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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
07/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	2025 On 07-May-20			Bond Future	136.94	136.8958	136.9368	136.8958	0.00
07/05/2020	2025 On 06-August-20			Bond Future	136.80	137.0372	136.8021	137.0372	2,896.00
07/05/2020	2025 On 05-November-20			Bond Future	138.56	138.8016	138.5628	138.8016	0.00
07/05/2020	2025 On 04-February-21			Bond Future	138.83	139.0683	138.8263	139.0683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2025 On 06-May-21			Bond Future	140.53	140.7735	140.5287	140.7735	0.00
07/05/2020	2029 On 07-May-20			Bond Future	99.82	99.9840	99.8151	99.9840	0.00
07/05/2020	2029 On 06-August-20			Bond Future	101.01	101.1833	101.0109	101.1833	3,632.00
07/05/2020	2029 On 05-November-20			Bond Future	101.17	101.3487	101.1736	101.3487	0.00
07/05/2020	2029 On 04-February-21			Bond Future	102.48	102.6557	102.4782	102.6557	0.00
07/05/2020	2029 On 06-May-21			Bond Future	102.58	102.7637	102.5842	102.7637	0.00
07/05/2020	2030 On 07-May-20			Bond Future	9.41	91.3422	9.4100	91.3422	0.00
07/05/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2030 On 07-May-20	8.79	Put	Bond Future	3763	6	3763	6	0.00
07/05/2020	2030 On 07-May-20	8.90	Put	Bond Future	3081	5	3081	5	0.00
07/05/2020	2030 On 07-May-20	8.78	Put	Bond Future	3825	6	3825	6	0.00
07/05/2020	2030 On 07-May-20	8.85	Put	Bond Future	3390	5	3390	5	0.00
07/05/2020	2030 On 07-May-20	8.45	Put	Bond Future	5913	8	5913	8	0.00
07/05/2020	2030 On 07-May-20	9.19	Put	Bond Future	1312	3	1312	3	0.00
07/05/2020	2030 On 07-May-20	8.80	Put	Bond Future	3701	6	3701	6	0.00
07/05/2020	2030 On 06-August-20			Bond Future	9.61	88.4087	9.6094	88.4087	119,850.00
07/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1293	1	1293	1	450.00
07/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	435	0	435	0	800.00
07/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	985	1	985	1	800.00
07/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1366	1	1366	1	0.00
07/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	9135	7	9135	7	0.00
07/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	6711	5	6711	5	470.00
07/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	3892	3	3892	3	470.00
07/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2098	1	2098	1	0.00
07/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1403	1	1403	1	0.00
07/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	7460	6	7460	6	0.00
07/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	10117	8	10117	8	0.00

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07/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4673	3	4673	3	650.00
07/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1582	1	1582	1	323.00
07/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	556	0	556	0	323.00
07/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1385	1	1385	1	0.00
07/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	6929	5	6929	5	0.00
07/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	4072	3	4072	3	0.00
07/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	3052	2	3052	2	450.00
07/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	3191	4	3191	4	800.00
07/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	4322	6	4322	6	0.00
07/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	356	1	356	1	5,000.00
07/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1320	2	1320	2	0.00
07/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1692	3	1692	3	0.00
07/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	4363	6	4363	6	0.00
07/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	7210	9	7210	9	0.00
07/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	701	1	701	1	0.00
07/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3965	5	3965	5	0.00
07/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	248	0	248	0	650.00
07/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	609	1	609	1	650.00
07/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1596	2	1596	2	0.00
07/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2252	3	2252	3	0.00
07/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	4404	6	4404	6	0.00
07/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	5412	7	5412	7	0.00
07/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7974	10	7974	10	0.00
07/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	743	1	743	1	0.00
07/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4571	6	4571	6	0.00
07/05/2020	2030 On 05-November-20			Bond Future	9.78	89.5271	9.7801	89.5271	0.00
07/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3102	2	3102	2	0.00
07/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1528	1	1528	1	3,000.00
07/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	872	1	872	1	1,000.00
07/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1845	1	1845	1	1,000.00
07/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2534	2	2534	2	0.00
07/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1349	1	1349	1	3,000.00
07/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1827	1	1827	1	15,947.00

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07/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5439	4	5439	4	0.00
07/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2580	2	2580	2	0.00
07/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1544	1	1544	1	14,160.00
07/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2204	2	2204	2	3,000.00
07/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	5792	5	5792	5	0.00
07/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3800	3	3800	3	0.00
07/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	893	1	893	1	14,160.00
07/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1085	1	1085	1	15,947.00
07/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4411	3	4411	3	0.00
07/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	651	0	651	0	3,000.00
07/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2557	2	2557	2	0.00
07/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4796	6	4796	6	0.00
07/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	7448	9	7448	9	0.00
07/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	5334	7	5334	7	0.00
07/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	3357	4	3357	4	14,160.00
07/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	9270	11	9270	11	0.00
07/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2236	3	2236	3	15,947.00
07/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	6130	8	6130	8	0.00
07/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6859	8	6859	8	0.00
07/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2060	3	2060	3	3,000.00
07/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	8407	10	8407	10	0.00
07/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4727	6	4727	6	0.00
07/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2871	4	2871	4	1,000.00
07/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4762	6	4762	6	0.00
07/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	10670	12	10670	12	0.00
07/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	6089	8	6089	8	0.00
07/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	9374	11	9374	11	0.00
07/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	4054	5	4054	5	3,000.00
07/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6904	8	6904	8	0.00
07/05/2020	2030 On 04-February-21			Bond Future	9.97	86.6557	9.9691	86.6557	0.00
07/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1140	1	1140	1	1,000.00
07/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2290	2	2290	2	0.00
07/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2201	2	2201	2	1,000.00

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07/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1129	1	1129	1	800.00
07/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2272	2	2272	2	0.00
07/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1777	1	1777	1	800.00
07/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4848	4	4848	4	0.00
07/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2254	2	2254	2	0.00
07/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6940	9	6940	9	0.00
