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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	2025 On 06-August-20			Bond Future	138.15	137.9622	138.1466	137.9622	3,043.00
04/08/2020	2025 On 05-November-20			Bond Future	139.52	139.3726	139.5225	139.3726	3,705.00
04/08/2020	2025 On 04-February-21			Bond Future	139.53	139.4402	139.5266	139.4402	0.00
04/08/2020	2025 On 06-May-21			Bond Future	141.06	141.0652	141.0610	141.0652	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
04/08/2020	2025 On 05-August-21			Bond Future	141.01	141.0805	141.0146	141.0805	0.00
04/08/2020	2029 On 06-August-20			Bond Future	98.95	98.5199	98.9472	98.5199	1,855.00
04/08/2020	2029 On 05-November-20			Bond Future	98.81	98.4043	98.8102	98.4043	5,012.00
04/08/2020	2029 On 04-February-21			Bond Future	99.88	99.5152	99.8795	99.5152	0.00
04/08/2020	2029 On 06-May-21			Bond Future	99.84	99.5374	99.8408	99.5374	0.00
04/08/2020	2029 On 05-August-21			Bond Future	100.89	100.6259	100.8888	100.6259	0.00
04/08/2020	2030 On 06-August-20			Bond Future	9.33	92.3153	9.3315	92.3153	74,653.00
04/08/2020	2030 On 06-August-20	9.09	Call	Bond Future	33	0	33	0	0.00
04/08/2020	2030 On 06-August-20	10.40	Call	Bond Future	5989	6	5989	6	0.00
04/08/2020	2030 On 06-August-20	9.05	Call	Bond Future	18	0	18	0	450.00
04/08/2020	2030 On 06-August-20	8.86	Call	Bond Future	1	0	1	0	800.00
04/08/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
04/08/2020	2030 On 06-August-20	9.11	Call	Bond Future	43	0	43	0	0.00
04/08/2020	2030 On 06-August-20	11.25	Call	Bond Future	10389	11	10389	11	0.00
04/08/2020	2030 On 06-August-20	10.00	Call	Bond Future	3809	4	3809	4	470.00
04/08/2020	2030 On 06-August-20	10.70	Call	Bond Future	7577	8	7577	8	470.00
04/08/2020	2030 On 06-August-20	9.42	Call	Bond Future	709	1	709	1	0.00
04/08/2020	2030 On 06-August-20	9.95	Call	Bond Future	3531	4	3531	4	0.00
04/08/2020	2030 On 06-August-20	10.75	Call	Bond Future	7838	8	7838	8	0.00
04/08/2020	2030 On 06-August-20	10.05	Call	Bond Future	4085	4	4085	4	0.00
04/08/2020	2030 On 06-August-20	9.75	Call	Bond Future	2412	3	2412	3	450.00
04/08/2020	2030 On 06-August-20	9.10	Call	Bond Future	37	0	37	0	0.00
04/08/2020	2030 On 06-August-20	11.47	Call	Bond Future	11478	12	11478	12	0.00
04/08/2020	2030 On 06-August-20	10.21	Call	Bond Future	4962	5	4962	5	622.00
04/08/2020	2030 On 06-August-20	10.87	Call	Bond Future	8460	9	8460	9	0.00
04/08/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	423.00
04/08/2020	2030 On 06-August-20	9.20	Call	Bond Future	123	0	123	0	423.00
04/08/2020	2030 On 06-August-20	8.50	Put	Bond Future	5044	5	5044	5	0.00
04/08/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
04/08/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	9.20	Put	Bond Future	897	1	897	1	2,500.00
04/08/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
04/08/2020	2030 On 06-August-20	9.10	Put	Bond Future	1407	1	1407	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
04/08/2020	2030 On 06-August-20	9.42	Put	Bond Future	192	0	192	0	0.00
04/08/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	10.21	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	10.00	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	9.11	Put	Bond Future	1352	1	1352	1	0.00
04/08/2020	2030 On 06-August-20	9.75	Put	Bond Future	3	0	3	0	0.00
04/08/2020	2030 On 06-August-20	10.05	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	9.95	Put	Bond Future	0	0	0	0	5,850.00
04/08/2020	2030 On 06-August-20	10.40	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	8.86	Put	Bond Future	2818	3	2818	3	0.00
04/08/2020	2030 On 06-August-20	8.36	Put	Bond Future	5929	6	5929	6	0.00
04/08/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 06-August-20	9.05	Put	Bond Future	1687	1	1687	1	0.00
04/08/2020	2030 On 06-August-20	9.09	Put	Bond Future	1462	1	1462	1	0.00
04/08/2020	2030 On 05-November-20			Bond Future	9.54	93.2364	9.5380	93.2364	101,109.00
04/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4474	5	4474	5	0.00
04/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1415	2	1415	2	3,000.00
04/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3230	3	3230	3	0.00
04/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	701	1	701	1	1,000.00
04/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1785	2	1785	2	1,000.00
04/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1210	1	1210	1	3,000.00
04/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2587	3	2587	3	0.00
04/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	487	1	487	1	3,000.00
04/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2613	3	2613	3	0.00
04/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4726	5	4726	5	0.00
04/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3350	4	3350	4	0.00
04/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1433	2	1433	2	14,160.00
04/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4025	4	4025	4	0.00
04/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2212	2	2212	2	3,000.00
04/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6305	7	6305	7	0.00
04/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	721	1	721	1	14,160.00
04/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	918	1	918	1	15,414.00
04/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1764	2	1764	2	15,414.00

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04/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5906	6	5906	6	0.00
04/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2640	3	2640	3	0.00
04/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3427	3	3427	3	0.00
04/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4706	5	4706	5	0.00
04/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	5388	5	5388	5	0.00
04/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1213	1	1213	1	3,000.00
04/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6880	7	6880	7	0.00
04/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2718	3	2718	3	2,500.00
04/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1342	1	1342	1	15,414.00
04/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3489	3	3489	3	0.00
04/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5949	6	5949	6	0.00
04/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3982	4	3982	4	0.00
04/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7738	7	7738	7	0.00
04/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	2221	2	2221	2	14,160.00
04/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1827	2	1827	2	1,000.00
04/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3458	3	3458	3	0.00
04/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1956	2	1956	2	5,000.00
04/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	9147	9	9147	9	0.00
04/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4668	4	4668	4	0.00
04/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2823	3	2823	3	3,000.00
04/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7843	8	7843	8	0.00
04/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5430	5	5430	5	0.00
04/08/2020	2030 On 04-February-21			Bond Future	9.75	90.2618	9.7514	90.2618	0.00
04/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1218	1	1218	1	1,000.00
04/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2549	3	2549	3	0.00
04/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2442	3	2442	3	1,000.00
04/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1206	1	1206	1	800.00
04/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2528	3	2528	3	0.00
04/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2506	3	2506	3	0.00
04/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1937	2	1937	2	800.00
04/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5342	6	5342	6	0.00
04/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2923	3	2923	3	1,800.00
