28				Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/05/2020	J186 On 21-December-26				Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2020	R023 On 07-May-20				Bond Future	5.25	107.3522	5.2547	107.3522	41,565.00
05/05/2020	R023 On 07-May-20		6.90	Call	Bond Future	4292	4	4292	4	0.00
05/05/2020	R023 On 07-May-20		6.89	Call	Bond Future	4267	4	4267	4	0.00
05/05/2020	R023 On 07-May-20		6.91	Call	Bond Future	4317	4	4317	4	0.00
05/05/2020	R023 On 07-May-20		6.89	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R023 On 07-May-20		6.90	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R023 On 06-August-20			Bond Future	5.31	108.6267	5.3074	108.6267	27,356.00
05/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4653	4	4653	4	0.00
05/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4698	4	4698	4	0.00
05/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4675	4	4675	4	0.00
05/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	15	0	15	0	0.00
05/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	16	0	16	0	0.00
05/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	16	0	16	0	0.00
05/05/2020	R023 On 05-November-20			Bond Future	5.33	106.0768	5.3258	106.0768	0.00
05/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4650	4	4650	4	0.00
05/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4630	4	4630	4	0.00
05/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4670	4	4670	4	0.00
05/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	59	0	59	0	0.00
05/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	58	0	58	0	0.00
05/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	57	0	57	0	0.00
05/05/2020	R023 On 04-February-21			Bond Future	5.36	107.4162	5.3601	107.4162	0.00
05/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2267	2	2267	2	0.00
05/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2299	2	2299	2	0.00
05/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2283	2	2283	2	0.00
05/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	389	1	389	1	0.00
05/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	392	1	392	1	0.00
05/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	385	1	385	1	0.00
05/05/2020	R023 On 06-May-21			Bond Future	5.43	104.7921	5.4325	104.7921	0.00
05/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3622	3	3622	3	0.00
05/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3656	3	3656	3	0.00
05/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3639	3	3639	3	0.00
05/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 07-May-20			Bond Future	11.03	84.4569	11.0347	84.4569	49,404.00
05/05/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
05/05/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00

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05/05/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 07-May-20	10.75	Call	Bond Future	1	0	1	0	0.00
05/05/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
05/05/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
05/05/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
05/05/2020	R035 On 07-May-20	9.18	Put	Bond Future	13142	15	13142	15	0.00
05/05/2020	R035 On 07-May-20	9.49	Put	Bond Future	10746	12	10746	12	0.00
05/05/2020	R035 On 07-May-20	9.55	Put	Bond Future	10292	12	10292	12	0.00
05/05/2020	R035 On 07-May-20	9.75	Put	Bond Future	8802	11	8802	11	0.00
05/05/2020	R035 On 07-May-20	9.78	Put	Bond Future	8581	10	8581	10	0.00
05/05/2020	R035 On 07-May-20	9.47	Put	Bond Future	10898	13	10898	13	0.00
05/05/2020	R035 On 07-May-20	9.85	Put	Bond Future	8069	10	8069	10	0.00
05/05/2020	R035 On 07-May-20	10.75	Put	Bond Future	1842	4	1842	4	5,000.00
05/05/2020	R035 On 07-May-20	10.57	Put	Bond Future	3036	5	3036	5	3,530.00
05/05/2020	R035 On 07-May-20	9.48	Put	Bond Future	10822	13	10822	13	0.00
05/05/2020	R035 On 07-May-20	9.11	Put	Bond Future	13695	15	13695	15	0.00
05/05/2020	R035 On 06-August-20			Bond Future	11.25	85.4595	11.2452	85.4595	130,099.00
05/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	120	0	120	0	500.00
05/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	98	0	98	0	24,761.00
05/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	569	0	569	0	0.00
05/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	372	0	372	0	500.00
05/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1243	1	1243	1	0.00
05/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	578	0	578	0	0.00
05/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	55	0	55	0	3,000.00
05/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	560	0	560	0	0.00
05/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	17863	20	17863	20	0.00
05/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	9336	11	9336	11	0.00
05/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	9461	11	9461	11	0.00
05/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	6382	8	6382	8	500.00
05/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	15885	18	15885	18	0.00
05/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	9399	11	9399	11	0.00
05/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	11021	13	11021	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	15193	17	15193	17	0.00
05/05/2020	R035 On 05-November-20			Bond Future	11.45	82.0513	11.4485	82.0513	0.00