07/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	10392	12	10392	12	0.00
07/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6780	8	6780	8	0.00
07/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3614	5	3614	5	1,800.00
07/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	8032	10	8032	10	0.00
07/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6820	8	6820	8	0.00
07/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6741	8	6741	8	0.00
07/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	10341	12	10341	12	0.00
07/05/2020	2030 On 06-May-21			Bond Future	10.18	87.6964	10.1838	87.6964	0.00
07/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6495	0	6495	0	0.00
07/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2557	0	2557	0	700.00
07/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	9666	5	9666	5	0.00
07/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	9730	5	9730	5	0.00
07/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	9698	5	9698	5	0.00
07/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4497	0	4497	0	0.00
07/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	8178	0	8178	0	0.00
07/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2242	0	2242	0	0.00
07/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2213	0	2213	0	0.00
07/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2227	0	2227	0	0.00
07/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	5252	0	5252	0	700.00
07/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3652	0	3652	0	700.00
07/05/2020	2032 On 07-May-20			Bond Future	10.13	86.5575	10.1250	86.5575	0.00
07/05/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00

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07/05/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2032 On 07-May-20	9.18	Put	Bond Future	6151	8	6151	8	0.00
07/05/2020	2032 On 07-May-20	9.19	Put	Bond Future	6082	8	6082	8	0.00
07/05/2020	2032 On 07-May-20	8.82	Put	Bond Future	8650	10	8650	10	0.00
07/05/2020	2032 On 07-May-20	9.20	Put	Bond Future	6014	8	6014	8	0.00
07/05/2020	2032 On 07-May-20	9.54	Put	Bond Future	3739	5	3739	5	0.00
07/05/2020	2032 On 07-May-20	9.30	Put	Bond Future	5337	7	5337	7	0.00
07/05/2020	2032 On 07-May-20	9.50	Put	Bond Future	4003	6	4003	6	0.00
07/05/2020	2032 On 07-May-20	9.00	Put	Bond Future	7389	9	7389	9	0.00
07/05/2020	2032 On 07-May-20	9.17	Put	Bond Future	6219	8	6219	8	0.00
07/05/2020	2032 On 06-August-20			Bond Future	10.29	87.5739	10.2930	87.5739	97,783.00
07/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1818	1	1818	1	0.00
07/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	935	1	935	1	0.00
07/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	300	0	300	0	800.00
07/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	728	0	728	0	800.00
07/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	950	1	950	1	0.00
07/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	964	1	964	1	0.00
07/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	6147	8	6147	8	0.00
07/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	6250	8	6250	8	0.00
07/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	10092	12	10092	12	0.00
07/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	7102	9	7102	9	0.00
07/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	6199	8	6199	8	0.00
07/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	4179	5	4179	5	800.00
07/05/2020	2032 On 05-November-20			Bond Future	10.48	84.5322	10.4758	84.5322	0.00
07/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2094	2	2094	2	0.00
07/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5648	5	5648	5	0.00
07/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	5979	5	5979	5	0.00
07/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1077	1	1077	1	3,000.00
07/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1815	1	1815	1	3,000.00
07/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1533	1	1533	1	1,000.00
07/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2116	2	2116	2	0.00

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07/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	886	1	886	1	1,000.00
07/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2073	2	2073	2	0.00
07/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6498	8	6498	8	0.00
07/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9667	11	9667	11	0.00
07/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10626	12	10626	12	0.00
07/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2522	3	2522	3	1,000.00
07/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	6414	8	6414	8	0.00
07/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7943	9	7943	9	0.00
07/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	7129	8	7129	8	0.00
07/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6456	8	6456	8	0.00
07/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2693	4	2693	4	3,000.00
07/05/2020	2032 On 04-February-21			Bond Future	10.67	85.6027	10.6729	85.6027	0.00
07/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	976	1	976	1	800.00
07/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2059	2	2059	2	0.00
07/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1567	1	1567	1	800.00
07/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2093	2	2093	2	0.00
07/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5008	4	5008	4	0.00
07/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2076	2	2076	2	0.00
07/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	8410	10	8410	10	0.00
07/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	10018	12	10018	12	0.00
07/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	8363	10	8363	10	0.00
07/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	4172	5	4172	5	800.00
07/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	8456	10	8456	10	0.00
07/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12765	14	12765	14	0.00
07/05/2020	2032 On 06-May-21			Bond Future	10.89	82.4839	10.8904	82.4839	0.00
07/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9337	5	9337	5	0.00
07/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9373	5	9373	5	0.00
07/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9300	5	9300	5	0.00
07/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2938	0	2938	0	0.00
07/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2924	0	2924	0	0.00
07/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2911	0	2911	0	0.00
07/05/2020	2033 On 07-May-20			Bond Future	98.55	98.4156	98.5534	98.4156	0.00
07/05/2020	2033 On 06-August-20			Bond Future	99.73	99.5961	99.7340	99.5961	11,410.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2033 On 05-November-20			Bond Future	99.80	99.6654	99.8047	99.6654	0.00
07/05/2020	2033 On 04-February-21			Bond Future	101.09	100.9507	101.0917	100.9507	0.00
07/05/2020	2033 On 06-May-21			Bond Future	101.10	100.9598	101.1026	100.9598	0.00
07/05/2020	2037 On 07-May-20			Bond Future	10.98	81.9714	10.9800	81.9714	0.00
07/05/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2037 On 07-May-20	9.59	Put	Bond Future	9816	11	9816	11	0.00
07/05/2020	2037 On 07-May-20	9.61	Put	Bond Future	9662	11	9662	11	0.00
07/05/2020	2037 On 07-May-20	10.00	Put	Bond Future	6742	8	6742	8	0.00
07/05/2020	2037 On 07-May-20	9.70	Put	Bond Future	8976	11	8976	11	0.00
07/05/2020	2037 On 07-May-20	9.60	Put	Bond Future	9739	11	9739	11	0.00
07/05/2020	2037 On 06-August-20			Bond Future	11.11	78.6774	11.1108	78.6774	87,884.00
07/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	577	0	577	0	0.00
07/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	567	0	567	0	0.00
07/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	587	0	587	0	0.00
07/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	9140	11	9140	11	0.00
07/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	9076	11	9076	11	0.00
07/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	9012	11	9012	11	0.00
07/05/2020	2037 On 05-November-20			Bond Future	11.29	79.6730	11.2935	79.6730	0.00
07/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1647	1	1647	1	0.00
07/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1615	1	1615	1	0.00
07/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1631	1	1631	1	0.00