04/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	7007	7	7007	7	0.00

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04/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5996	6	5996	6	0.00
04/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	9284	9	9284	9	0.00
04/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5851	6	5851	6	0.00
04/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5887	6	5887	6	0.00
04/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5815	6	5815	6	0.00
04/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	9235	9	9235	9	0.00
04/08/2020	2030 On 06-May-21			Bond Future	9.98	91.2936	9.9773	91.2936	0.00
04/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6899	7	6899	7	0.00
04/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2640	3	2640	3	0.00
04/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10088	10	10088	10	0.00
04/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1019	1	1019	1	700.00
04/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4433	5	4433	5	0.00
04/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4757	5	4757	5	0.00
04/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10123	10	10123	10	0.00
04/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2781	3	2781	3	0.00
04/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10157	11	10157	11	0.00
04/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1553	1	1553	1	0.00
04/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12552	12	12552	12	0.00
04/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4737	5	4737	5	700.00
04/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6920	7	6920	7	700.00
04/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	7175	7	7175	7	0.00
04/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1577	1	1577	1	0.00
04/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1565	1	1565	1	0.00
04/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4425	4	4425	4	0.00
04/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2970	3	2970	3	0.00
04/08/2020	2030 On 05-August-21			Bond Future	10.24	88.2645	10.2354	88.2645	0.00
04/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	887	1	887	1	0.00
04/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	937	1	937	1	0.00
04/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	988	1	988	1	0.00
04/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 06-August-20			Bond Future	10.28	89.7702	10.2777	89.7702	61,189.00

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04/08/2020	2032 On 06-August-20	9.91	Call	Bond Future	8	0	8	0	0.00
04/08/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
04/08/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	800.00
04/08/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 06-August-20	9.47	Put	Bond Future	5091	5	5091	5	0.00
04/08/2020	2032 On 06-August-20	9.45	Put	Bond Future	5222	5	5222	5	0.00
04/08/2020	2032 On 06-August-20	8.79	Put	Bond Future	9699	9	9699	9	0.00
04/08/2020	2032 On 06-August-20	9.29	Put	Bond Future	6281	6	6281	6	0.00
04/08/2020	2032 On 06-August-20	9.46	Put	Bond Future	5156	5	5156	5	0.00
04/08/2020	2032 On 06-August-20	9.91	Put	Bond Future	2276	2	2276	2	0.00
04/08/2020	2032 On 05-November-20			Bond Future	10.50	86.5221	10.5034	86.5221	102,046.00
04/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1585	2	1585	2	0.00
04/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5009	5	5009	5	0.00
04/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5342	6	5342	6	0.00
04/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	685	1	685	1	3,000.00
04/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1318	1	1318	1	3,000.00
04/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1061	1	1061	1	1,000.00
04/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1604	2	1604	2	0.00
04/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	537	1	537	1	1,000.00
04/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1566	2	1566	2	0.00
04/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	6152	6	6152	6	0.00
04/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	9437	9	9437	9	0.00
04/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	10439	10	10439	10	0.00
04/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	2046	2	2046	2	1,000.00
04/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	6064	6	6064	6	0.00
04/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7633	7	7633	7	0.00
04/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6794	7	6794	7	0.00
04/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	6108	6	6108	6	0.00
04/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	2216	2	2216	2	3,000.00
04/08/2020	2032 On 04-February-21			Bond Future	10.73	87.4787	10.7330	87.4787	0.00
04/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	886	1	886	1	800.00

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04/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1911	2	1911	2	0.00
04/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1442	2	1442	2	800.00
04/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1943	2	1943	2	0.00
04/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4760	5	4760	5	0.00
04/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1927	2	1927	2	0.00
04/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8603	8	8603	8	0.00
04/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8556	8	8556	8	0.00
04/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	10236	10	10236	10	0.00
04/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	4267	4	4267	4	800.00
04/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8650	8	8650	8	0.00
04/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	13018	13	13018	13	0.00
04/08/2020	2032 On 06-May-21			Bond Future	10.97	84.3322	10.9723	84.3322	0.00
04/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3555	4	3555	4	736.00
04/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8827	9	8827	9	0.00
04/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10337	11	10337	11	0.00
04/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8859	9	8859	9	0.00
04/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8796	9	8796	9	0.00
04/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2887	3	2887	3	0.00
04/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2851	3	2851	3	0.00
04/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2869	3	2869	3	0.00
04/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	2138	2	2138	2	736.00
04/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	7202	7	7202	7	0.00
04/08/2020	2032 On 05-August-21			Bond Future	11.24	85.2333	11.2361	85.2333	0.00
04/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	657	1	657	1	0.00
04/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	604	1	604	1	0.00
04/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	709	1	709	1	0.00
04/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2033 On 06-August-20			Bond Future	93.26	92.6575	93.2570	92.6575	4,450.00
04/08/2020	2033 On 05-November-20			Bond Future	92.99	92.4082	92.9896	92.4082	9,616.00
04/08/2020	2033 On 04-February-21			Bond Future	94.00	93.4514	93.9958	93.4514	0.00
04/08/2020	2033 On 06-May-21			Bond Future	93.82	93.3264	93.8160	93.3264	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
04/08/2020	2033 On 05-August-21			Bond Future	94.80	94.3470	94.8008	94.3470	0.00
04/08/2020	2037 On 06-August-20			Bond Future	11.17	80.2973	11.1724	80.2973	41,295.00
04/08/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2037 On 06-August-20	9.86	Put	Bond Future	8962	9	8962	9	0.00
04/08/2020	2037 On 06-August-20	9.87	Put	Bond Future	8888	9	8888	9	0.00
04/08/2020	2037 On 06-August-20	9.88	Put	Bond Future	8814	9	8814	9	0.00
04/08/2020	2037 On 05-November-20			Bond Future	11.40	81.0985	11.3959	81.0985	131,351.00
04/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1085	1	1085	1	0.00