05/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	1848	1	1848	1	0.00
05/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	1864	1	1864	1	0.00
05/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	1831	1	1831	1	0.00
05/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	9057	10	9057	10	0.00
05/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	9006	10	9006	10	0.00
05/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	8955	10	8955	10	0.00
05/05/2020	R035 On 04-February-21			Bond Future	11.67	83.0874	11.6713	83.0874	0.00
05/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2111	2	2111	2	0.00
05/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1990	2	1990	2	0.00
05/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1975	2	1975	2	0.00
05/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1960	2	1960	2	0.00
05/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4050	3	4050	3	0.00
05/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	12325	14	12325	14	0.00
05/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	12380	14	12380	14	0.00
05/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	11837	13	11837	13	650.00
05/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	7243	8	7243	8	650.00
05/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	12270	14	12270	14	0.00
05/05/2020	R035 On 06-May-21			Bond Future	11.91	79.6031	11.9060	79.6031	0.00
05/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	2458	1	2458	1	0.00
05/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	2566	1	2566	1	0.00
05/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	2512	1	2512	1	0.00
05/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20			Bond Future	7.95	114.8548	7.9487	114.8548	26,995.00
05/05/2020	R186 On 07-May-20	8.08	Call	Bond Future	727	0	727	0	0.00
05/05/2020	R186 On 07-May-20	8.50	Call	Bond Future	2967	1	2967	1	0.00
05/05/2020	R186 On 07-May-20	8.93	Call	Bond Future	5213	3	5213	3	0.00
05/05/2020	R186 On 07-May-20	8.28	Call	Bond Future	1795	0	1795	0	0.00
05/05/2020	R186 On 07-May-20	8.09	Call	Bond Future	779	0	779	0	0.00
05/05/2020	R186 On 07-May-20	9.50	Call	Bond Future	8100	6	8100	6	1,120.00
05/05/2020	R186 On 07-May-20	7.90	Call	Bond Future	79	0	79	0	0.00

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05/05/2020	R186 On 07-May-20	8.07	Call	Bond Future	676	0	676	0	0.00
05/05/2020	R186 On 07-May-20	10.00	Call	Bond Future	10551	8	10551	8	1,120.00
05/05/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20	7.60	Put	Bond Future	1929	4	1929	4	0.00
05/05/2020	R186 On 07-May-20	8.07	Put	Bond Future	15	1	15	1	0.00
05/05/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20	8.93	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20	7.90	Put	Bond Future	346	2	346	2	2,500.00
05/05/2020	R186 On 07-May-20	8.28	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20	8.09	Put	Bond Future	8	1	8	1	0.00
05/05/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 07-May-20	8.50	Put	Bond Future	0	0	0	0	9,312.00
05/05/2020	R186 On 07-May-20	8.08	Put	Bond Future	11	1	11	1	0.00
05/05/2020	R186 On 06-August-20			Bond Future	8.12	110.9333	8.1217	110.9333	81,348.00
05/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	2941	2	2941	2	0.00
05/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	1953	1	1953	1	900.00
05/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5177	4	5177	4	900.00
05/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2586	2	2586	2	0.00
05/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	2971	2	2971	2	0.00
05/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	2910	2	2910	2	0.00
05/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1668	3	1668	3	0.00
05/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	2593	4	2593	4	0.00
05/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1915	3	1915	3	0.00
05/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1626	3	1626	3	0.00
05/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1647	3	1647	3	0.00
05/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	687	1	687	1	0.00
05/05/2020	R186 On 05-November-20			Bond Future	8.28	112.3254	8.2808	112.3254	0.00
05/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	894	0	894	0	1,200.00
05/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4147	3	4147	3	0.00
05/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4118	3	4118	3	0.00
05/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2450	0	2450	0	1,200.00
05/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4088	3	4088	3	0.00
05/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3253	2	3253	2	3,500.00
05/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6118	5	6118	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
05/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2126	1	2126	1	3,500.00
05/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2955	4	2955	4	0.00
05/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	4372	6	4372	6	0.00
05/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	2280	3	2280	3	0.00
05/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	1327	2	1327	2	3,500.00
05/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3874	0	3874	0	0.00