07/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	9055	11	9055	11	0.00
07/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8946	11	8946	11	0.00
07/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	9000	11	9000	11	0.00
07/05/2020	2037 On 04-February-21			Bond Future	11.49	76.4266	11.4929	76.4266	0.00
07/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6627	6	6627	6	300.00
07/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1211	1	1211	1	72.00
07/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13103	12	13103	12	0.00
07/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2227	2	2227	2	0.00

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07/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2089	2	2089	2	0.00
07/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3255	3	3255	3	0.00
07/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6389	5	6389	5	0.00
07/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2106	2	2106	2	0.00
07/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2465	2	2465	2	240.00
07/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2123	2	2123	2	0.00
07/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9902	12	9902	12	0.00
07/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3997	5	3997	5	240.00
07/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8940	11	8940	11	0.00
07/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	10007	12	10007	12	0.00
07/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	7273	9	7273	9	72.00
07/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1248	2	1248	2	300.00
07/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9591	11	9591	11	72.00
07/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9954	12	9954	12	0.00
07/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13612	16	13612	16	0.00
07/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3836	5	3836	5	0.00
07/05/2020	2037 On 06-May-21			Bond Future	11.71	77.3441	11.7115	77.3441	0.00
07/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8197	2	8197	2	0.00
07/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8231	2	8231	2	0.00
07/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8266	2	8266	2	0.00
07/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4201	0	4201	0	0.00
07/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4182	0	4182	0	0.00
07/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4221	0	4221	0	0.00
07/05/2020	2038 On 07-May-20			Bond Future	112.80	112.6852	112.7977	112.6852	0.00
07/05/2020	2038 On 06-August-20			Bond Future	112.46	112.3487	112.4610	112.3487	11,276.00
07/05/2020	2038 On 05-November-20			Bond Future	113.91	113.7955	113.9085	113.7955	0.00
07/05/2020	2038 On 04-February-21			Bond Future	113.66	113.5494	113.6637	113.5494	0.00
07/05/2020	2038 On 06-May-21			Bond Future	115.06	114.9414	115.0573	114.9414	0.00
07/05/2020	2040 On 07-May-20			Bond Future	11.11	83.9192	11.1100	83.9192	0.00
07/05/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.70	Call	Bond Future	9828	8	9828	8	0.00
07/05/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.20	Call	Bond Future	6954	5	6954	5	0.00
07/05/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.80	Call	Bond Future	4517	3	4517	3	0.00
07/05/2020	2040 On 07-May-20	10.15	Put	Bond Future	7020	9	7020	9	0.00
07/05/2020	2040 On 07-May-20	9.73	Put	Bond Future	10393	12	10393	12	0.00
07/05/2020	2040 On 07-May-20	11.80	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	12.20	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	11.10	Put	Bond Future	69	2	69	2	0.00
07/05/2020	2040 On 07-May-20	9.85	Put	Bond Future	9410	11	9410	11	0.00
07/05/2020	2040 On 07-May-20	9.75	Put	Bond Future	10228	12	10228	12	0.00
07/05/2020	2040 On 07-May-20	9.50	Put	Bond Future	12325	14	12325	14	0.00
07/05/2020	2040 On 07-May-20	10.00	Put	Bond Future	8203	10	8203	10	0.00
07/05/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
07/05/2020	2040 On 07-May-20	9.74	Put	Bond Future	10311	12	10311	12	0.00
07/05/2020	2040 On 06-August-20			Bond Future	11.27	80.3978	11.2697	80.3978	52,738.00
07/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	533	0	533	0	0.00
07/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1970	1	1970	1	0.00
07/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	542	0	542	0	0.00
07/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	552	0	552	0	0.00
07/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3268	2	3268	2	0.00
07/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1807	1	1807	1	0.00
07/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	219	0	219	0	800.00
07/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	582	0	582	0	800.00
07/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	9284	11	9284	11	0.00
07/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	5119	7	5119	7	800.00
07/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12987	15	12987	15	0.00
07/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	9559	11	9559	11	0.00
07/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4857	6	4857	6	12,538.00
07/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9628	12	9628	12	0.00

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07/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	3333	5	3333	5	517.00
07/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	9490	11	9490	11	0.00
07/05/2020	2040 On 05-November-20			Bond Future	11.45	81.4152	11.4516	81.4152	0.00
07/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	812	1	812	1	2,000.00
07/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1454	1	1454	1	2,000.00
07/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1125	1	1125	1	2,230.00
07/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	602	0	602	0	2,000.00
07/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1567	1	1567	1	0.00
07/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3111	0	3111	0	2,230.00
07/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5403	4	5403	4	0.00
07/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1583	1	1583	1	0.00
07/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	4703	4	4703	4	0.00
07/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1600	1	1600	1	0.00
07/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4388	6	4388	6	2,000.00
07/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9611	11	9611	11	0.00
07/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9552	11	9552	11	0.00
07/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	11552	13	11552	13	0.00
07/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	15119	17	15119	17	0.00
07/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3810	5	3810	5	2,000.00
07/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	6143	0	6143	0	0.00
07/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9670	11	9670	11	0.00
07/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	10091	12	10091	12	0.00
07/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	13413	15	13413	15	0.00
07/05/2020	2040 On 04-February-21			Bond Future	11.65	77.9406	11.6498	77.9406	0.00
07/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5530	5	5530	5	0.00
07/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1540	1	1540	1	800.00
07/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2080	2	2080	2	0.00
07/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	861	1	861	1	500.00
07/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	938	1	938	1	800.00
07/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2097	2	2097	2	0.00
07/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4974	4	4974	4	0.00
07/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1796	1	1796	1	500.00
07/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2062	2	2062	2	0.00

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07/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10660	13	10660	13	0.00
07/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5482	7	5482	7	500.00
07/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11600	13	11600	13	0.00
07/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16680	19	16680	19	0.00
07/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	16086	18	16086	18	0.00