04/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1059	1	1059	1	0.00
04/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1072	1	1072	1	0.00
04/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9129	9	9129	9	0.00
04/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	9014	9	9014	9	0.00
04/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	9071	9	9071	9	0.00
04/08/2020	2037 On 04-February-21			Bond Future	11.63	77.7397	11.6279	77.7397	0.00
04/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1090	1	1090	1	72.00
04/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6098	6	6098	6	300.00
04/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12350	12	12350	12	0.00
04/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2972	3	2972	3	0.00
04/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2023	2	2023	2	0.00
04/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1895	2	1895	2	0.00
04/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5875	6	5875	6	0.00
04/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1911	2	1911	2	0.00
04/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2243	2	2243	2	240.00
04/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1926	2	1926	2	0.00
04/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10511	11	10511	11	0.00
04/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4289	4	4289	4	240.00
04/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9523	10	9523	10	0.00
04/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10619	11	10619	11	0.00
04/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1301	1	1301	1	300.00
04/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7796	8	7796	8	72.00
04/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10193	10	10193	10	72.00



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04/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10565	11	10565	11	0.00
04/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14296	14	14296	14	0.00
04/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4113	4	4113	4	0.00
04/08/2020	2037 On 06-May-21			Bond Future	11.87	78.6286	11.8689	78.6286	0.00
04/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7585	8	7585	8	0.00
04/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7619	8	7619	8	0.00
04/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7652	8	7652	8	0.00
04/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4500	4	4500	4	0.00
04/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4480	4	4480	4	0.00
04/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4521	5	4521	5	0.00
04/08/2020	2037 On 05-August-21			Bond Future	12.14	75.2136	12.1384	75.2136	0.00
04/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	670	1	670	1	0.00
04/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	724	1	724	1	0.00
04/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	779	1	779	1	0.00
04/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2038 On 06-August-20			Bond Future	103.26	103.5279	103.2594	103.5279	8,046.00
04/08/2020	2038 On 05-November-20			Bond Future	104.29	104.5863	104.2878	104.5863	11,001.00
04/08/2020	2038 On 04-February-21			Bond Future	103.72	104.0730	103.7225	104.0730	0.00
04/08/2020	2038 On 06-May-21			Bond Future	104.86	105.2861	104.8634	105.2861	0.00
04/08/2020	2038 On 05-August-21			Bond Future	104.25	104.7191	104.2458	104.7191	0.00
04/08/2020	2040 On 06-August-20			Bond Future	11.47	81.2733	11.4676	81.2733	15,901.00
04/08/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 06-August-20	11.26	Call	Bond Future	107	0	107	0	0.00
04/08/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
04/08/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
04/08/2020	2040 On 06-August-20	10.79	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 06-August-20	10.07	Put	Bond Future	10007	10	10007	10	0.00
04/08/2020	2040 On 06-August-20	9.57	Put	Bond Future	14073	14	14073	14	0.00

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04/08/2020	2040 On 06-August-20	10.79	Put	Bond Future	4618	5	4618	5	0.00
04/08/2020	2040 On 06-August-20	10.03	Put	Bond Future	10322	10	10322	10	0.00
04/08/2020	2040 On 06-August-20	10.85	Put	Bond Future	4193	4	4193	4	12,496.00
04/08/2020	2040 On 06-August-20	11.26	Put	Bond Future	1478	2	1478	2	517.00
04/08/2020	2040 On 06-August-20	10.02	Put	Bond Future	10402	10	10402	10	0.00
04/08/2020	2040 On 06-August-20	10.04	Put	Bond Future	10244	10	10244	10	0.00
04/08/2020	2040 On 05-November-20			Bond Future	11.69	82.0841	11.6949	82.0841	55,564.00
04/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	390	0	390	0	2,000.00
04/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	807	1	807	1	2,000.00
04/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	268	0	268	0	2,000.00
04/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	586	1	586	1	2,380.00
04/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	886	1	886	1	0.00
04/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2060	2	2060	2	2,380.00
04/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4002	4	4002	4	0.00
04/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	898	1	898	1	0.00
04/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3386	3	3386	3	0.00
04/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	909	1	909	1	0.00
04/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4632	5	4632	5	2,000.00
04/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10486	10	10486	10	0.00
04/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10422	10	10422	10	0.00
04/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16345	16	16345	16	0.00
04/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12574	13	12574	13	0.00
04/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3969	4	3969	4	2,000.00
04/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6652	7	6652	7	0.00
04/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	11005	11	11005	11	0.00
04/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14551	14	14551	14	0.00
04/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10550	11	10550	11	0.00
04/08/2020	2040 On 04-February-21			Bond Future	11.93	78.4859	11.9312	78.4859	0.00
04/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1272	1	1272	1	800.00
04/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4706	5	4706	5	0.00
04/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1728	2	1728	2	0.00
04/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	706	1	706	1	500.00
04/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	770	1	770	1	800.00

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04/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1743	2	1743	2	0.00
04/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1488	2	1488	2	500.00
04/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4217	4	4217	4	0.00
04/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1713	2	1713	2	0.00
04/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	12061	12	12061	12	0.00
04/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6476	6	6476	6	500.00
04/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	13042	13	13042	13	0.00
04/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18275	18	18275	18	0.00
04/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17668	18	17668	18	0.00
04/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	14137	14	14137	14	0.00
04/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11942	12	11942	12	0.00
04/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	12002	12	12002	12	0.00
04/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5889	6	5889	6	800.00
04/08/2020	2040 On 06-May-21			Bond Future	12.18	79.3835	12.1764	79.3835	0.00
04/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6845	7	6845	7	0.00
04/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6876	7	6876	7	0.00