05/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	2299	3	2299	3	0.00
05/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	2260	3	2260	3	0.00
05/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	7583	0	7583	0	0.00
05/05/2020	R186 On 04-February-21			Bond Future	8.46	108.4575	8.4602	108.4575	0.00
05/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3053	2	3053	2	0.00
05/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3073	2	3073	2	0.00
05/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3094	2	3094	2	0.00
05/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	4531	6	4531	6	0.00
05/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	4502	6	4502	6	0.00
05/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	4559	6	4559	6	0.00
05/05/2020	R186 On 06-May-21			Bond Future	8.67	109.7575	8.6742	109.7575	0.00
05/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	9141	7	9141	7	0.00
05/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	9100	7	9100	7	0.00
05/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	9059	7	9059	7	0.00
05/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R197 On 07-May-20			Bond Future	310.18	310.5512	310.1840	310.5512	2,507.00
05/05/2020	R197 On 06-August-20			Bond Future	306.15	306.5496	306.1524	306.5496	2,549.00
05/05/2020	R197 On 05-November-20			Bond Future	310.10	310.4683	310.0989	310.4683	0.00
05/05/2020	R197 On 04-February-21			Bond Future	306.16	306.5194	306.1568	306.5194	0.00
05/05/2020	R197 On 06-May-21			Bond Future	309.91	310.2677	309.9080	310.2677	0.00
05/05/2020	R202 On 07-May-20			Bond Future	219.39	216.1533	219.3943	216.1533	5,456.00
05/05/2020	R202 On 06-August-20			Bond Future	217.91	214.6487	217.9108	214.6487	7,724.00
05/05/2020	R202 On 05-November-20			Bond Future	220.72	217.3924	220.7196	217.3924	0.00
05/05/2020	R202 On 04-February-21			Bond Future	219.35	215.9698	219.3481	215.9698	0.00
05/05/2020	R202 On 06-May-21			Bond Future	222.04	218.6114	222.0363	218.6114	0.00
05/05/2020	R208 On 07-May-20			Bond Future	3.88	103.1311	3.8821	103.1311	20,853.00

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05/05/2020	R208 On 07-May-20	4.82	Call	Bond Future	820	1	820	1	0.00
05/05/2020	R208 On 07-May-20	4.81	Call	Bond Future	812	1	812	1	0.00
05/05/2020	R208 On 07-May-20	4.80	Call	Bond Future	803	1	803	1	0.00
05/05/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 06-August-20			Bond Future	3.54	104.3554	3.5435	104.3554	28,892.00
05/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1265	1	1265	1	0.00
05/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1271	1	1271	1	0.00
05/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1258	1	1258	1	0.00
05/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 05-November-20			Bond Future	2.50	102.2704	2.5022	102.2704	0.00
05/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	888	1	888	1	0.00
05/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	885	1	885	1	0.00
05/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	881	1	881	1	0.00
05/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 07-May-20			Bond Future	11.03	63.8527	11.0338	63.8527	53,831.00
05/05/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 07-May-20	9.46	Put	Bond Future	9369	11	9369	11	0.00
05/05/2020	R209 On 07-May-20	9.47	Put	Bond Future	9303	11	9303	11	0.00
05/05/2020	R209 On 07-May-20	9.45	Put	Bond Future	9434	11	9434	11	0.00
05/05/2020	R209 On 06-August-20			Bond Future	11.23	64.6107	11.2250	64.6107	64,100.00
05/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	43437	45	43437	45	0.00
05/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	43546	45	43546	45	0.00
05/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	43329	45	43329	45	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
05/05/2020	R209 On 05-November-20			Bond Future	11.41	62.2786	11.4073	62.2786	0.00
05/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1449	1	1449	1	0.00
05/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1475	1	1475	1	0.00
05/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1462	1	1462	1	0.00
05/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	9267	10	9267	10	0.00
05/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	9219	10	9219	10	0.00
05/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	9315	10	9315	10	0.00
05/05/2020	R209 On 04-February-21			Bond Future	11.60	63.0652	11.6019	63.0652	0.00
05/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2106	2	2106	2	0.00
05/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2120	2	2120	2	0.00
05/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2092	2	2092	2	0.00
05/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	10316	11	10316	11	0.00
05/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	10270	11	10270	11	0.00
05/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	10224	11	10224	11	0.00
05/05/2020	R209 On 06-May-21			Bond Future	11.81	60.6792	11.8133	60.6792	0.00
05/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	1933	0	1933	0	0.00
05/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	2026	1	2026	1	0.00
05/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	1980	1	1980	1	0.00
