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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	2025 On 06-August-20			Bond Future	138.29	138.2452	138.2889	138.2452	4,976.00
03/06/2020	2025 On 05-November-20			Bond Future	139.85	139.8050	139.8468	139.8050	0.00
03/06/2020	2025 On 04-February-21			Bond Future	140.00	139.9632	140.0039	139.9632	0.00
03/06/2020	2025 On 06-May-21			Bond Future	141.73	141.6936	141.7339	141.6936	0.00
03/06/2020	2029 On 06-August-20			Bond Future	100.08	100.0460	100.0806	100.0460	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	2029 On 05-November-20			Bond Future	100.07	100.0384	100.0716	100.0384	0.00
03/06/2020	2029 On 04-February-21			Bond Future	101.27	101.2417	101.2743	101.2417	0.00
03/06/2020	2029 On 06-May-21			Bond Future	101.37	101.3422	101.3746	101.3422	0.00
03/06/2020	2030 On 06-August-20			Bond Future	8.76	94.8515	8.7613	94.8515	106,878.00
03/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	3422	3	3422	3	0.00
03/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	9549	9	9549	9	0.00
03/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	3265	3	3265	3	450.00
03/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	2576	2	2576	2	800.00
03/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	1187	1	1187	1	800.00
03/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	3501	3	3501	3	0.00
03/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	13825	13	13825	13	0.00
03/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	7559	7	7559	7	470.00
03/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	11066	11	11066	11	470.00
03/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	4823	4	4823	4	0.00
03/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	7316	7	7316	7	0.00
03/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	11319	11	11319	11	0.00
03/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	7803	7	7803	7	0.00
03/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	6364	6	6364	6	450.00
03/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	3462	3	3462	3	0.00
03/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	14907	14	14907	14	0.00
03/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	8595	8	8595	8	650.00
03/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	11925	11	11925	11	0.00
03/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	1516	1	1516	1	323.00
03/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	3868	3	3868	3	323.00
03/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	3139	4	3139	4	0.00
03/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	44	0	44	0	650.00
03/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	60	0	60	0	0.00
03/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1222	1	1222	1	2,500.00
03/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	8	0	8	0	650.00
03/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	1410	2	1410	2	0.00
03/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	885	1	885	1	800.00
03/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	16	0	16	0	0.00
03/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	212	0	212	0	0.00
03/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	329	0	329	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
03/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	1390	2	1390	2	0.00
03/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	534	1	534	1	0.00
03/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	297	0	297	0	0.00
03/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	364	0	364	0	5,850.00
03/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	139	0	139	0	0.00
03/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	1972	2	1972	2	0.00
03/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	3695	4	3695	4	0.00
03/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	68	0	68	0	0.00
03/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	1513	2	1513	2	0.00
03/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	1430	2	1430	2	0.00
03/06/2020	2030 On 05-November-20			Bond Future	8.92	95.8997	8.9228	95.8997	0.00
03/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	3196	3	3196	3	3,000.00
03/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	5861	5	5861	5	0.00
03/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1880	2	1880	2	1,000.00
03/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	3782	4	3782	4	1,000.00
03/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	2853	3	2853	3	3,000.00
03/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	4968	5	4968	5	0.00
03/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	7727	7	7727	7	0.00
03/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	1405	1	1405	1	3,000.00
03/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	5006	5	5006	5	0.00
03/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1925	2	1925	2	14,160.00
03/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	3226	3	3226	3	14,160.00
03/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	6889	6	6889	6	0.00
03/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	4422	4	4422	4	3,000.00
03/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	9452	9	9452	9	0.00
03/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	3750	3	3750	3	15,758.00
03/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	9022	9	9022	9	0.00
03/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	5044	5	5044	5	0.00
03/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	2326	2	2326	2	15,758.00
03/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	3113	3	3113	3	0.00
03/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	2251	2	2251	2	0.00
03/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	780	1	780	1	3,000.00
03/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	4708	5	4708	5	0.00
03/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	3601	4	3601	4	0.00

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03/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	2291	3	2291	3	0.00
03/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	4013	4	4013	4	0.00
03/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	2611	3	2611	3	0.00
03/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	5362	6	5362	6	0.00
03/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	1506	2	1506	2	14,160.00
03/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	878	1	878	1	15,758.00
03/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1248	1	1248	1	1,000.00
03/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	2271	3	2271	3	0.00
03/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	6485	7	6485	7	0.00
03/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	3086	3	3086	3	0.00
03/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	1873	2	1873	2	3,000.00
03/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	5443	6	5443	6	0.00
03/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	3632	4	3632	4	0.00
03/06/2020	2030 On 04-February-21			Bond Future	9.09	93.0262	9.0889	93.0262	0.00
03/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	2075	2	2075	2	1,000.00