04/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6814	7	6814	7	0.00
04/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5395	5	5395	5	0.00
04/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5369	5	5369	5	0.00
04/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5343	5	5343	5	0.00
04/08/2020	2040 On 05-August-21			Bond Future	12.45	75.7262	12.4504	75.7262	0.00
04/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	112	0	112	0	0.00
04/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	225	0	225	0	0.00
04/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	168	0	168	0	0.00
04/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20			Bond Future	11.58	77.5829	11.5773	77.5829	34,724.00
04/08/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
04/08/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00

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04/08/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
04/08/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20	10.93	Call	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 06-August-20	11.09	Call	Bond Future	3	0	3	0	0.00
04/08/2020	2044 On 06-August-20	9.01	Put	Bond Future	20161	20	20161	20	0.00
04/08/2020	2044 On 06-August-20	9.66	Put	Bond Future	14291	14	14291	14	0.00
04/08/2020	2044 On 06-August-20	9.88	Put	Bond Future	12434	12	12434	12	0.00
04/08/2020	2044 On 06-August-20	10.93	Put	Bond Future	4377	4	4377	4	0.00
04/08/2020	2044 On 06-August-20	9.87	Put	Bond Future	12517	13	12517	13	0.00
04/08/2020	2044 On 06-August-20	11.09	Put	Bond Future	3260	3	3260	3	474.00
04/08/2020	2044 On 06-August-20	9.98	Put	Bond Future	11610	12	11610	12	0.00
04/08/2020	2044 On 06-August-20	9.86	Put	Bond Future	12600	13	12600	13	0.00
04/08/2020	2044 On 06-August-20	9.36	Put	Bond Future	16926	17	16926	17	0.00
04/08/2020	2044 On 05-November-20			Bond Future	11.80	78.3569	11.7998	78.3569	46,511.00
04/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	333	0	333	0	1,815.00
04/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	833	1	833	1	0.00
04/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	486	0	486	0	0.00
04/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2795	3	2795	3	0.00
04/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2929	3	2929	3	0.00
04/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	493	1	493	1	300.00
04/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	855	1	855	1	0.00
04/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	547	1	547	1	525.00
04/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	172	0	172	0	525.00
04/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2263	2	2263	2	0.00
04/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	67	0	67	0	1,815.00
04/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	531	1	531	1	1,815.00
04/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	844	1	844	1	0.00
04/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2008	2	2008	2	0.00
04/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	156	0	156	0	300.00
04/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10850	11	10850	11	0.00
04/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	13067	13	13067	13	0.00
04/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6379	6	6379	6	1,815.00
04/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5300	5	5300	5	1,815.00

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04/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22945	23	22945	23	0.00
04/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10916	11	10916	11	0.00
04/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	13213	13	13213	13	0.00
04/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18662	19	18662	19	0.00
04/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	19099	19	19099	19	0.00
04/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13656	14	13656	14	0.00
04/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15503	16	15503	16	0.00
04/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6881	7	6881	7	525.00
04/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5496	6	5496	6	300.00
04/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10982	11	10982	11	0.00
04/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13581	14	13581	14	0.00
04/08/2020	2044 On 04-February-21			Bond Future	12.03	74.8427	12.0313	74.8427	0.00
04/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1523	2	1523	2	0.00
04/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1551	2	1551	2	0.00
04/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1443	1	1443	1	0.00
04/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	771	1	771	1	265.00
04/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1537	2	1537	2	0.00
04/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1140	1	1140	1	0.00
04/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2297	2	2297	2	0.00
04/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12935	13	12935	13	0.00
04/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13381	13	13381	13	265.00
04/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17841	18	17841	18	0.00
04/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	10133	10	10133	10	265.00
04/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12998	13	12998	13	0.00
04/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	15056	15	15056	15	0.00
04/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12872	13	12872	13	0.00
04/08/2020	2044 On 06-May-21			Bond Future	12.27	75.6986	12.2712	75.6986	0.00
04/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6627	7	6627	7	0.00
04/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6596	7	6596	7	0.00
04/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6566	7	6566	7	0.00
04/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5623	6	5623	6	0.00
04/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5650	6	5650	6	0.00
04/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5596	6	5596	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	2044 On 05-August-21			Bond Future	12.54	72.1271	12.5391	72.1271	0.00
04/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	341	0	341	0	0.00
04/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	396	1	396	1	0.00
04/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	285	0	285	0	0.00
04/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
04/08/2020	2046 On 06-August-20			Bond Future	93.24	92.4627	93.2430	92.4627	4,195.00
04/08/2020	2046 On 05-November-20			Bond Future	92.41	91.6438	92.4078	91.6438	15,660.00
04/08/2020	2046 On 04-February-21			Bond Future	93.41	92.6786	93.4080	92.6786	0.00
04/08/2020	2046 On 06-May-21			Bond Future	92.65	91.9716	92.6485	91.9716	0.00
04/08/2020	2046 On 05-August-21			Bond Future	93.62	92.9770	93.6207	92.9770	0.00
04/08/2020	2050 On 06-August-20			Bond Future	93.31	92.7904	93.3078	92.7904	10,340.00
04/08/2020	2050 On 05-November-20			Bond Future	94.24	93.7389	94.2372	93.7389	14,181.00
04/08/2020	2050 On 04-February-21			Bond Future	93.37	92.9101	93.3700	92.9101	0.00
04/08/2020	2050 On 06-May-21			Bond Future	94.40	93.9930	94.3970	93.9930	0.00
04/08/2020	2050 On 05-August-21			Bond Future	93.46	93.0966	93.4639	93.0966	0.00
04/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	AL37 On 06-August-20			Index Future	734.95	737.0950	734.9450	737.0950	0.00
04/08/2020	AL37 On 05-November-20			Index Future	742.15	744.5180	742.1520	744.5180	0.00
04/08/2020	AL37 On 04-February-21			Index Future	750.00	752.7330	749.9950	752.7330	0.00
04/08/2020	AL37 On 06-May-21			Index Future	758.06	761.3180	758.0600	761.3180	0.00
04/08/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
04/08/2020	AL7T On 06-August-20			Index Future	803.08	805.8900	803.0790	805.8900	0.00
04/08/2020	AL7T On 05-November-20			Index Future	810.95	814.0060	810.9540	814.0060	0.00