05/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R210 On 07-May-20			Bond Future	181.80	181.4961	181.8036	181.4961	555.00
05/05/2020	R210 On 06-August-20			Bond Future	183.99	183.6964	183.9924	183.6964	1,929.00
05/05/2020	R210 On 05-November-20			Bond Future	183.66	183.3360	183.6554	183.3360	0.00
05/05/2020	R210 On 04-February-21			Bond Future	186.02	185.6939	186.0244	185.6939	0.00
05/05/2020	R210 On 06-May-21			Bond Future	185.56	185.2240	185.5630	185.2240	0.00
05/05/2020	R212 On 07-May-20			Bond Future	165.89	165.8495	165.8904	165.8495	3,467.00
05/05/2020	R212 On 06-August-20			Bond Future	165.60	165.5737	165.6012	165.5737	6,744.00
05/05/2020	R212 On 05-November-20			Bond Future	167.74	167.6905	167.7363	167.6905	0.00
05/05/2020	R212 On 04-February-21			Bond Future	167.58	167.5261	167.5788	167.5261	0.00
05/05/2020	R212 On 06-May-21			Bond Future	169.63	169.5751	169.6325	169.5751	0.00
05/05/2020	R213 On 07-May-20			Bond Future	10.12	79.1534	10.1190	79.1534	8,279.00
05/05/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R213 On 07-May-20	9.00	Put	Bond Future	6577	9	6577	9	0.00
05/05/2020	R213 On 07-May-20	9.02	Put	Bond Future	6454	8	6454	8	0.00
05/05/2020	R213 On 07-May-20	9.01	Put	Bond Future	6515	9	6515	9	0.00
05/05/2020	R213 On 06-August-20			Bond Future	10.31	80.0930	10.3129	80.0930	14,384.00
05/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	893	1	893	1	0.00
05/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	918	1	918	1	0.00
05/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	905	1	905	1	0.00
05/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	6658	8	6658	8	0.00
05/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	6611	8	6611	8	0.00
05/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	6706	8	6706	8	0.00
05/05/2020	R213 On 05-November-20			Bond Future	10.50	77.5639	10.4999	77.5639	0.00
05/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2013	1	2013	1	0.00
05/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2030	1	2030	1	0.00
05/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2047	1	2047	1	0.00
05/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	6934	8	6934	8	0.00
05/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	7015	8	7015	8	0.00
05/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	6975	8	6975	8	0.00
05/05/2020	R213 On 04-February-21			Bond Future	10.71	78.5434	10.7061	78.5434	0.00
05/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2217	2	2217	2	0.00
05/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2202	2	2202	2	0.00
05/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2187	2	2187	2	0.00
05/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	9295	11	9295	11	0.00
05/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	9338	11	9338	11	0.00
05/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	9253	11	9253	11	0.00
05/05/2020	R213 On 06-May-21			Bond Future	10.93	75.9513	10.9264	75.9513	0.00
05/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	4649	3	4649	3	0.00
05/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	4695	3	4695	3	0.00
05/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	4603	2	4603	2	0.00
05/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
05/05/2020	R214 On 07-May-20			Bond Future	11.30	61.7007	11.2986	61.7007	7,193.00
05/05/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
05/05/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
05/05/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R214 On 07-May-20	9.31	Put	Bond Future	12522	14	12522	14	0.00
05/05/2020	R214 On 07-May-20	10.66	Put	Bond Future	3630	5	3630	5	1,250.00
05/05/2020	R214 On 07-May-20	9.91	Put	Bond Future	8348	10	8348	10	0.00
05/05/2020	R214 On 07-May-20	9.75	Put	Bond Future	9425	11	9425	11	0.00
05/05/2020	R214 On 07-May-20	9.76	Put	Bond Future	9357	11	9357	11	0.00
05/05/2020	R214 On 07-May-20	9.77	Put	Bond Future	9289	11	9289	11	0.00
05/05/2020	R214 On 06-August-20			Bond Future	11.49	62.4332	11.4864	62.4332	21,559.00
05/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	522	0	522	0	0.00
05/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	538	0	538	0	0.00
05/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	530	0	530	0	0.00
05/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	9470	11	9470	11	0.00
05/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	9354	11	9354	11	0.00
05/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	9412	11	9412	11	0.00
05/05/2020	R214 On 05-November-20			Bond Future	11.67	59.9350	11.6669	59.9350	0.00
05/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1460	1	1460	1	0.00
05/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1447	1	1447	1	0.00
05/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1473	1	1473	1	0.00
05/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	9591	11	9591	11	0.00
05/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	9541	11	9541	11	0.00
05/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	9491	11	9491	11	0.00
05/05/2020	R214 On 04-February-21			Bond Future	11.86	60.6919	11.8633	60.6919	0.00
05/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2051	2	2051	2	0.00
05/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2079	2	2079	2	0.00
05/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2065	2	2065	2	0.00