03/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	4151	4	4151	4	0.00
03/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3999	4	3999	4	1,000.00
03/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	2055	2	2055	2	800.00
03/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	4120	4	4120	4	0.00
03/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	4090	4	4090	4	0.00
03/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	3255	3	3255	3	800.00
03/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	7891	8	7891	8	0.00
03/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	1739	2	1739	2	1,800.00
03/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	4592	5	4592	5	0.00
03/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	3819	4	3819	4	0.00
03/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	6399	7	6399	7	0.00
03/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	3710	4	3710	4	0.00
03/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	3737	4	3737	4	0.00
03/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	3683	4	3683	4	0.00
03/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	6358	7	6358	7	0.00
03/06/2020	2030 On 06-May-21			Bond Future	9.26	94.1566	9.2621	94.1566	0.00
03/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	9689	9	9689	9	0.00
03/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	4341	4	4341	4	0.00
03/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	13278	13	13278	13	0.00

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03/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	13317	13	13317	13	0.00
03/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1754	0	1754	0	700.00
03/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	6781	0	6781	0	0.00
03/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	7210	7	7210	7	0.00
03/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	4539	0	4539	0	0.00
03/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	13356	13	13356	13	0.00
03/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	849	1	849	1	0.00
03/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	4775	0	4775	0	700.00
03/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	9385	0	9385	0	0.00
03/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	3184	0	3184	0	700.00
03/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	4973	5	4973	5	0.00
03/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	864	1	864	1	0.00
03/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	856	1	856	1	0.00
03/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	2976	3	2976	3	0.00
03/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	1857	2	1857	2	0.00
03/06/2020	2032 On 06-August-20			Bond Future	9.65	92.8716	9.6550	92.8716	92,900.00
03/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	3435	3	3435	3	0.00
03/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	1888	2	1888	2	0.00
03/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	1917	2	1917	2	0.00
03/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	576	1	576	1	800.00
03/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	1459	1	1459	1	800.00
03/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	1946	2	1946	2	0.00
03/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	3147	3	3147	3	0.00
03/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	3220	4	3220	4	0.00
03/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	6386	7	6386	7	0.00
03/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	3851	4	3851	4	0.00
03/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	3184	3	3184	3	0.00
03/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	1814	2	1814	2	800.00
03/06/2020	2032 On 05-November-20			Bond Future	9.84	89.7517	9.8359	89.7517	0.00
03/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	3601	3	3601	3	0.00
03/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	8352	8	8352	8	0.00
03/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	8727	8	8727	8	0.00
03/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1868	2	1868	2	3,000.00
03/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	3146	3	3146	3	3,000.00

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03/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	2669	3	2669	3	1,000.00
03/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	3632	3	3632	3	0.00
03/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1535	1	1535	1	1,000.00
03/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	3570	3	3570	3	0.00
03/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	4110	4	4110	4	0.00
03/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	6573	7	6573	7	0.00
03/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	7390	8	7390	8	0.00
03/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1384	2	1384	2	1,000.00
03/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	4046	4	4046	4	0.00
03/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	5194	5	5194	5	0.00
03/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	4575	5	4575	5	0.00
03/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	4078	4	4078	4	0.00
03/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	1512	2	1512	2	3,000.00
03/06/2020	2032 On 04-February-21			Bond Future	10.02	90.8110	10.0196	90.8110	0.00
03/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1529	1	1529	1	800.00
03/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	3285	3	3285	3	0.00
03/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	2483	2	2483	2	800.00
03/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	3339	3	3339	3	0.00
03/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	7352	7	7352	7	0.00
03/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	3312	3	3312	3	0.00
03/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	5790	6	5790	6	0.00
03/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	5753	6	5753	6	0.00
03/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	7078	7	7078	7	0.00
03/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	2660	3	2660	3	800.00
03/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	5826	6	5826	6	0.00
03/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	9461	10	9461	10	0.00
03/06/2020	2032 On 06-May-21			Bond Future	10.21	87.7665	10.2077	87.7665	0.00
03/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	12012	12	12012	12	0.00
03/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	12049	12	12049	12	0.00
03/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	11974	12	11974	12	0.00
03/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	1699	2	1699	2	0.00
03/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	1686	2	1686	2	0.00
03/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	1674	2	1674	2	0.00
03/06/2020	2033 On 06-August-20			Bond Future	96.86	96.8231	96.8582	96.8231	12,178.00

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03/06/2020	2033 On	05-November-20			Bond Future	96.74	96.7041	96.7380	96.7041	0.00
03/06/2020	2033 On	04-February-21			Bond Future	97.90	97.8673	97.9005	97.8673	0.00
03/06/2020	2033 On	06-May-21			Bond Future	97.88	97.8484	97.8814	97.8484	0.00