04/08/2020	AL7T On 04-February-21			Index Future	819.52	822.9880	819.5240	822.9880	0.00
04/08/2020	AL7T On 06-May-21			Index Future	828.34	832.3740	828.3370	832.3740	0.00
04/08/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
04/08/2020	ALBI On 06-August-20			Index Future	703.09	704.2680	703.0880	704.2680	11.00
04/08/2020	ALBI On 05-November-20			Index Future	709.98	711.3600	709.9820	711.3600	214.00
04/08/2020	ALBI On 04-February-21			Index Future	717.49	719.2090	717.4850	719.2090	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
04/08/2020	ALBI On 06-May-21			Index Future	725.20	727.4120	725.2000	727.4120	0.00
04/08/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
04/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	CS26 On 02-April-26			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
04/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2020	ES33 On 06-August-20			Bond Future	11.90	74.3703	11.8953	74.3703	0.00
04/08/2020	ES33 On 05-November-20			Bond Future	12.17	71.3391	12.1696	71.3391	350.00
04/08/2020	ES33 On 04-February-21			Bond Future	12.45	72.1276	12.4549	72.1276	0.00
04/08/2020	ES33 On 06-May-21			Bond Future	12.75	69.1753	12.7462	69.1753	0.00
04/08/2020	ES33 On 05-August-21			Bond Future	13.07	69.9145	13.0655	69.9145	0.00
04/08/2020	ES42 On 06-August-20			Bond Future	12.29	74.0236	12.2896	74.0236	0.00
04/08/2020	ES42 On 05-November-20			Bond Future	12.55	70.5046	12.5533	70.5046	4,919.00
04/08/2020	ES42 On 04-February-21			Bond Future	12.82	71.2848	12.8193	71.2848	0.00
04/08/2020	ES42 On 06-May-21			Bond Future	13.10	67.8409	13.1013	67.8409	0.00
04/08/2020	ES42 On 05-August-21			Bond Future	13.40	68.5652	13.4020	68.5652	0.00
04/08/2020	GOVI On 06-August-20			GOVI	694.48	695.6540	694.4780	695.6540	38.00
04/08/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 06-August-20	728.13	Put	GOVI	336520	32	336520	32	0.00
04/08/2020	GOVI On 06-August-20	728.12	Put	GOVI	336420	32	336420	32	0.00
04/08/2020	GOVI On 06-August-20	728.14	Put	GOVI	336620	32	336620	32	0.00
04/08/2020	GOVI On 05-November-20			GOVI	701.29	702.6590	701.2880	702.6590	1,018.00
04/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	365620	35	365620	35	0.00
04/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	365420	35	365420	35	0.00
04/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	365520	35	365520	35	0.00
04/08/2020	GOVI On 04-February-21			GOVI	708.70	710.4130	708.6990	710.4130	0.00
04/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	422410	41	422410	41	0.00
04/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	422510	41	422510	41	0.00
04/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	422610	41	422610	41	0.00
04/08/2020	GOVI On 06-May-21			GOVI	716.32	718.5150	716.3200	718.5150	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
04/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	376500	40	376500	40	0.00
04/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	376300	40	376300	40	0.00
04/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	376400	40	376400	40	0.00
04/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
04/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
04/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
04/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2020	IGOV On 06-August-20			Index Future	249.53	249.1500	249.5330	249.1500	4.00
04/08/2020	IGOV On 05-November-20			Index Future	252.04	251.7210	252.0420	251.7210	1,258.00
04/08/2020	IGOV On 04-February-21			Index Future	254.77	254.5600	254.7670	254.5600	0.00
04/08/2020	IGOV On 06-May-21			Index Future	257.57	257.5240	257.5680	257.5240	0.00
04/08/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
04/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
04/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.01	94.0100	94.0100	94.0100	0.00
04/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
04/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	0.00
04/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.39	89.3800	89.3900	89.3800	0.00
04/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6600	90.6700	90.6600	51.00
04/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1000	90.1200	90.1000	0.00
04/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.28	90.2300	90.2800	90.2300	0.00
04/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.46	93.4000	93.4600	93.4000	0.00
04/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.99	93.9200	93.9900	93.9200	0.00
04/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.42	86.3400	86.4200	86.3400	0.00
04/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.99	91.9200	91.9900	91.9200	0.00
04/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.69	80.5900	80.6900	80.5900	0.00

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04/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.32	77.2300	77.3200	77.2300	0.00
04/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.85	75.7600	75.8500	75.7600	0.00
04/08/2020	IS10 On 21-September-26			Interest Rate Swap	78.02	77.9100	78.0200	77.9100	0.00
04/08/2020	IS10 On 21-December-26			Interest Rate Swap	82.21	82.0600	82.2100	82.0600	0.00
04/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.90	80.7200	80.9000	80.7200	0.00
04/08/2020	IS10 On 21-June-27			Interest Rate Swap	83.16	82.9500	83.1600	82.9500	0.00
04/08/2020	IS10 On 20-September-27			Interest Rate Swap	89.10	88.8900	89.1000	88.8900	0.00
04/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.64	89.4200	89.6400	89.4200	0.00
04/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.81	82.6000	82.8100	82.6000	0.00
04/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.73	90.5400	90.7300	90.5400	0.00
04/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.60	96.4050	3.5950	96.4050	0.00
04/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.56	96.4550	3.5550	96.4550	0.00
04/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.48	96.5350	3.4750	96.5350	0.00
04/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.48	96.5450	3.4750	96.5450	0.00
04/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	10.00
04/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.46	96.5450	3.4550	96.5450	0.00
04/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.52	96.5000	3.5200	96.5000	0.00
04/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3200	3.7000	96.3200	0.00
04/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2350	3.7850	96.2350	0.00
04/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.05	95.9600	4.0500	95.9600	0.00
04/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.8350	4.1850	95.8350	0.00
04/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.5150	4.4950	95.5150	0.00
04/08/2020	R023 On 06-August-20			Bond Future	4.61	110.9496	4.6149	110.9496	18,771.00
04/08/2020	R023 On 06-August-20	7.26	Call	Bond Future	6345	6	6345	6	0.00
04/08/2020	R023 On 06-August-20	7.27	Call	Bond Future	6368	6	6368	6	0.00
04/08/2020	R023 On 06-August-20	7.28	Call	Bond Future	6391	6	6391	6	0.00
04/08/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 05-November-20			Bond Future	4.69	108.1511	4.6933	108.1511	32,807.00
04/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6004	6	6004	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6025	6	6025	6	0.00
04/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	5983	6	5983	6	0.00
04/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 04-February-21			Bond Future	4.76	109.3460	4.7553	109.3460	0.00
04/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3125	3	3125	3	0.00
04/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3162	3	3162	3	0.00
04/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3144	3	3144	3	0.00
04/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	45	0	45	0	0.00
04/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	46	0	46	0	0.00
04/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	44	0	44	0	0.00