07/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12655	15	12655	15	0.00
07/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10546	12	10546	12	0.00
07/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10603	12	10603	12	0.00
07/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4962	6	4962	6	800.00
07/05/2020	2040 On 06-May-21			Bond Future	11.87	78.8761	11.8666	78.8761	0.00
07/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	7976	1	7976	1	0.00
07/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8010	1	8010	1	0.00
07/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	7941	1	7941	1	0.00
07/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4655	0	4655	0	0.00
07/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4632	0	4632	0	0.00
07/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4609	0	4609	0	0.00
07/05/2020	2044 On 07-May-20			Bond Future	11.18	80.5065	11.1800	80.5065	0.00
07/05/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
07/05/2020	2044 On 07-May-20	9.26	Put	Bond Future	15230	17	15230	17	0.00
07/05/2020	2044 On 07-May-20	9.91	Put	Bond Future	9567	11	9567	11	0.00
07/05/2020	2044 On 07-May-20	9.98	Put	Bond Future	8991	11	8991	11	0.00
07/05/2020	2044 On 07-May-20	9.80	Put	Bond Future	10486	12	10486	12	0.00

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07/05/2020	2044 On 07-May-20	11.02	Put	Bond Future	1108	3	1108	3	0.00
07/05/2020	2044 On 07-May-20	11.09	Put	Bond Future	620	2	620	2	0.00
07/05/2020	2044 On 07-May-20	9.79	Put	Bond Future	10570	12	10570	12	0.00
07/05/2020	2044 On 07-May-20	9.45	Put	Bond Future	13515	15	13515	15	0.00
07/05/2020	2044 On 07-May-20	9.97	Put	Bond Future	9073	11	9073	11	0.00
07/05/2020	2044 On 07-May-20	9.81	Put	Bond Future	10402	12	10402	12	0.00
07/05/2020	2044 On 07-May-20	10.81	Put	Bond Future	2602	4	2602	4	0.00
07/05/2020	2044 On 07-May-20	9.33	Put	Bond Future	14592	16	14592	16	0.00
07/05/2020	2044 On 06-August-20			Bond Future	11.33	77.0702	11.3339	77.0702	84,761.00
07/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	352	0	352	0	0.00
07/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	118	0	118	0	602.00
07/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	444	0	444	0	602.00
07/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	48	0	48	0	140.00
07/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	233	0	233	0	140.00
07/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	366	0	366	0	0.00
07/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1977	1	1977	1	0.00
07/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	359	0	359	0	0.00
07/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2439	2	2439	2	0.00
07/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	18611	21	18611	21	0.00
07/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	12926	15	12926	15	0.00
07/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	11202	13	11202	13	0.00
07/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	11278	13	11278	13	0.00
07/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4756	6	4756	6	140.00
07/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	4098	5	4098	5	602.00
07/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	10457	12	10457	12	0.00
07/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	11354	13	11354	13	0.00
07/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	15446	18	15446	18	0.00
07/05/2020	2044 On 05-November-20			Bond Future	11.51	78.0455	11.5103	78.0455	0.00
07/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	743	1	743	1	1,815.00
07/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1004	1	1004	1	0.00
07/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4138	3	4138	3	0.00
07/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1545	1	1545	1	0.00
07/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1578	1	1578	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4301	3	4301	3	0.00
07/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1016	1	1016	1	568.00
07/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1104	1	1104	1	525.00
07/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	440	0	440	0	525.00
07/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3478	3	3478	3	0.00
07/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	209	0	209	0	1,815.00
07/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1079	1	1079	1	1,815.00
07/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1561	1	1561	1	0.00
07/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3151	2	3151	2	0.00
07/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	408	0	408	0	568.00
07/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	9727	11	9727	11	0.00
07/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	11778	14	11778	14	0.00
07/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5748	7	5748	7	1,815.00
07/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4827	6	4827	6	1,815.00
07/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	21242	23	21242	23	0.00
07/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9787	12	9787	12	0.00
07/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11915	14	11915	14	0.00
07/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	17085	19	17085	19	0.00
07/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	17505	20	17505	20	0.00
07/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	12329	14	12329	14	0.00
07/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	14068	16	14068	16	0.00
07/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	6178	8	6178	8	525.00
07/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4994	6	4994	6	568.00
07/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	12259	14	12259	14	0.00
07/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9848	12	9848	12	0.00
07/05/2020	2044 On 04-February-21			Bond Future	11.70	74.6534	11.7025	74.6534	0.00
07/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1895	2	1895	2	0.00
07/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1928	2	1928	2	0.00
07/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1797	2	1797	2	0.00
07/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	971	1	971	1	405.00
07/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1911	2	1911	2	0.00
07/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1426	1	1426	1	0.00
07/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2827	2	2827	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	11277	13	11277	13	0.00
07/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	11704	14	11704	14	405.00
07/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	16010	18	16010	18	0.00
07/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	8632	10	8632	10	405.00
07/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	11338	13	11338	13	0.00
07/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	13311	15	13311	15	0.00
07/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	11217	13	11217	13	0.00
07/05/2020	2044 On 06-May-21			Bond Future	11.91	75.5494	11.9122	75.5494	0.00
07/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	7894	1	7894	1	0.00
07/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	7860	1	7860	1	0.00
07/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	7826	1	7826	1	0.00
07/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4739	0	4739	0	0.00
07/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4762	0	4762	0	0.00
07/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4715	0	4715	0	0.00
07/05/2020	2046 On 07-May-20			Bond Future	102.32	102.2918	102.3234	102.2918	0.00
07/05/2020	2046 On 06-August-20			Bond Future	103.55	103.5186	103.5493	103.5186	15,281.00
07/05/2020	2046 On 05-November-20			Bond Future	103.10	103.0647	103.0951	103.0647	0.00
07/05/2020	2046 On 04-February-21			Bond Future	104.42	104.3939	104.4245	104.3939	0.00
07/05/2020	2046 On 06-May-21			Bond Future	103.90	103.8654	103.8966	103.8654	0.00
07/05/2020	2050 On 07-May-20			Bond Future	105.74	104.7156	105.7442	104.7156	0.00
07/05/2020	2050 On 06-August-20			Bond Future	103.93	104.1017	103.9333	104.1017	15,767.00
07/05/2020	2050 On 05-November-20			Bond Future	105.27	105.4422	105.2709	105.4422	0.00
07/05/2020	2050 On 04-February-21			Bond Future	104.72	104.8916	104.7178	104.8916	0.00