03/06/2020	2037 On	06-August-20			Bond Future	10.62	83.3954	10.6226	83.3954	87,059.00
03/06/2020	2037 On	06-August-20	9.87	Call	Bond Future	874	1	874	1	0.00
03/06/2020	2037 On	06-August-20	9.86	Call	Bond Future	859	1	859	1	0.00
03/06/2020	2037 On	06-August-20	9.88	Call	Bond Future	889	1	889	1	0.00
03/06/2020	2037 On	06-August-20	9.86	Put	Bond Future	6240	7	6240	7	0.00
03/06/2020	2037 On	06-August-20	9.87	Put	Bond Future	6182	7	6182	7	0.00
03/06/2020	2037 On	06-August-20	9.88	Put	Bond Future	6123	7	6123	7	0.00
03/06/2020	2037 On	05-November-20			Bond Future	10.81	84.3172	10.8074	84.3172	0.00
03/06/2020	2037 On	05-November-20	10.19	Call	Bond Future	2465	2	2465	2	0.00
03/06/2020	2037 On	05-November-20	10.17	Call	Bond Future	2413	2	2413	2	0.00
03/06/2020	2037 On	05-November-20	10.18	Call	Bond Future	2439	2	2439	2	0.00
03/06/2020	2037 On	05-November-20	10.17	Put	Bond Future	6758	7	6758	7	0.00
03/06/2020	2037 On	05-November-20	10.19	Put	Bond Future	6667	7	6667	7	0.00
03/06/2020	2037 On	05-November-20	10.18	Put	Bond Future	6712	7	6712	7	0.00
03/06/2020	2037 On	04-February-21			Bond Future	11.00	81.0570	10.9988	81.0570	0.00
03/06/2020	2037 On	04-February-21	11.97	Call	Bond Future	8695	8	8695	8	300.00
03/06/2020	2037 On	04-February-21	9.65	Call	Bond Future	1681	2	1681	2	72.00
03/06/2020	2037 On	04-February-21	13.73	Call	Bond Future	15611	15	15611	15	0.00
03/06/2020	2037 On	04-February-21	10.85	Call	Bond Future	4586	4	4586	4	0.00
03/06/2020	2037 On	04-February-21	10.35	Call	Bond Future	3140	3	3140	3	0.00
03/06/2020	2037 On	04-February-21	10.27	Call	Bond Future	2933	3	2933	3	0.00
03/06/2020	2037 On	04-February-21	11.90	Call	Bond Future	8410	8	8410	8	0.00
03/06/2020	2037 On	04-February-21	10.28	Call	Bond Future	2958	3	2958	3	0.00
03/06/2020	2037 On	04-February-21	10.48	Call	Bond Future	3493	3	3493	3	240.00
03/06/2020	2037 On	04-February-21	10.29	Call	Bond Future	2984	3	2984	3	0.00
03/06/2020	2037 On	04-February-21	10.29	Put	Bond Future	7702	8	7702	8	0.00
03/06/2020	2037 On	04-February-21	11.90	Put	Bond Future	2957	3	2957	3	240.00
03/06/2020	2037 On	04-February-21	10.48	Put	Bond Future	6907	7	6907	7	0.00
03/06/2020	2037 On	04-February-21	10.27	Put	Bond Future	7790	8	7790	8	0.00
03/06/2020	2037 On	04-February-21	13.73	Put	Bond Future	695	1	695	1	300.00
03/06/2020	2037 On	04-February-21	10.85	Put	Bond Future	5543	6	5543	6	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	7443	8	7443	8	72.00
03/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	7746	8	7746	8	0.00
03/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	11021	11	11021	11	0.00
03/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	2843	3	2843	3	0.00
03/06/2020	2037 On 06-May-21			Bond Future	11.20	82.0424	11.1954	82.0424	0.00
03/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	10311	10	10311	10	0.00
03/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	10346	10	10346	10	0.00
03/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	10380	10	10380	10	0.00
03/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3207	3	3207	3	0.00
03/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3188	3	3188	3	0.00
03/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3226	3	3226	3	0.00
03/06/2020	2038 On 06-August-20			Bond Future	107.68	107.3431	107.6802	107.3431	10,496.00
03/06/2020	2038 On 05-November-20			Bond Future	108.89	108.5543	108.8935	108.5543	0.00
03/06/2020	2038 On 04-February-21			Bond Future	108.49	108.1465	108.4885	108.1465	0.00
03/06/2020	2038 On 06-May-21			Bond Future	109.83	109.4838	109.8293	109.4838	0.00
03/06/2020	2040 On 06-August-20			Bond Future	10.81	84.9106	10.8069	84.9106	50,943.00
03/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	823	1	823	1	0.00
03/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	838	1	838	1	0.00
03/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	854	1	854	1	0.00
03/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	3109	3	3109	3	0.00
03/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	4825	4	4825	4	0.00
03/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	324	0	324	0	800.00
03/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	903	1	903	1	800.00
03/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	2887	2	2887	2	0.00
03/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	6412	7	6412	7	0.00
03/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	9899	11	9899	11	0.00
03/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	3007	3	3007	3	800.00
03/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	6663	7	6663	7	0.00
03/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	2804	3	2804	3	12,538.00
03/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	1698	2	1698	2	517.00
03/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	6726	7	6726	7	0.00
03/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	6600	7	6600	7	0.00
03/06/2020	2040 On 05-November-20			Bond Future	10.99	85.8493	10.9908	85.8493	0.00
03/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	1240	1	1240	1	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	2237	2	2237	2	2,000.00
03/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	930	1	930	1	2,000.00
03/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1691	1	1691	1	2,230.00
03/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	2422	2	2422	2	0.00
03/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	4628	4	4628	4	2,230.00
03/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	7438	7	7438	7	0.00
03/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	2449	2	2449	2	0.00
03/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	6577	6	6577	6	0.00
03/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	2476	2	2476	2	0.00
03/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	3168	3	3168	3	2,000.00
03/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	7382	8	7382	8	0.00
03/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	7333	8	7333	8	0.00
03/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	12352	13	12352	13	0.00
03/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	9024	10	9024	10	0.00
03/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	4564	5	4564	5	0.00
03/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	2751	3	2751	3	2,000.00
03/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	7780	8	7780	8	0.00
03/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	7430	8	7430	8	0.00
03/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	10746	11	10746	11	0.00
03/06/2020	2040 On 04-February-21			Bond Future	11.18	82.3568	11.1815	82.3568	0.00
03/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	2169	2	2169	2	800.00
03/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	7394	7	7394	7	0.00
03/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2941	3	2941	3	0.00
03/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1242	1	1242	1	500.00
03/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1348	1	1348	1	800.00
03/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2967	3	2967	3	0.00
03/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2914	3	2914	3	0.00