04/08/2020	R023 On 06-May-21			Bond Future	4.81	106.6854	4.8134	106.6854	0.00
04/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4717	5	4717	5	0.00
04/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4749	5	4749	5	0.00
04/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4733	5	4733	5	0.00
04/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	8	0	8	0	0.00
04/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	8	0	8	0	0.00
04/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	8	0	8	0	0.00
04/08/2020	R023 On 05-August-21			Bond Future	4.93	107.8261	4.9328	107.8261	0.00
04/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	572	1	572	1	0.00
04/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	557	1	557	1	0.00
04/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	541	1	541	1	0.00
04/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 06-August-20			Bond Future	10.94	89.1636	10.9430	89.1636	18,526.00
04/08/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
04/08/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
04/08/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
04/08/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 06-August-20	10.45	Call	Bond Future	2	0	2	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
04/08/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
04/08/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 06-August-20	8.75	Put	Bond Future	15908	16	15908	16	0.00
04/08/2020	R035 On 06-August-20	9.93	Put	Bond Future	6858	7	6858	7	0.00
04/08/2020	R035 On 06-August-20	9.91	Put	Bond Future	7001	7	7001	7	0.00
04/08/2020	R035 On 06-August-20	9.00	Put	Bond Future	13887	14	13887	14	0.00
04/08/2020	R035 On 06-August-20	9.92	Put	Bond Future	6930	7	6930	7	0.00
04/08/2020	R035 On 06-August-20	10.45	Put	Bond Future	3242	3	3242	3	500.00
04/08/2020	R035 On 06-August-20	9.67	Put	Bond Future	8748	9	8748	9	0.00
04/08/2020	R035 On 06-August-20	9.09	Put	Bond Future	13173	13	13173	13	0.00
04/08/2020	R035 On 05-November-20			Bond Future	11.17	85.5809	11.1747	85.5809	103,360.00
04/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1591	2	1591	2	0.00
04/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1610	2	1610	2	0.00
04/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1571	2	1571	2	0.00
04/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	7126	7	7126	7	0.00
04/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	7078	7	7078	7	0.00
04/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	7029	7	7029	7	0.00
04/08/2020	R035 On 04-February-21			Bond Future	11.42	86.5265	11.4156	86.5265	0.00
04/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1813	2	1813	2	0.00
04/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1939	2	1939	2	0.00
04/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1797	2	1797	2	0.00
04/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4184	4	4184	4	0.00
04/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1782	2	1782	2	0.00
04/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10633	11	10633	11	0.00
04/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5863	6	5863	6	650.00
04/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10688	11	10688	11	0.00
04/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10152	10	10152	10	650.00
04/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10579	10	10579	10	0.00
04/08/2020	R035 On 06-May-21			Bond Future	11.66	83.0382	11.6570	83.0382	0.00
04/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8061	8	8061	8	0.00
04/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8131	8	8131	8	0.00
04/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9450	10	9450	10	0.00
04/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5496	6	5496	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2429	2	2429	2	793.00
04/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3563	4	3563	4	1,650.00
04/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6941	7	6941	7	0.00
04/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4852	5	4852	5	0.00
04/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8096	8	8096	8	0.00
04/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6848	7	6848	7	793.00
04/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4869	5	4869	5	793.00
04/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8720	9	8720	9	0.00
04/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	4154	4	4154	4	0.00
04/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3340	3	3340	3	1,650.00
04/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	6122	6	6122	6	1,650.00
04/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11331	11	11331	11	0.00
04/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	4173	4	4173	4	0.00
04/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	4135	4	4135	4	0.00
04/08/2020	R035 On 05-August-21			Bond Future	11.93	83.9257	11.9254	83.9257	0.00
04/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54522	54	54522	54	0.00
04/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54406	54	54406	54	0.00
04/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54639	54	54639	54	0.00
04/08/2020	R186 On 06-August-20			Bond Future	7.56	116.4662	7.5558	116.4662	33,374.00
04/08/2020	R186 On 06-August-20	8.37	Call	Bond Future	4313	5	4313	5	0.00
04/08/2020	R186 On 06-August-20	7.45	Call	Bond Future	97	0	97	0	2,500.00
04/08/2020	R186 On 06-August-20	9.00	Call	Bond Future	7510	8	7510	8	900.00
04/08/2020	R186 On 06-August-20	8.00	Call	Bond Future	2379	3	2379	3	900.00
04/08/2020	R186 On 06-August-20	8.25	Call	Bond Future	3690	4	3690	4	0.00
04/08/2020	R186 On 06-August-20	8.38	Call	Bond Future	4365	5	4365	5	0.00
04/08/2020	R186 On 06-August-20	8.36	Call	Bond Future	4261	5	4261	5	0.00
04/08/2020	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 06-August-20	7.45	Put	Bond Future	673	0	673	0	2,500.00
04/08/2020	R186 On 06-August-20	8.00	Put	Bond Future	0	0	0	0	15,177.00
04/08/2020	R186 On 06-August-20	8.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 05-November-20			Bond Future	7.75	117.6282	7.7492	117.6282	87,489.00
04/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	799	1	799	1	1,200.00
04/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5333	6	5333	6	0.00
04/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1664	2	1664	2	80.00
04/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5294	6	5294	6	0.00
04/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	2975	3	2975	3	1,200.00
04/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5254	6	5254	6	0.00
04/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	332	0	332	0	80.00
04/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2507	3	2507	3	3,500.00
04/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4118	4	4118	4	3,500.00
04/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	7783	8	7783	8	0.00
04/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	1104	1	1104	1	0.00
04/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	2038	2	2038	2	0.00
04/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	276	0	276	0	3,500.00
04/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	739	1	739	1	0.00
04/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2966	3	2966	3	0.00
04/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	7055	7	7055	7	0.00
04/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	749	1	749	1	0.00
04/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1683	2	1683	2	0.00
04/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	730	1	730	1	0.00
04/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4773	5	4773	5	0.00
04/08/2020	R186 On 04-February-21			Bond Future	7.95	113.6467	7.9457	113.6467	0.00
04/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3478	4	3478	4	0.00
04/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3506	4	3506	4	0.00