07/05/2020	2050 On 06-May-21			Bond Future	106.00	106.1774	106.0017	106.1774	0.00
07/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	AL37 On 07-May-20			Index Future	714.37	708.0880	714.3680	708.0880	0.00
07/05/2020	AL37 On 06-August-20			Index Future	721.47	716.3120	721.4730	716.3120	0.00
07/05/2020	AL37 On 05-November-20			Index Future	730.67	725.4510	730.6740	725.4510	0.00
07/05/2020	AL37 On 04-February-21			Index Future	739.92	734.6340	739.9220	734.6340	0.00
07/05/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
07/05/2020	AL7T On 07-May-20			Index Future	783.90	768.9140	783.8960	768.9140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	AL7T On 06-August-20			Index Future	793.38	777.8450	793.3760	777.8450	0.00
07/05/2020	AL7T On 05-November-20			Index Future	803.49	787.7680	803.4930	787.7680	0.00
07/05/2020	AL7T On 04-February-21			Index Future	813.66	797.7400	813.6630	797.7400	0.00
07/05/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
07/05/2020	ALBI On 07-May-20			Index Future	691.25	679.7750	691.2510	679.7750	0.00
07/05/2020	ALBI On 06-August-20			Index Future	700.44	687.6700	700.4380	687.6700	209.00
07/05/2020	ALBI On 05-November-20			Index Future	709.37	696.4430	709.3700	696.4430	0.00
07/05/2020	ALBI On 04-February-21			Index Future	718.35	705.2590	718.3490	705.2590	0.00
07/05/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
07/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2020	ES33 On 07-May-20			Bond Future	11.82	71.1574	11.8200	71.1574	0.00
07/05/2020	ES33 On 06-August-20			Bond Future	12.01	71.9930	12.0145	71.9930	350.00
07/05/2020	ES33 On 05-November-20			Bond Future	12.25	69.1240	12.2516	69.1240	0.00
07/05/2020	ES33 On 04-February-21			Bond Future	12.51	69.9994	12.5098	69.9994	0.00
07/05/2020	ES33 On 06-May-21			Bond Future	12.78	67.0618	12.7849	67.0618	0.00
07/05/2020	ES42 On 07-May-20			Bond Future	12.19	70.7687	12.1900	70.7687	0.00
07/05/2020	ES42 On 06-August-20			Bond Future	12.38	71.5998	12.3839	71.5998	4,919.00
07/05/2020	ES42 On 05-November-20			Bond Future	12.61	68.2449	12.6131	68.2449	0.00
07/05/2020	ES42 On 04-February-21			Bond Future	12.85	69.1094	12.8542	69.1094	0.00
07/05/2020	ES42 On 06-May-21			Bond Future	13.12	65.6807	13.1206	65.6807	0.00
07/05/2020	GOVI On 07-May-20			GOVI	683.48	672.1340	683.4830	672.1340	0.00
07/05/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 07-May-20	719.99	Put	GOVI	365070	48	365070	48	0.00
07/05/2020	GOVI On 07-May-20	720.00	Put	GOVI	365170	48	365170	48	0.00
07/05/2020	GOVI On 07-May-20	719.98	Put	GOVI	364970	48	364970	48	0.00
07/05/2020	GOVI On 06-August-20			GOVI	692.51	679.9410	692.5070	679.9410	1,040.00
07/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	356230	48	356230	48	0.00
07/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	356130	48	356130	48	0.00
07/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	356330	48	356330	48	0.00
07/05/2020	GOVI On 05-November-20			GOVI	701.34	688.6150	701.3380	688.6150	0.00

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07/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	365120	49	365120	49	0.00
07/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	364920	49	364920	49	0.00
07/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	365020	49	365020	49	0.00
07/05/2020	GOVI On 04-February-21			GOVI	710.22	697.3320	710.2150	697.3320	0.00
07/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	407250	54	407250	54	0.00
07/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	407350	54	407350	54	0.00
07/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	407450	54	407450	54	0.00
07/05/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
07/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
07/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
07/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2020	IGOV On 07-May-20			Index Future	257.79	257.4050	257.7870	257.4050	0.00
07/05/2020	IGOV On 06-August-20			Index Future	260.44	260.4590	260.4350	260.4590	567.00
07/05/2020	IGOV On 05-November-20			Index Future	263.82	263.8450	263.8190	263.8450	47.00
07/05/2020	IGOV On 04-February-21			Index Future	267.22	267.2470	267.2210	267.2470	0.00
07/05/2020	IGOV On 06-May-21			Index Future	268.30	268.3000	268.3000	268.3000	0.00
07/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
07/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0700	94.0500	94.0700	0.00
07/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.4000	92.3600	92.4000	0.00
07/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.70	90.7600	90.7000	90.7600	0.00
07/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.82	89.9100	89.8200	89.9100	0.00
07/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.31	91.4200	91.3100	91.4200	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.97	91.1200	90.9700	91.1200	0.00
07/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.34	91.5300	91.3400	91.5300	0.00
07/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.70	94.9400	94.7000	94.9400	0.00
07/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.43	95.7200	95.4300	95.7200	0.00
07/05/2020	IS05 On 22-March-23			Interest Rate Swap	88.11	88.4300	88.1100	88.4300	0.00
07/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.90	94.2300	93.9000	94.2300	0.00
07/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/05/2020	IS10 On 17-December-25			Interest Rate Swap	84.53	85.1400	84.5300	85.1400	0.00
07/05/2020	IS10 On 16-March-26			Interest Rate Swap	81.41	82.0500	81.4100	82.0500	0.00
07/05/2020	IS10 On 15-June-26			Interest Rate Swap	80.13	80.8200	80.1300	80.8200	0.00
07/05/2020	IS10 On 21-September-26			Interest Rate Swap	82.39	83.1500	82.3900	83.1500	0.00
07/05/2020	IS10 On 21-December-26			Interest Rate Swap	86.59	87.4100	86.5900	87.4100	0.00
07/05/2020	IS10 On 15-March-27			Interest Rate Swap	85.38	86.2600	85.3800	86.2600	0.00
07/05/2020	IS10 On 21-June-27			Interest Rate Swap	87.63	88.5700	87.6300	88.5700	0.00
07/05/2020	IS10 On 20-September-27			Interest Rate Swap	93.55	94.5100	93.5500	94.5100	0.00
07/05/2020	IS10 On 20-December-27			Interest Rate Swap	94.13	95.1400	94.1300	95.1400	0.00
07/05/2020	IS10 On 22-March-28			Interest Rate Swap	87.50	88.5500	87.5000	88.5500	0.00
07/05/2020	IS10 On 20-June-28			Interest Rate Swap	95.36	96.4100	95.3600	96.4100	0.00
07/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2020	R023 On 07-May-20			Bond Future	5.28	107.6591	5.2800	107.6591	0.00
07/05/2020	R023 On 07-May-20	6.90	Call	Bond Future	4224	4	4224	4	0.00
07/05/2020	R023 On 07-May-20	6.89	Call	Bond Future	4199	4	4199	4	0.00
07/05/2020	R023 On 07-May-20	6.91	Call	Bond Future	4250	4	4250	4	0.00
07/05/2020	R023 On 07-May-20	6.89	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 07-May-20	6.90	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R023 On 06-August-20			Bond Future	5.34	108.9233	5.3381	108.9233	27,356.00
07/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4571	4	4571	4	0.00
07/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4617	4	4617	4	0.00
07/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4594	4	4594	4	0.00
07/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	9	0	9	0	0.00
07/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	10	0	10	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	10	0	10	0	0.00
07/05/2020	R023 On 05-November-20			Bond Future	5.36	106.3870	5.3612	106.3870	0.00
07/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4554	4	4554	4	0.00
07/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4534	4	4534	4	0.00
07/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4574	4	4574	4	0.00
07/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	41	0	41	0	0.00
07/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	40	0	40	0	0.00
07/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	39	0	39	0	0.00
07/05/2020	R023 On 04-February-21			Bond Future	5.40	107.7340	5.4005	107.7340	0.00
07/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2181	2	2181	2	0.00
07/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2212	2	2212	2	0.00
07/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2196	2	2196	2	0.00
07/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	381	0	381	0	0.00
07/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	385	0	385	0	0.00