03/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2511	2	2511	2	500.00
03/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	6727	6	6727	6	0.00
03/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	4177	4	4177	4	500.00
03/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	9257	10	9257	10	0.00
03/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	8453	9	8453	9	0.00
03/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	14003	15	14003	15	0.00
03/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	13438	14	13438	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	10225	11	10225	11	0.00
03/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	8358	9	8358	9	0.00
03/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	8406	9	8406	9	0.00
03/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	3768	4	3768	4	800.00
03/06/2020	2040 On 06-May-21			Bond Future	11.38	83.3582	11.3769	83.3582	0.00
03/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	10176	10	10176	10	0.00
03/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	10216	10	10216	10	0.00
03/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	10136	9	10136	9	0.00
03/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	3742	4	3742	4	0.00
03/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	3725	4	3725	4	0.00
03/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	3708	4	3708	4	0.00
03/06/2020	2044 On 06-August-20			Bond Future	10.88	81.5743	10.8772	81.5743	79,488.00
03/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	526	0	526	0	0.00
03/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	163	0	163	0	602.00
03/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	60	0	60	0	140.00
03/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	340	0	340	0	140.00
03/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	549	0	549	0	0.00
03/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	672	1	672	1	602.00
03/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	538	0	538	0	0.00
03/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	3189	3	3189	3	0.00
03/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	3823	3	3823	3	0.00
03/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	15469	16	15469	16	0.00
03/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	9878	11	9878	11	0.00
03/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	8230	9	8230	9	0.00
03/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	2813	3	2813	3	140.00
03/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	8302	9	8302	9	0.00
03/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	2327	3	2327	3	602.00
03/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	7529	8	7529	8	0.00
03/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	8374	9	8374	9	0.00
03/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	12336	13	12336	13	0.00
03/06/2020	2044 On 05-November-20			Bond Future	11.06	82.4760	11.0550	82.4760	0.00
03/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	1133	1	1133	1	1,815.00
03/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	2305	2	2305	2	0.00
03/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1510	1	1510	1	0.00

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03/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	5792	5	5792	5	0.00
03/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	2358	2	2358	2	0.00
03/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	5989	5	5989	5	0.00
03/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1527	1	1527	1	568.00
03/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1653	1	1653	1	525.00
03/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	682	1	682	1	525.00
03/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	4993	4	4993	4	0.00
03/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	331	0	331	0	1,815.00
03/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1617	1	1617	1	1,815.00
03/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	2331	2	2331	2	0.00
03/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	4594	4	4594	4	0.00
03/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	635	1	635	1	568.00
03/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	7445	8	7445	8	0.00
03/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	9265	10	9265	10	0.00
03/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	4201	4	4201	4	1,815.00
03/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	3452	4	3452	4	1,815.00
03/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	18302	19	18302	19	0.00
03/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	7495	8	7495	8	0.00
03/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	9390	10	9390	10	0.00
03/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	14265	15	14265	15	0.00
03/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	14670	15	14670	15	0.00
03/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	9772	10	9772	10	0.00
03/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	11395	12	11395	12	0.00
03/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	4560	5	4560	5	525.00
03/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	3586	4	3586	4	568.00
03/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	7546	8	7546	8	0.00
03/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	9708	10	9708	10	0.00
03/06/2020	2044 On 04-February-21			Bond Future	11.24	79.0689	11.2392	79.0689	0.00
03/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2673	2	2673	2	0.00
03/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2724	2	2724	2	0.00
03/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2522	2	2522	2	0.00
03/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1393	1	1393	1	405.00
03/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2699	2	2699	2	0.00
03/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	2013	2	2013	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
03/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	4062	4	4062	4	0.00
03/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	9036	9	9036	9	0.00
03/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	9401	10	9401	10	405.00
03/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	13403	14	13403	14	0.00
03/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	6838	7	6838	7	405.00
03/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	9087	10	9087	10	0.00
03/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	10870	11	10870	11	0.00
03/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	8985	9	8985	9	0.00
03/06/2020	2044 On 06-May-21			Bond Future	11.43	80.0303	11.4277	80.0303	0.00
03/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	10087	9	10087	9	0.00
03/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	10047	9	10047	9	0.00
03/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	10008	9	10008	9	0.00
03/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	3849	4	3849	4	0.00
03/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	3867	4	3867	4	0.00
03/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	3832	4	3832	4	0.00