04/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3533	4	3533	4	0.00
04/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3076	0	3076	0	0.00
04/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2450	2	2450	2	0.00
04/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2429	2	2429	2	0.00
04/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2807	0	2807	0	15,177.00
04/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2472	2	2472	2	0.00

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04/08/2020	R186 On 06-May-21			Bond Future	8.16	114.9453	8.1582	114.9453	0.00
04/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	11900	12	11900	12	0.00
04/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	11863	12	11863	12	0.00
04/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	11826	12	11826	12	0.00
04/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	362	0	362	0	0.00
04/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	366	0	366	0	0.00
04/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	358	0	358	0	0.00
04/08/2020	R186 On 05-August-21			Bond Future	8.41	110.8925	8.4081	110.8925	0.00
04/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	900	1	900	1	0.00
04/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	944	2	944	2	0.00
04/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	989	2	989	2	0.00
04/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R197 On 06-August-20			Bond Future	305.09	305.1722	305.0941	305.1722	1,442.00
04/08/2020	R197 On 05-November-20			Bond Future	308.13	308.2921	308.1330	308.2921	2,556.00
04/08/2020	R197 On 04-February-21			Bond Future	303.63	303.9311	303.6282	303.9311	0.00
04/08/2020	R197 On 06-May-21			Bond Future	306.97	307.4740	306.9679	307.4740	0.00
04/08/2020	R197 On 05-August-21			Bond Future	302.20	302.8456	302.2022	302.8456	0.00
04/08/2020	R202 On 06-August-20			Bond Future	205.84	206.2417	205.8399	206.2417	3,130.00
04/08/2020	R202 On 05-November-20			Bond Future	207.89	208.3503	207.8901	208.3503	8,104.00
04/08/2020	R202 On 04-February-21			Bond Future	205.98	206.5373	205.9758	206.5373	0.00
04/08/2020	R202 On 06-May-21			Bond Future	208.24	208.9445	208.2412	208.9445	0.00
04/08/2020	R202 On 05-August-21			Bond Future	206.18	206.9853	206.1844	206.9853	0.00
04/08/2020	R208 On 06-August-20			Bond Future	3.49	104.4650	3.4946	104.4650	15,169.00
04/08/2020	R208 On 06-August-20	5.56	Call	Bond Future	1296	1	1296	1	0.00
04/08/2020	R208 On 06-August-20	5.57	Call	Bond Future	1302	1	1302	1	0.00
04/08/2020	R208 On 06-August-20	5.55	Call	Bond Future	1289	1	1289	1	0.00
04/08/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R208 On 05-November-20			Bond Future	3.20	102.1170	3.1964	102.1170	7,525.00
04/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	617	1	617	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
04/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	613	1	613	1	0.00
04/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	609	1	609	1	0.00
04/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 06-August-20			Bond Future	10.82	68.3141	10.8215	68.3141	46,555.00
04/08/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 06-August-20	5.56	Put	Bond Future	41265	41	41265	41	0.00
04/08/2020	R209 On 06-August-20	5.55	Put	Bond Future	41373	41	41373	41	0.00
04/08/2020	R209 On 06-August-20	5.57	Put	Bond Future	41157	41	41157	41	0.00
04/08/2020	R209 On 05-November-20			Bond Future	11.03	65.8565	11.0254	65.8565	26,206.00
04/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1204	1	1204	1	0.00
04/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1233	1	1233	1	0.00
04/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1218	1	1218	1	0.00
04/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	7020	7	7020	7	0.00
04/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6974	7	6974	7	0.00
04/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	7067	7	7067	7	0.00
04/08/2020	R209 On 04-February-21			Bond Future	11.23	66.5846	11.2317	66.5846	0.00
04/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1974	2	1974	2	0.00
04/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1990	2	1990	2	0.00
04/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1959	2	1959	2	0.00
04/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8291	8	8291	8	0.00
04/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8246	8	8246	8	0.00
04/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8202	8	8202	8	0.00
04/08/2020	R209 On 06-May-21			Bond Future	11.44	64.2044	11.4447	64.2044	460.00
04/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2507	3	2507	3	1,000.00
04/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4567	5	4567	5	0.00
04/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7212	7	7212	7	0.00
04/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7273	7	7273	7	0.00
04/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7303	7	7303	7	0.00
04/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7242	7	7242	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3445	3	3445	3	0.00
04/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3413	3	3413	3	0.00
04/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3396	3	3396	3	1,000.00
04/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3429	3	3429	3	0.00
04/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5568	5	5568	5	1,000.00
04/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	9027	9	9027	9	0.00
04/08/2020	R209 On 05-August-21			Bond Future	11.68	64.8905	11.6763	64.8905	0.00
04/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	606	1	606	1	0.00
04/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	557	1	557	1	0.00
04/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	655	1	655	1	0.00
04/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R210 On 06-August-20			Bond Future	183.84	183.0243	183.8414	183.0243	1,331.00
04/08/2020	R210 On 05-November-20			Bond Future	183.00	182.2211	182.9985	182.2211	2,374.00
04/08/2020	R210 On 04-February-21			Bond Future	184.98	184.2785	184.9790	184.2785	0.00
04/08/2020	R210 On 06-May-21			Bond Future	184.30	183.7166	184.3047	183.7166	0.00
04/08/2020	R210 On 05-August-21			Bond Future	186.24	185.7253	186.2390	185.7253	0.00
04/08/2020	R212 On 06-August-20			Bond Future	165.63	165.6272	165.6322	165.6272	5,346.00
04/08/2020	R212 On 05-November-20			Bond Future	167.28	167.3205	167.2819	167.3205	6,667.00
04/08/2020	R212 On 04-February-21			Bond Future	166.80	166.9151	166.7979	166.9151	0.00
04/08/2020	R212 On 06-May-21			Bond Future	168.63	168.8604	168.6324	168.8604	0.00
04/08/2020	R212 On 05-August-21			Bond Future	168.08	168.3797	168.0754	168.3797	0.00
04/08/2020	R213 On 06-August-20			Bond Future	9.80	85.2361	9.8017	85.2361	4,837.00
04/08/2020	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R213 On 06-August-20	9.31	Call	Bond Future	1	0	1	0	0.00
04/08/2020	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R213 On 06-August-20	9.30	Put	Bond Future	2917	3	2917	3	0.00
04/08/2020	R213 On 06-August-20	9.31	Put	Bond Future	2858	3	2858	3	0.00
04/08/2020	R213 On 06-August-20	9.29	Put	Bond Future	2976	3	2976	3	0.00
04/08/2020	R213 On 05-November-20			Bond Future	10.01	82.5590	10.0122	82.5590	16,316.00
04/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2037	2	2037	2	0.00
04/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2059	2	2059	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
04/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2081	2	2081	2	0.00
04/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	4339	4	4339	4	0.00
04/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4409	4	4409	4	0.00
04/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4374	4	4374	4	0.00
04/08/2020	R213 On 04-February-21			Bond Future	10.23	83.4712	10.2300	83.4712	0.00
04/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2182	2	2182	2	0.00