07/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	378	0	378	0	0.00
07/05/2020	R023 On 06-May-21			Bond Future	5.48	105.1168	5.4784	105.1168	0.00
07/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3671	3	3671	3	0.00
07/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3701	3	3701	3	0.00
07/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3686	3	3686	3	0.00
07/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	127	0	127	0	0.00
07/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	125	0	125	0	0.00
07/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	129	0	129	0	0.00
07/05/2020	R035 On 07-May-20			Bond Future	10.74	86.2772	10.7400	86.2772	0.00
07/05/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	10.75	Call	Bond Future	66	0	66	0	0.00
07/05/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R035 On 07-May-20	9.18	Put	Bond Future	11235	13	11235	13	0.00
07/05/2020	R035 On 07-May-20	9.49	Put	Bond Future	8839	11	8839	11	0.00
07/05/2020	R035 On 07-May-20	9.55	Put	Bond Future	8385	10	8385	10	0.00
07/05/2020	R035 On 07-May-20	9.75	Put	Bond Future	6895	9	6895	9	0.00
07/05/2020	R035 On 07-May-20	9.47	Put	Bond Future	8991	11	8991	11	0.00
07/05/2020	R035 On 07-May-20	9.85	Put	Bond Future	6162	8	6162	8	0.00
07/05/2020	R035 On 07-May-20	9.78	Put	Bond Future	6674	8	6674	8	0.00
07/05/2020	R035 On 07-May-20	10.75	Put	Bond Future	0	2	0	2	0.00
07/05/2020	R035 On 07-May-20	10.57	Put	Bond Future	1129	3	1129	3	0.00
07/05/2020	R035 On 07-May-20	9.48	Put	Bond Future	8915	11	8915	11	0.00
07/05/2020	R035 On 07-May-20	9.11	Put	Bond Future	11788	14	11788	14	0.00
07/05/2020	R035 On 06-August-20			Bond Future	10.89	87.2903	10.8871	87.2903	128,605.00
07/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	177	0	177	0	500.00
07/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	146	0	146	0	24,761.00
07/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	836	1	836	1	0.00
07/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	551	0	551	0	500.00
07/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1807	1	1807	1	0.00
07/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	849	1	849	1	0.00
07/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	81	0	81	0	3,000.00
07/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	823	0	823	0	0.00
07/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	7349	9	7349	9	0.00
07/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	15631	18	15631	18	0.00
07/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	7466	9	7466	9	0.00
07/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4689	6	4689	6	500.00
07/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	13674	16	13674	16	0.00
07/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	7408	9	7408	9	0.00
07/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8942	11	8942	11	0.00
07/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12993	15	12993	15	0.00
07/05/2020	R035 On 05-November-20			Bond Future	11.08	83.9129	11.0763	83.9129	0.00
07/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2240	2	2240	2	0.00
07/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2261	2	2261	2	0.00
07/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2219	2	2219	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	7161	9	7161	9	0.00
07/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	7114	9	7114	9	0.00
07/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	7066	9	7066	9	0.00
07/05/2020	R035 On 04-February-21			Bond Future	11.28	84.9755	11.2834	84.9755	0.00
07/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2144	2	2144	2	0.00
07/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2007	2	2007	2	0.00
07/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1990	2	1990	2	0.00
07/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1974	2	1974	2	0.00
07/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4508	4	4508	4	0.00
07/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	10027	12	10027	12	0.00
07/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	10080	12	10080	12	0.00
07/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9558	11	9558	11	650.00
07/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5388	7	5388	7	650.00
07/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9974	12	9974	12	0.00
07/05/2020	R035 On 06-May-21			Bond Future	11.50	81.5161	11.5016	81.5161	0.00
07/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	8707	3	8707	3	0.00
07/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8779	3	8779	3	0.00
07/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2770	0	2770	0	793.00
07/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5338	0	5338	0	0.00
07/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7538	0	7538	0	0.00
07/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8743	3	8743	3	0.00
07/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6422	0	6422	0	793.00
07/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4555	0	4555	0	793.00
07/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3889	0	3889	0	0.00
07/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3907	0	3907	0	0.00
07/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10760	0	10760	0	0.00
07/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3872	0	3872	0	0.00
07/05/2020	R186 On 07-May-20			Bond Future	7.75	117.0706	7.7450	117.0706	0.00
07/05/2020	R186 On 07-May-20	8.08	Call	Bond Future	1838	1	1838	1	0.00
07/05/2020	R186 On 07-May-20	8.50	Call	Bond Future	4089	3	4089	3	0.00
07/05/2020	R186 On 07-May-20	8.93	Call	Bond Future	6335	5	6335	5	0.00
07/05/2020	R186 On 07-May-20	8.28	Call	Bond Future	2917	2	2917	2	0.00
07/05/2020	R186 On 07-May-20	8.09	Call	Bond Future	1892	1	1892	1	0.00

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07/05/2020	R186 On 07-May-20	9.50	Call	Bond Future	9222	8	9222	8	0.00
07/05/2020	R186 On 07-May-20	7.90	Call	Bond Future	855	0	855	0	0.00
07/05/2020	R186 On 07-May-20	8.07	Call	Bond Future	1784	1	1784	1	0.00
07/05/2020	R186 On 07-May-20	10.00	Call	Bond Future	11673	11	11673	11	0.00
07/05/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	7.60	Put	Bond Future	807	2	807	2	0.00
07/05/2020	R186 On 07-May-20	8.07	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.93	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	7.90	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.28	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.09	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.50	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 07-May-20	8.08	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R186 On 06-August-20			Bond Future	7.94	113.1605	7.9449	113.1605	84,572.00
07/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3415	3	3415	3	0.00
07/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2229	2	2229	2	900.00
07/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5915	5	5915	5	900.00
07/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2998	3	2998	3	0.00
07/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3450	3	3450	3	0.00
07/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3379	3	3379	3	0.00
07/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1205	2	1205	2	0.00
07/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1938	2	1938	2	0.00
07/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1395	2	1395	2	0.00
07/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1173	2	1173	2	0.00
07/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1189	2	1189	2	0.00
07/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	493	1	493	1	0.00
07/05/2020	R186 On 05-November-20			Bond Future	8.09	114.5909	8.0947	114.5909	0.00
07/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	799	1	799	1	1,200.00
07/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4485	4	4485	4	0.00
07/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4451	4	4451	4	0.00
07/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4417	4	4417	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2545	2	2545	2	1,200.00
07/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3468	3	3468	3	3,500.00
07/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6683	6	6683	6	0.00