03/06/2020	2046 On 06-August-20			Bond Future	97.87	97.4974	97.8672	97.4974	15,507.00
03/06/2020	2046 On 05-November-20			Bond Future	97.18	96.8119	97.1843	96.8119	0.00
03/06/2020	2046 On 04-February-21			Bond Future	98.35	97.9766	98.3524	97.9766	0.00
03/06/2020	2046 On 06-May-21			Bond Future	97.76	97.3796	97.7594	97.3796	0.00
03/06/2020	2050 On 06-August-20			Bond Future	98.56	98.1562	98.5632	98.1562	16,249.00
03/06/2020	2050 On 05-November-20			Bond Future	99.67	99.2636	99.6734	99.2636	0.00
03/06/2020	2050 On 04-February-21			Bond Future	98.96	98.5481	98.9616	98.5481	0.00
03/06/2020	2050 On 06-May-21			Bond Future	100.18	99.7666	100.1846	99.7666	0.00
03/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	AL37 On 06-August-20			Index Future	741.45	738.2930	741.4460	738.2930	0.00
03/06/2020	AL37 On 05-November-20			Index Future	749.70	746.5150	749.6990	746.5150	0.00
03/06/2020	AL37 On 04-February-21			Index Future	758.53	755.3060	758.5250	755.3060	0.00
03/06/2020	AL37 On 06-May-21			Index Future	767.72	764.4590	767.7150	764.4590	0.00
03/06/2020	AL7T On 06-August-20			Index Future	833.37	829.2530	833.3680	829.2530	0.00
03/06/2020	AL7T On 05-November-20			Index Future	842.64	838.4880	842.6440	838.4880	0.00
03/06/2020	AL7T On 04-February-21			Index Future	852.56	848.3630	852.5640	848.3630	0.00
03/06/2020	AL7T On 06-May-21			Index Future	862.89	858.6430	862.8930	858.6430	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
03/06/2020	ALBI On 06-August-20			Index Future	726.44	722.0980	726.4400	722.0980	212.00
03/06/2020	ALBI On 05-November-20			Index Future	734.53	730.1390	734.5260	730.1390	0.00
03/06/2020	ALBI On 04-February-21			Index Future	743.17	738.7380	743.1740	738.7380	0.00
03/06/2020	ALBI On 06-May-21			Index Future	752.18	747.6900	752.1780	747.6900	0.00
03/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	CS23 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
03/06/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2020	ES33 On	06-August-20			Bond Future	11.39	76.3760	11.3860	76.3760	350.00
03/06/2020	ES33 On	05-November-20			Bond Future	11.62	73.4442	11.6198	73.4442	0.00
03/06/2020	ES33 On	04-February-21			Bond Future	11.86	74.3110	11.8633	74.3110	0.00
03/06/2020	ES33 On	06-May-21			Bond Future	12.11	71.4356	12.1083	71.4356	0.00
03/06/2020	ES42 On	06-August-20			Bond Future	11.88	75.6846	11.8849	75.6846	4,919.00
03/06/2020	ES42 On	05-November-20			Bond Future	12.11	72.2619	12.1129	72.2619	0.00
03/06/2020	ES42 On	04-February-21			Bond Future	12.34	73.1156	12.3428	73.1156	0.00
03/06/2020	ES42 On	06-May-21			Bond Future	12.58	69.7447	12.5833	69.7447	0.00
03/06/2020	GOVI On	06-August-20			GOVI	718.25	714.0210	718.2510	714.0210	1,033.00
03/06/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	06-August-20	728.13	Put	GOVI	98790	14	98790	14	0.00
03/06/2020	GOVI On	06-August-20	728.12	Put	GOVI	98690	14	98690	14	0.00
03/06/2020	GOVI On	06-August-20	728.14	Put	GOVI	98890	14	98890	14	0.00
03/06/2020	GOVI On	05-November-20			GOVI	726.25	721.9730	726.2450	721.9730	0.00
03/06/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	05-November-20	737.85	Put	GOVI	116050	16	116050	16	0.00
03/06/2020	GOVI On	05-November-20	737.83	Put	GOVI	115850	16	115850	16	0.00
03/06/2020	GOVI On	05-November-20	737.84	Put	GOVI	115950	16	115950	16	0.00
03/06/2020	GOVI On	04-February-21			GOVI	734.80	730.4750	734.7950	730.4750	0.00
03/06/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On	04-February-21	750.94	Put	GOVI	161450	20	161450	20	0.00
03/06/2020	GOVI On	04-February-21	750.95	Put	GOVI	161550	20	161550	20	0.00
03/06/2020	GOVI On	04-February-21	750.96	Put	GOVI	161650	20	161650	20	0.00
03/06/2020	GOVI On	06-May-21			GOVI	743.70	739.3270	743.6980	739.3270	0.00
03/06/2020	GOVI On	06-May-21	678.67	Call	GOVI	650280	61	650280	61	0.00
03/06/2020	GOVI On	06-May-21	678.69	Call	GOVI	650080	61	650080	61	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
03/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	650180	61	650180	61	0.00
03/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2020	IGOV On 06-August-20			Index Future	255.98	255.7090	255.9800	255.7090	1,132.00
03/06/2020	IGOV On 05-November-20			Index Future	258.89	258.6190	258.8920	258.6190	47.00
03/06/2020	IGOV On 04-February-21			Index Future	262.00	261.7270	262.0020	261.7270	0.00
03/06/2020	IGOV On 06-May-21			Index Future	265.24	264.9600	265.2380	264.9600	0.00
03/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
03/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
03/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0600	94.0500	94.0600	0.00
03/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.3300	92.3000	92.3300	0.00
03/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.50	90.5500	90.5000	90.5500	0.00
03/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.53	89.6000	89.5300	89.6000	0.00
03/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.87	90.9800	90.8700	90.9800	51.00
03/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.37	90.5100	90.3700	90.5100	0.00
03/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.56	90.7300	90.5600	90.7300	0.00
03/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.79	93.9900	93.7900	93.9900	0.00
03/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.40	94.6300	94.4000	94.6300	0.00
03/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.93	87.1900	86.9300	87.1900	0.00
03/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.57	92.8500	92.5700	92.8500	0.00
03/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.53	81.9100	81.5300	81.9100	0.00
03/06/2020	IS10 On 16-March-26			Interest Rate Swap	78.18	78.5700	78.1800	78.5700	0.00
03/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.71	77.1200	76.7100	77.1200	0.00
03/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.86	79.3100	78.8600	79.3100	0.00
03/06/2020	IS10 On 21-December-26			Interest Rate Swap	83.00	83.4800	83.0000	83.4800	0.00
03/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.65	82.1600	81.6500	82.1600	0.00
03/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.80	84.3100	83.8000	84.3100	0.00
03/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.60	90.0900	89.6000	90.0900	0.00
03/06/2020	IS10 On 20-December-27			Interest Rate Swap	90.00	90.4700	90.0000	90.4700	0.00
03/06/2020	IS10 On 22-March-28			Interest Rate Swap	83.07	83.5400	83.0700	83.5400	0.00
03/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.88	91.3200	90.8800	91.3200	0.00

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03/06/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2020	R023 On	06-August-20			Bond Future	5.09	109.5209	5.0933	109.5209	26,870.00
03/06/2020	R023 On	06-August-20	7.26	Call	Bond Future	5162	5	5162	5	0.00
03/06/2020	R023 On	06-August-20	7.28	Call	Bond Future	5208	5	5208	5	0.00
03/06/2020	R023 On	06-August-20	7.27	Call	Bond Future	5185	5	5185	5	0.00
03/06/2020	R023 On	06-August-20	7.28	Put	Bond Future	1	0	1	0	0.00
03/06/2020	R023 On	06-August-20	7.27	Put	Bond Future	1	0	1	0	0.00
03/06/2020	R023 On	06-August-20	7.26	Put	Bond Future	1	0	1	0	0.00
03/06/2020	R023 On	05-November-20			Bond Future	5.16	106.8222	5.1649	106.8222	0.00