04/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2163	2	2163	2	0.00
04/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2144	2	2144	2	0.00
04/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6765	7	6765	7	0.00
04/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6804	7	6804	7	0.00
04/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6726	7	6726	7	0.00
04/08/2020	R213 On 06-May-21			Bond Future	10.45	80.8936	10.4496	80.8936	0.00
04/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9118	9	9118	9	0.00
04/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9150	9	9150	9	0.00
04/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9087	9	9087	9	0.00
04/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	2062	2	2062	2	0.00
04/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	2048	2	2048	2	0.00
04/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	2034	2	2034	2	0.00
04/08/2020	R213 On 05-August-21			Bond Future	10.70	81.7584	10.6964	81.7584	0.00
04/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	815	1	815	1	0.00
04/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	765	1	765	1	0.00
04/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	716	1	716	1	0.00
04/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 06-August-20			Bond Future	11.11	65.9762	11.1063	65.9762	11,260.00
04/08/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 06-August-20	9.99	Put	Bond Future	6754	7	6754	7	0.00
04/08/2020	R214 On 06-August-20	9.97	Put	Bond Future	6885	7	6885	7	0.00
04/08/2020	R214 On 06-August-20	9.98	Put	Bond Future	6819	7	6819	7	0.00
04/08/2020	R214 On 05-November-20			Bond Future	11.31	63.3590	11.3069	63.3590	16,555.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1228	1	1228	1	0.00
04/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1242	1	1242	1	0.00
04/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1214	1	1214	1	0.00
04/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7457	7	7457	7	0.00
04/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7407	7	7407	7	0.00
04/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7359	7	7359	7	0.00
04/08/2020	R214 On 04-February-21			Bond Future	11.51	64.0591	11.5139	64.0591	0.00
04/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1943	2	1943	2	0.00
04/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1974	2	1974	2	0.00
04/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1959	2	1959	2	0.00
04/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8798	9	8798	9	0.00
04/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8751	9	8751	9	0.00
04/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8845	9	8845	9	0.00
04/08/2020	R214 On 06-May-21			Bond Future	11.72	61.5121	11.7200	61.5121	0.00
04/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6697	7	6697	7	0.00
04/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6668	7	6668	7	0.00
04/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6638	7	6638	7	0.00
04/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	4007	4	4007	4	0.00
04/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	4026	4	4026	4	0.00
04/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3989	4	3989	4	0.00
04/08/2020	R214 On 05-August-21			Bond Future	11.95	62.1695	11.9473	62.1695	0.00
04/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	309	0	309	0	0.00
04/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	358	1	358	1	0.00
04/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	407	1	407	1	0.00
04/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20			Bond Future	11.55	80.8382	11.5474	80.8382	14,908.00
04/08/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20	11.85	Call	Bond Future	1989	2	1989	2	0.00
04/08/2020	R248 On 06-August-20	11.15	Call	Bond Future	12	0	12	0	0.00
04/08/2020	R248 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	640.00
04/08/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00

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04/08/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20	11.80	Call	Bond Future	1706	2	1706	2	470.00
04/08/2020	R248 On 06-August-20	12.75	Call	Bond Future	7206	7	7206	7	814.00
04/08/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	640.00
04/08/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
04/08/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20	12.25	Call	Bond Future	4366	4	4366	4	814.00
04/08/2020	R248 On 06-August-20	11.10	Call	Bond Future	6	0	6	0	470.00
04/08/2020	R248 On 06-August-20	11.10	Put	Bond Future	3041	3	3041	3	0.00
04/08/2020	R248 On 06-August-20	10.19	Put	Bond Future	9910	10	9910	10	0.00
04/08/2020	R248 On 06-August-20	12.25	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20	10.20	Put	Bond Future	9829	10	9829	10	0.00
04/08/2020	R248 On 06-August-20	11.80	Put	Bond Future	82	0	82	0	0.00
04/08/2020	R248 On 06-August-20	12.75	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 06-August-20	11.85	Put	Bond Future	52	0	52	0	0.00
04/08/2020	R248 On 06-August-20	9.00	Put	Bond Future	20597	21	20597	21	0.00
04/08/2020	R248 On 06-August-20	9.25	Put	Bond Future	18171	18	18171	18	0.00
04/08/2020	R248 On 06-August-20	10.85	Put	Bond Future	4826	5	4826	5	0.00
04/08/2020	R248 On 06-August-20	11.15	Put	Bond Future	2697	3	2697	3	0.00
04/08/2020	R248 On 06-August-20	10.18	Put	Bond Future	9992	10	9992	10	0.00
04/08/2020	R248 On 06-August-20	10.35	Put	Bond Future	8628	9	8628	9	0.00
04/08/2020	R248 On 05-November-20			Bond Future	11.77	77.2354	11.7690	77.2354	108,481.00
04/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1925	2	1925	2	950.00
04/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	517	1	517	1	950.00
04/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	550	1	550	1	0.00
04/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	541	1	541	1	0.00
04/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	533	1	533	1	0.00
04/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	13188	13	13188	13	0.00
04/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13263	13	13263	13	0.00
04/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	13113	13	13113	13	0.00
04/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13415	13	13415	13	0.00
04/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	7094	7	7094	7	0.00
04/08/2020	R248 On 04-February-21			Bond Future	12.00	78.0889	11.9996	78.0889	0.00

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04/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1688	2	1688	2	0.00
04/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1703	2	1703	2	0.00
04/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1718	2	1718	2	0.00
04/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	12176	12	12176	12	0.00
04/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12301	12	12301	12	0.00
04/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	12239	12	12239	12	0.00
04/08/2020	R248 On 06-May-21			Bond Future	12.23	74.5673	12.2299	74.5673	0.00
04/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6438	7	6438	7	0.00
04/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6499	7	6499	7	0.00
04/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6468	7	6468	7	0.00
04/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5765	6	5765	6	0.00
04/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5737	6	5737	6	0.00
04/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5793	6	5793	6	0.00
04/08/2020	R248 On 05-August-21			Bond Future	12.49	75.3642	12.4850	75.3642	0.00
04/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	142	0	142	0	0.00
04/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	199	0	199	0	0.00
04/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	85	0	85	0	0.00
04/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
04/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00