07/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2167	2	2167	2	3,500.00
07/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2230	3	2230	3	0.00
07/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	951	1	951	1	3,500.00
07/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3472	4	3472	4	0.00
07/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1672	2	1672	2	0.00
07/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3028	4	3028	4	0.00
07/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1687	2	1687	2	0.00
07/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1656	2	1656	2	0.00
07/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6547	7	6547	7	0.00
07/05/2020	R186 On 04-February-21			Bond Future	8.26	110.7556	8.2634	110.7556	0.00
07/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2947	3	2947	3	0.00
07/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2971	3	2971	3	0.00
07/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	2995	3	2995	3	0.00
07/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3476	4	3476	4	0.00
07/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3451	4	3451	4	0.00
07/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3500	4	3500	4	0.00
07/05/2020	R186 On 06-May-21			Bond Future	8.47	112.0865	8.4651	112.0865	0.00
07/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	10872	9	10872	9	0.00
07/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	10838	9	10838	9	0.00
07/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	10803	9	10803	9	0.00
07/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	773	0	773	0	0.00
07/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	780	0	780	0	0.00
07/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	766	0	766	0	0.00
07/05/2020	R197 On 07-May-20			Bond Future	310.47	310.3865	310.4704	310.3865	0.00
07/05/2020	R197 On 06-August-20			Bond Future	306.42	306.3434	306.4238	306.3434	2,549.00
07/05/2020	R197 On 05-November-20			Bond Future	310.37	310.2873	310.3671	310.2873	0.00
07/05/2020	R197 On 04-February-21			Bond Future	306.43	306.3468	306.4274	306.3468	0.00
07/05/2020	R197 On 06-May-21			Bond Future	310.18	310.1020	310.1840	310.1020	0.00
07/05/2020	R202 On 07-May-20			Bond Future	223.02	222.8320	223.0170	222.8320	0.00
07/05/2020	R202 On 06-August-20			Bond Future	221.56	221.3798	221.5637	221.3798	7,724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R202 On 05-November-20			Bond Future	224.41	224.2298	224.4149	224.2298	0.00
07/05/2020	R202 On 04-February-21			Bond Future	223.09	222.9031	223.0903	222.9031	0.00
07/05/2020	R202 On 06-May-21			Bond Future	225.83	225.6360	225.8259	225.6360	0.00
07/05/2020	R208 On 07-May-20			Bond Future	3.95	103.1817	3.9500	103.1817	0.00
07/05/2020	R208 On 07-May-20	4.82	Call	Bond Future	761	1	761	1	0.00
07/05/2020	R208 On 07-May-20	4.81	Call	Bond Future	752	1	752	1	0.00
07/05/2020	R208 On 07-May-20	4.80	Call	Bond Future	743	1	743	1	0.00
07/05/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20			Bond Future	3.58	104.3934	3.5783	104.3934	28,952.00
07/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1242	1	1242	1	0.00
07/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1249	1	1249	1	0.00
07/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1236	1	1236	1	0.00
07/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20			Bond Future	2.57	102.3183	2.5651	102.3183	0.00
07/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	864	1	864	1	0.00
07/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	860	1	860	1	0.00
07/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	856	1	856	1	0.00
07/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20			Bond Future	10.75	65.3354	10.7500	65.3354	0.00
07/05/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 07-May-20	9.46	Put	Bond Future	7812	9	7812	9	0.00
07/05/2020	R209 On 07-May-20	9.47	Put	Bond Future	7747	9	7747	9	0.00
07/05/2020	R209 On 07-May-20	9.45	Put	Bond Future	7878	9	7878	9	0.00
07/05/2020	R209 On 06-August-20			Bond Future	10.88	66.1025	10.8794	66.1025	64,100.00
07/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41583	43	41583	43	0.00
07/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41692	43	41692	43	0.00
07/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	41475	43	41475	43	0.00
07/05/2020	R209 On 05-November-20			Bond Future	11.05	63.7952	11.0492	63.7952	0.00
07/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1710	1	1710	1	0.00
07/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1741	1	1741	1	0.00
07/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1726	1	1726	1	0.00
07/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7655	9	7655	9	0.00
07/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7610	9	7610	9	0.00
07/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7700	9	7700	9	0.00
07/05/2020	R209 On 04-February-21			Bond Future	11.23	64.6031	11.2303	64.6031	0.00
07/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2177	2	2177	2	0.00
07/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2193	2	2193	2	0.00
07/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2161	2	2161	2	0.00
07/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8486	10	8486	10	0.00
07/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8442	10	8442	10	0.00
07/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8398	10	8398	10	0.00
07/05/2020	R209 On 06-May-21			Bond Future	11.43	62.2374	11.4272	62.2374	0.00
07/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7583	2	7583	2	0.00
07/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7644	2	7644	2	0.00
07/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7613	2	7613	2	0.00
07/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3727	0	3727	0	0.00
07/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3695	0	3695	0	0.00
07/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3711	0	3711	0	0.00
07/05/2020	R210 On 07-May-20			Bond Future	184.20	184.1413	184.1973	184.1413	0.00
07/05/2020	R210 On 06-August-20			Bond Future	186.40	186.3500	186.4040	186.3500	1,929.00
07/05/2020	R210 On 05-November-20			Bond Future	186.09	186.0404	186.0941	186.0404	0.00
07/05/2020	R210 On 04-February-21			Bond Future	188.49	188.4397	188.4940	188.4397	0.00
07/05/2020	R210 On 06-May-21			Bond Future	188.06	188.0088	188.0640	188.0088	0.00
07/05/2020	R212 On 07-May-20			Bond Future	166.06	166.0187	166.0614	166.0187	0.00
07/05/2020	R212 On 06-August-20			Bond Future	165.68	165.7236	165.6807	165.7236	6,744.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R212 On 05-November-20			Bond Future	167.81	167.8576	167.8132	167.8576	0.00
07/05/2020	R212 On 04-February-21			Bond Future	167.66	167.7013	167.6562	167.7013	0.00
07/05/2020	R212 On 06-May-21			Bond Future	169.71	169.7573	169.7119	169.7573	0.00
07/05/2020	R213 On 07-May-20			Bond Future	9.87	81.2355	9.8700	81.2355	0.00
07/05/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R213 On 07-May-20	9.00	Put	Bond Future	5173	7	5173	7	0.00
07/05/2020	R213 On 07-May-20	9.02	Put	Bond Future	5049	6	5049	6	0.00
07/05/2020	R213 On 07-May-20	9.01	Put	Bond Future	5111	6	5111	6	0.00
07/05/2020	R213 On 06-August-20			Bond Future	10.03	82.1894	10.0339	82.1894	14,286.00
07/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1072	1	1072	1	0.00
07/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1102	1	1102	1	0.00
07/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1087	1	1087	1	0.00
07/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	5308	6	5308	6	0.00
07/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	5264	6	5264	6	0.00
07/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	5352	7	5352	7	0.00
07/05/2020	R213 On 05-November-20			Bond Future	10.21	79.6940	10.2100	79.6940	0.00
07/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2174	2	2174	2	0.00
07/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2194	2	2194	2	0.00
07/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2214	2	2214	2	0.00
07/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5552	7	5552	7	0.00
07/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5626	7	5626	7	0.00
07/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5589	7	5589	7	0.00
07/05/2020	R213 On 04-February-21			Bond Future	10.40	80.7032	10.4040	80.7032	0.00