03/06/2020	R023 On	05-November-20	7.46	Call	Bond Future	4968	5	4968	5	0.00
03/06/2020	R023 On	05-November-20	7.45	Call	Bond Future	4948	5	4948	5	0.00
03/06/2020	R023 On	05-November-20	7.47	Call	Bond Future	4989	5	4989	5	0.00
03/06/2020	R023 On	05-November-20	7.45	Put	Bond Future	20	0	20	0	0.00
03/06/2020	R023 On	05-November-20	7.46	Put	Bond Future	19	0	19	0	0.00
03/06/2020	R023 On	05-November-20	7.47	Put	Bond Future	19	0	19	0	0.00
03/06/2020	R023 On	04-February-21			Bond Future	5.23	108.0822	5.2252	108.0822	0.00
03/06/2020	R023 On	04-February-21	6.32	Call	Bond Future	2441	2	2441	2	0.00
03/06/2020	R023 On	04-February-21	6.34	Call	Bond Future	2472	2	2472	2	0.00
03/06/2020	R023 On	04-February-21	6.33	Call	Bond Future	2456	2	2456	2	0.00
03/06/2020	R023 On	04-February-21	6.33	Put	Bond Future	295	0	295	0	0.00
03/06/2020	R023 On	04-February-21	6.32	Put	Bond Future	299	0	299	0	0.00
03/06/2020	R023 On	04-February-21	6.34	Put	Bond Future	291	0	291	0	0.00
03/06/2020	R023 On	06-May-21			Bond Future	5.27	105.4827	5.2700	105.4827	0.00
03/06/2020	R023 On	06-May-21	7.56	Call	Bond Future	3993	4	3993	4	0.00
03/06/2020	R023 On	06-May-21	7.58	Call	Bond Future	4024	4	4024	4	0.00
03/06/2020	R023 On	06-May-21	7.57	Call	Bond Future	4008	4	4008	4	0.00
03/06/2020	R023 On	06-May-21	7.57	Put	Bond Future	85	0	85	0	0.00
03/06/2020	R023 On	06-May-21	7.58	Put	Bond Future	84	0	84	0	0.00
03/06/2020	R023 On	06-May-21	7.56	Put	Bond Future	87	0	87	0	0.00
03/06/2020	R035 On	06-August-20			Bond Future	10.32	92.5034	10.3242	92.5034	100,924.00
03/06/2020	R035 On	06-August-20	9.92	Call	Bond Future	1514	1	1514	1	0.00
03/06/2020	R035 On	06-August-20	9.00	Call	Bond Future	240	0	240	0	24,761.00
03/06/2020	R035 On	06-August-20	9.09	Call	Bond Future	297	0	297	0	500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	970	1	970	1	500.00
03/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	1540	1	1540	1	0.00
03/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	3233	3	3233	3	0.00
03/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	127	0	127	0	3,000.00
03/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	1489	1	1489	1	0.00
03/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	11939	13	11939	13	0.00
03/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	4302	5	4302	5	0.00
03/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	4394	5	4394	5	0.00
03/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	10031	11	10031	11	0.00
03/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	4348	5	4348	5	0.00
03/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	2377	3	2377	3	500.00
03/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	5622	6	5622	6	0.00
03/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	9375	10	9375	10	0.00
03/06/2020	R035 On 05-November-20			Bond Future	10.51	89.0497	10.5131	89.0497	0.00
03/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	3706	3	3706	3	0.00
03/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	3738	3	3738	3	0.00
03/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	3674	3	3674	3	0.00
03/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	4975	5	4975	5	0.00
03/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	4939	5	4939	5	0.00
03/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	4903	5	4903	5	0.00
03/06/2020	R035 On 04-February-21			Bond Future	10.71	90.1004	10.7090	90.1004	0.00
03/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	3028	3	3028	3	0.00
03/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	3244	3	3244	3	0.00
03/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	3002	3	3002	3	0.00
03/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	6516	6	6516	6	0.00
03/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2975	3	2975	3	0.00
03/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	7430	8	7430	8	0.00
03/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	3787	4	3787	4	650.00
03/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	7473	8	7473	8	0.00
03/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	7049	7	7049	7	650.00
03/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	7387	8	7387	8	0.00
03/06/2020	R035 On 06-May-21			Bond Future	10.90	86.7154	10.9018	86.7154	0.00
03/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	11163	11	11163	11	0.00
03/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	11237	11	11237	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	3924	4	3924	4	793.00
03/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	9968	9	9968	9	0.00
03/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	7295	7	7295	7	0.00
03/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	11200	11	11200	11	0.00
03/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	4716	5	4716	5	793.00
03/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	3320	4	3320	4	793.00
03/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	2682	3	2682	3	0.00
03/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	8251	9	8251	9	0.00
03/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	2700	3	2700	3	0.00
03/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	2665	3	2665	3	0.00
03/06/2020	R186 On 06-August-20			Bond Future	7.33	116.8053	7.3311	116.8053	79,208.00
03/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	5812	5	5812	5	0.00
03/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	8793	8	8793	8	900.00
03/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	4159	4	4159	4	900.00
03/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	5261	5	5261	5	0.00
03/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	5858	5	5858	5	0.00
03/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	5765	5	5765	5	0.00
03/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	276	0	276	0	0.00
03/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	552	1	552	1	0.00
03/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	343	0	343	0	0.00
03/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	265	0	265	0	0.00
03/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	271	0	271	0	0.00
03/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	56	0	56	0	0.00
03/06/2020	R186 On 05-November-20			Bond Future	7.48	118.0949	7.4828	118.0949	0.00
03/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1537	1	1537	1	1,200.00
03/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	6767	6	6767	6	0.00
03/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	6728	6	6728	6	0.00
03/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	4268	4	4268	4	1,200.00
03/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	6689	6	6689	6	0.00
03/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	3725	3	3725	3	3,500.00
03/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	5525	5	5525	5	3,500.00
03/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	9229	9	9229	9	0.00
03/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1118	1	1118	1	0.00
03/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	781	1	781	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
03/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	1861	2	1861	2	0.00