05/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	10698	12	10698	12	0.00
05/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	10650	12	10650	12	0.00
05/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	10746	12	10746	12	0.00
05/05/2020	R214 On 06-May-21			Bond Future	12.07	58.1380	12.0686	58.1380	0.00
05/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	968	0	968	0	0.00

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05/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	921	0	921	0	0.00
05/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	873	0	873	0	0.00
05/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	1	0	1	0.00
05/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	1	0	1	0.00
05/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	1	0	1	0.00
05/05/2020	R248 On 07-May-20			Bond Future	11.49	77.1809	11.4891	77.1809	46,213.00
05/05/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
05/05/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
05/05/2020	R248 On 07-May-20	9.78	Put	Bond Future	12986	15	12986	15	0.00
05/05/2020	R248 On 07-May-20	10.20	Put	Bond Future	9455	11	9455	11	300.00
05/05/2020	R248 On 07-May-20	9.69	Put	Bond Future	13775	16	13775	16	0.00
05/05/2020	R248 On 07-May-20	9.77	Put	Bond Future	13073	15	13073	15	0.00
05/05/2020	R248 On 07-May-20	10.70	Put	Bond Future	5555	7	5555	7	300.00
05/05/2020	R248 On 07-May-20	9.79	Put	Bond Future	12899	15	12899	15	0.00
05/05/2020	R248 On 06-August-20			Bond Future	11.69	78.0971	11.6877	78.0971	79,255.00
05/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	3896	3	3896	3	0.00
05/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	1764	1	1764	1	0.00
05/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	48	0	48	0	20,640.00
05/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	390	0	390	0	0.00
05/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1169	1	1169	1	640.00
05/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	3721	3	3721	3	470.00
05/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	7537	6	7537	6	814.00
05/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	531	0	531	0	640.00
05/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	405	0	405	0	0.00
05/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	24	0	24	0	3,000.00
05/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	1650	1	1650	1	470.00
05/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	398	0	398	0	0.00
05/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	5407	4	5407	4	814.00
05/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	5594	7	5594	7	0.00
05/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	11217	13	11217	13	0.00

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05/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1951	3	1951	3	0.00
05/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	11144	13	11144	13	0.00
05/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	3007	4	3007	4	0.00
05/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1241	2	1241	2	0.00
05/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2868	4	2868	4	0.00
05/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	21530	23	21530	23	0.00
05/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	19128	21	19128	21	0.00
05/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	11291	13	11291	13	0.00
05/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6904	8	6904	8	0.00
05/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	5358	7	5358	7	0.00
05/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	10068	12	10068	12	0.00
05/05/2020	R248 On 05-November-20			Bond Future	11.88	74.6596	11.8792	74.6596	0.00
05/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	884	1	884	1	0.00
05/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	874	1	874	1	0.00
05/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	864	1	864	1	0.00
05/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	14213	16	14213	16	0.00
05/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	14286	16	14286	16	0.00
05/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	14140	16	14140	16	0.00
05/05/2020	R248 On 04-February-21			Bond Future	12.09	75.6025	12.0885	75.6025	0.00
05/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1973	2	1973	2	0.00
05/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1989	2	1989	2	0.00
05/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2004	2	2004	2	0.00
05/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	13003	14	13003	14	0.00
05/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	13126	15	13126	15	0.00
05/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	13064	14	13064	14	0.00
05/05/2020	R248 On 06-May-21			Bond Future	12.31	72.0914	12.3073	72.0914	0.00
05/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	190	0	190	0	0.00
05/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	306	0	306	0	0.00
05/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	248	0	248	0	0.00
05/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	2	0	2	0.00
05/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	2	0	2	0.00
05/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	2	0	2	0.00