07/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2068	2	2068	2	0.00
07/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2052	2	2052	2	0.00
07/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2035	2	2035	2	0.00
07/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7576	9	7576	9	0.00
07/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7617	9	7617	9	0.00
07/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7535	9	7535	9	0.00
07/05/2020	R213 On 06-May-21			Bond Future	10.61	78.1393	10.6116	78.1393	0.00
07/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	8888	5	8888	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	8922	5	8922	5	0.00
07/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	8854	5	8854	5	0.00
07/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2663	0	2663	0	0.00
07/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2651	0	2651	0	0.00
07/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2639	0	2639	0	0.00
07/05/2020	R214 On 07-May-20			Bond Future	10.99	63.2692	10.9900	63.2692	0.00
07/05/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R214 On 07-May-20	9.31	Put	Bond Future	10809	12	10809	12	0.00
07/05/2020	R214 On 07-May-20	10.66	Put	Bond Future	1917	3	1917	3	0.00
07/05/2020	R214 On 07-May-20	9.91	Put	Bond Future	6636	8	6636	8	0.00
07/05/2020	R214 On 07-May-20	9.75	Put	Bond Future	7712	9	7712	9	0.00
07/05/2020	R214 On 07-May-20	9.76	Put	Bond Future	7644	9	7644	9	0.00
07/05/2020	R214 On 07-May-20	9.77	Put	Bond Future	7576	9	7576	9	0.00
07/05/2020	R214 On 06-August-20			Bond Future	11.12	64.0122	11.1249	64.0122	22,161.00
07/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	764	1	764	1	0.00
07/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	786	1	786	1	0.00
07/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	775	1	775	1	0.00
07/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7753	9	7753	9	0.00
07/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7644	9	7644	9	0.00
07/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7698	9	7698	9	0.00
07/05/2020	R214 On 05-November-20			Bond Future	11.29	61.5396	11.2920	61.5396	0.00
07/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1781	1	1781	1	0.00
07/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1765	1	1765	1	0.00
07/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1797	1	1797	1	0.00
07/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7927	9	7927	9	0.00
07/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7880	9	7880	9	0.00
07/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7833	9	7833	9	0.00
07/05/2020	R214 On 04-February-21			Bond Future	11.47	62.3189	11.4735	62.3189	0.00

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07/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2175	2	2175	2	0.00
07/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2208	2	2208	2	0.00
07/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2192	2	2192	2	0.00
07/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8818	10	8818	10	0.00
07/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8772	10	8772	10	0.00
07/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8864	10	8864	10	0.00
07/05/2020	R214 On 06-May-21			Bond Future	11.66	59.7863	11.6631	59.7863	0.00
07/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7156	1	7156	1	0.00
07/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7127	1	7127	1	0.00
07/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7097	1	7097	1	0.00
07/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4174	0	4174	0	0.00
07/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4193	0	4193	0	0.00
07/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4157	0	4157	0	0.00
07/05/2020	R248 On 07-May-20			Bond Future	11.18	79.2256	11.1750	79.2256	0.00
07/05/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
07/05/2020	R248 On 07-May-20	9.78	Put	Bond Future	10857	13	10857	13	0.00
07/05/2020	R248 On 07-May-20	10.20	Put	Bond Future	7326	9	7326	9	0.00
07/05/2020	R248 On 07-May-20	9.69	Put	Bond Future	11646	13	11646	13	0.00
07/05/2020	R248 On 07-May-20	9.77	Put	Bond Future	10944	13	10944	13	0.00
07/05/2020	R248 On 07-May-20	10.70	Put	Bond Future	3426	5	3426	5	0.00
07/05/2020	R248 On 07-May-20	9.79	Put	Bond Future	10770	13	10770	13	0.00
07/05/2020	R248 On 06-August-20			Bond Future	11.31	80.1559	11.3139	80.1559	82,395.00
07/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	5375	4	5375	4	0.00
07/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2684	2	2684	2	0.00
07/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1797	1	1797	1	640.00
07/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	81	0	81	0	20,640.00
07/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	628	0	628	0	0.00
07/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5164	4	5164	4	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	9536	8	9536	8	814.00
07/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	843	1	843	1	640.00
07/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	651	0	651	0	0.00
07/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	40	0	40	0	3,000.00
07/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7168	6	7168	6	814.00
07/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2519	2	2519	2	470.00
07/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	640	0	640	0	0.00
07/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8992	11	8992	11	0.00
07/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3996	5	3996	5	0.00
07/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1245	2	1245	2	0.00
07/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8923	11	8923	11	0.00
07/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1983	3	1983	3	0.00
07/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	772	1	772	1	0.00
07/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1881	3	1881	3	0.00
07/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	19079	21	19079	21	0.00
07/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	9062	11	9062	11	0.00
07/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	16694	19	16694	19	0.00
07/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	5065	7	5065	7	0.00
07/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3812	5	3812	5	0.00
07/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7913	10	7913	10	0.00
07/05/2020	R248 On 05-November-20			Bond Future	11.49	76.7515	11.4902	76.7515	0.00
07/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3028	0	3028	0	800.00
07/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1051	0	1051	0	800.00
07/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1103	1	1103	1	0.00
07/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1090	1	1090	1	0.00
07/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1077	1	1077	1	0.00
07/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11933	14	11933	14	0.00
07/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	12003	14	12003	14	0.00
07/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	11863	14	11863	14	0.00
07/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	12144	0	12144	0	0.00
07/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	6393	0	6393	0	0.00
07/05/2020	R248 On 04-February-21			Bond Future	11.68	77.7234	11.6821	77.7234	0.00
07/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2080	2	2080	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2099	2	2099	2	0.00
07/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2117	2	2117	2	0.00
07/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	10588	12	10588	12	0.00
07/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	10706	13	10706	13	0.00
07/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	10647	13	10647	13	0.00
07/05/2020	R248 On 06-May-21			Bond Future	11.88	74.2399	11.8829	74.2399	0.00
07/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	7654	0	7654	0	0.00
07/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	7722	1	7722	1	0.00
07/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	7688	1	7688	1	0.00
07/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4881	0	4881	0	0.00
07/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4857	0	4857	0	0.00
07/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4906	0	4906	0	0.00