03/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	329	0	329	0	3,500.00
03/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	791	1	791	1	0.00
03/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	1583	2	1583	2	0.00
03/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	771	1	771	1	0.00
03/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	4117	5	4117	5	0.00
03/06/2020	R186 On 04-February-21			Bond Future	7.64	114.2046	7.6360	114.2046	0.00
03/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	4518	4	4518	4	0.00
03/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	4551	4	4551	4	0.00
03/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	4583	4	4583	4	0.00
03/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	1948	2	1948	2	0.00
03/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	1932	2	1932	2	0.00
03/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	1964	2	1964	2	0.00
03/06/2020	R186 On 06-May-21			Bond Future	7.80	115.5915	7.7969	115.5915	0.00
03/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	13549	13	13549	13	0.00
03/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	13511	13	13511	13	0.00
03/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	13473	13	13473	13	0.00
03/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	288	0	288	0	0.00
03/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	291	0	291	0	0.00
03/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	285	0	285	0	0.00
03/06/2020	R197 On 06-August-20			Bond Future	307.34	307.4692	307.3447	307.4692	2,549.00
03/06/2020	R197 On 05-November-20			Bond Future	310.81	310.9373	310.8061	310.9373	0.00
03/06/2020	R197 On 04-February-21			Bond Future	306.61	306.7411	306.6050	306.7411	0.00
03/06/2020	R197 On 06-May-21			Bond Future	310.39	310.5344	310.3946	310.5344	0.00
03/06/2020	R202 On 06-August-20			Bond Future	214.51	214.0922	214.5090	214.0922	7,794.00
03/06/2020	R202 On 05-November-20			Bond Future	216.92	216.5070	216.9247	216.5070	0.00
03/06/2020	R202 On 04-February-21			Bond Future	215.32	214.8956	215.3162	214.8956	0.00
03/06/2020	R202 On 06-May-21			Bond Future	217.98	217.5525	217.9769	217.5525	0.00
03/06/2020	R208 On 06-August-20			Bond Future	3.33	104.5978	3.3309	104.5978	23,391.00
03/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1400	1	1400	1	0.00
03/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1406	1	1406	1	0.00
03/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1393	1	1393	1	0.00
03/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
03/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00

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03/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
03/06/2020	R208 On 05-November-20			Bond Future	2.58	102.3609	2.5819	102.3609	0.00
03/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	857	1	857	1	0.00
03/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	853	1	853	1	0.00
03/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	850	1	850	1	0.00
03/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/06/2020	R209 On 06-August-20			Bond Future	10.27	70.7310	10.2701	70.7310	63,649.00
03/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	38117	39	38117	39	0.00
03/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	38226	39	38226	39	0.00
03/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	38009	39	38009	39	0.00
03/06/2020	R209 On 05-November-20			Bond Future	10.44	68.3716	10.4377	68.3716	0.00
03/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2731	3	2731	3	0.00
03/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2780	3	2780	3	0.00
03/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2755	3	2755	3	0.00
03/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	5287	6	5287	6	0.00
03/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	5251	6	5251	6	0.00
03/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	5323	6	5323	6	0.00
03/06/2020	R209 On 04-February-21			Bond Future	10.61	69.1786	10.6071	69.1786	0.00
03/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	3145	3	3145	3	0.00
03/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	3169	3	3169	3	0.00
03/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	3121	3	3121	3	0.00
03/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	6065	7	6065	7	0.00
03/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	6029	6	6029	6	0.00
03/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	5994	6	5994	6	0.00
03/06/2020	R209 On 06-May-21			Bond Future	10.78	66.8767	10.7791	66.8767	0.00
03/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	9812	10	9812	10	0.00
03/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	9874	10	9874	10	0.00
03/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	9843	10	9843	10	0.00
03/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	2526	3	2526	3	0.00

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03/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	2495	3	2495	3	0.00
03/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	2511	3	2511	3	0.00
03/06/2020	R210 On 06-August-20			Bond Future	187.28	187.2156	187.2781	187.2156	1,929.00
03/06/2020	R210 On 05-November-20			Bond Future	186.68	186.6211	186.6810	186.6211	0.00
03/06/2020	R210 On 04-February-21			Bond Future	188.92	188.8661	188.9248	188.8661	0.00
03/06/2020	R210 On 06-May-21			Bond Future	188.52	188.4594	188.5176	188.4594	0.00
03/06/2020	R212 On 06-August-20			Bond Future	166.00	166.0743	166.0017	166.0743	6,744.00
03/06/2020	R212 On 05-November-20			Bond Future	167.87	167.9483	167.8719	167.9483	0.00
03/06/2020	R212 On 04-February-21			Bond Future	167.57	167.6474	167.5683	167.6474	0.00
03/06/2020	R212 On 06-May-21			Bond Future	169.64	169.7203	169.6392	169.7203	0.00
03/06/2020	R213 On 06-August-20			Bond Future	9.24	87.8056	9.2398	87.8056	16,354.00
03/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	2484	2	2484	2	0.00
03/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	2549	2	2549	2	0.00
03/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	2516	2	2516	2	0.00
03/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	2157	2	2157	2	0.00
03/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	2130	2	2130	2	0.00
03/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	2185	2	2185	2	0.00
03/06/2020	R213 On 05-November-20			Bond Future	9.41	85.2453	9.4084	85.2453	0.00
03/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	4092	4	4092	4	0.00
03/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	4124	4	4124	4	0.00
03/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	4157	4	4157	4	0.00
03/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	2994	3	2994	3	0.00
03/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	3044	3	3044	3	0.00
03/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3019	3	3019	3	0.00
03/06/2020	R213 On 04-February-21			Bond Future	9.58	86.2510	9.5827	86.2510	0.00
03/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	3554	3	3554	3	0.00
03/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	3527	3	3527	3	0.00
03/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	3500	3	3500	3	0.00
03/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	4569	5	4569	5	0.00
03/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	4599	5	4599	5	0.00
03/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	4538	5	4538	5	0.00
03/06/2020	R213 On 06-May-21			Bond Future	9.75	83.7652	9.7546	83.7652	0.00
03/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	12028	12	12028	12	0.00
03/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	12064	12	12064	12	0.00

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03/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	11992	12	11992	12	0.00
03/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1253	1	1253	1	0.00
03/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1243	1	1243	1	0.00
03/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1234	1	1234	1	0.00
03/06/2020	R214 On 06-August-20			Bond Future	10.64	67.9540	10.6441	67.9540	21,224.00
03/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	1054	1	1054	1	0.00
03/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	1086	1	1086	1	0.00
03/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	1070	1	1070	1	0.00
03/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	5276	6	5276	6	0.00
03/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	5176	6	5176	6	0.00
03/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	5226	6	5226	6	0.00
03/06/2020	R214 On 05-November-20			Bond Future	10.81	65.4267	10.8121	65.4267	0.00
03/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	2545	2	2545	2	0.00
03/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	2523	2	2523	2	0.00
03/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	2569	2	2569	2	0.00
03/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	5989	6	5989	6	0.00
03/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	5948	6	5948	6	0.00
03/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	5909	6	5909	6	0.00
03/06/2020	R214 On 04-February-21			Bond Future	10.99	66.1987	10.9853	66.1987	0.00
03/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2909	3	2909	3	0.00
03/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2955	3	2955	3	0.00
03/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2932	3	2932	3	0.00
03/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	6886	7	6886	7	0.00
03/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	6847	7	6847	7	0.00
03/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	6925	7	6925	7	0.00
03/06/2020	R214 On 06-May-21			Bond Future	11.15	63.7221	11.1547	63.7221	0.00
03/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	8981	9	8981	9	0.00
03/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	8952	9	8952	9	0.00
03/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	8923	9	8923	9	0.00
03/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3286	4	3286	4	0.00
03/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3304	4	3304	4	0.00
03/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3267	4	3267	4	0.00
03/06/2020	R248 On 06-August-20			Bond Future	10.83	84.9705	10.8295	84.9705	86,488.00
03/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	1061	1	1061	1	0.00

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03/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	7786	7	7786	7	0.00
03/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	4340	4	4340	4	0.00
03/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	3097	3	3097	3	640.00
03/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	127	0	127	0	20,640.00
03/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	1100	1	1100	1	0.00
03/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	7527	7	7527	7	470.00
03/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	12393	12	12393	12	814.00
03/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	1449	1	1449	1	640.00
03/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	60	0	60	0	3,000.00
03/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	4120	4	4120	4	470.00
03/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	9833	9	9833	9	814.00
03/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	1080	1	1080	1	0.00
03/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	6015	7	6015	7	0.00
03/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	492	1	492	1	0.00
03/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2180	2	2180	2	0.00
03/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	5954	7	5954	7	0.00
03/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	928	1	928	1	0.00
03/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	212	0	212	0	0.00
03/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	873	1	873	1	0.00
03/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	15682	16	15682	16	0.00
03/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	13323	14	13323	14	0.00
03/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	2947	3	2947	3	0.00
03/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	2050	2	2050	2	0.00
03/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	6077	7	6077	7	0.00
03/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	5102	6	5102	6	0.00
03/06/2020	R248 On 05-November-20			Bond Future	11.01	81.4966	11.0051	81.4966	0.00
03/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	4669	4	4669	4	800.00
03/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1655	1	1655	1	800.00
03/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1746	1	1746	1	0.00
03/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1723	1	1723	1	0.00
03/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1700	1	1700	1	0.00
03/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	9238	10	9238	10	0.00
03/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	9298	10	9298	10	0.00
03/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	9178	10	9178	10	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
03/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	9420	10	9420	10	0.00
03/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	4705	5	4705	5	0.00
03/06/2020	R248 On 04-February-21			Bond Future	11.19	82.4583	11.1870	82.4583	0.00
03/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	3071	3	3071	3	0.00
03/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	3100	3	3100	3	0.00
03/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	3128	3	3128	3	0.00
03/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	8301	9	8301	9	0.00
03/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	8399	9	8399	9	0.00
03/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	8349	9	8349	9	0.00
03/06/2020	R248 On 06-May-21			Bond Future	11.37	79.0438	11.3652	79.0438	0.00
03/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	9983	9	9983	9	0.00
03/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	10063	9	10063	9	0.00
03/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	10023	9	10023	9	0.00
03/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	3866	4	3866	4	0.00
03/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	3848	4	3848	4	0.00
03/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	3884	4	3884	4	0.00