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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
05/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	2025 On 06-August-20			Bond Future	138.19	138.1466	138.1916	138.1466	3,043.00
05/08/2020	2025 On 05-November-20			Bond Future	139.57	139.5225	139.5652	139.5225	3,955.00
05/08/2020	2025 On 04-February-21			Bond Future	139.57	139.5266	139.5678	139.5266	0.00
05/08/2020	2025 On 06-May-21			Bond Future	141.10	141.0610	141.1018	141.0610	0.00

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05/08/2020	2025 On 05-August-21			Bond Future	141.06	141.0146	141.0565	141.0146	0.00
05/08/2020	2029 On 06-August-20			Bond Future	98.38	98.9472	98.3781	98.9472	1,855.00
05/08/2020	2029 On 05-November-20			Bond Future	98.23	98.8102	98.2333	98.8102	5,012.00
05/08/2020	2029 On 04-February-21			Bond Future	99.29	99.8795	99.2949	99.8795	0.00
05/08/2020	2029 On 06-May-21			Bond Future	99.25	99.8408	99.2492	99.8408	0.00
05/08/2020	2029 On 05-August-21			Bond Future	100.29	100.8888	100.2915	100.8888	0.00
05/08/2020	2030 On 06-August-20			Bond Future	9.28	92.0038	9.2823	92.0038	74,456.00
05/08/2020	2030 On 06-August-20	9.09	Call	Bond Future	15	0	15	0	0.00
05/08/2020	2030 On 06-August-20	10.40	Call	Bond Future	6278	6	6278	6	0.00
05/08/2020	2030 On 06-August-20	9.05	Call	Bond Future	6	0	6	0	450.00
05/08/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2030 On 06-August-20	8.86	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2030 On 06-August-20	9.11	Call	Bond Future	22	0	22	0	0.00
05/08/2020	2030 On 06-August-20	11.25	Call	Bond Future	10677	10	10677	10	0.00
05/08/2020	2030 On 06-August-20	10.00	Call	Bond Future	4098	4	4098	4	470.00
05/08/2020	2030 On 06-August-20	10.70	Call	Bond Future	7866	8	7866	8	470.00
05/08/2020	2030 On 06-August-20	9.42	Call	Bond Future	849	1	849	1	0.00
05/08/2020	2030 On 06-August-20	9.95	Call	Bond Future	3820	4	3820	4	0.00
05/08/2020	2030 On 06-August-20	10.75	Call	Bond Future	8127	8	8127	8	0.00
05/08/2020	2030 On 06-August-20	10.05	Call	Bond Future	4374	4	4374	4	0.00
05/08/2020	2030 On 06-August-20	9.75	Call	Bond Future	2698	2	2698	2	450.00
05/08/2020	2030 On 06-August-20	9.10	Call	Bond Future	18	0	18	0	0.00
05/08/2020	2030 On 06-August-20	11.47	Call	Bond Future	11767	11	11767	11	0.00
05/08/2020	2030 On 06-August-20	10.21	Call	Bond Future	5251	5	5251	5	0.00
05/08/2020	2030 On 06-August-20	10.87	Call	Bond Future	8748	8	8748	8	0.00
05/08/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	423.00
05/08/2020	2030 On 06-August-20	9.20	Call	Bond Future	100	0	100	0	423.00
05/08/2020	2030 On 06-August-20	8.50	Put	Bond Future	4756	5	4756	5	0.00
05/08/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
05/08/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	9.20	Put	Bond Future	586	1	586	1	2,500.00
05/08/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
05/08/2020	2030 On 06-August-20	9.10	Put	Bond Future	1098	1	1098	1	0.00

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05/08/2020	2030 On 06-August-20	9.42	Put	Bond Future	44	0	44	0	0.00
05/08/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	10.21	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	9.11	Put	Bond Future	1043	1	1043	1	0.00
05/08/2020	2030 On 06-August-20	9.75	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	10.05	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	9.95	Put	Bond Future	0	0	0	0	5,850.00
05/08/2020	2030 On 06-August-20	10.40	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	8.86	Put	Bond Future	2528	3	2528	3	0.00
05/08/2020	2030 On 06-August-20	8.36	Put	Bond Future	5640	6	5640	6	0.00
05/08/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 06-August-20	9.05	Put	Bond Future	1386	2	1386	2	0.00
05/08/2020	2030 On 06-August-20	9.09	Put	Bond Future	1155	1	1155	1	0.00
05/08/2020	2030 On 05-November-20			Bond Future	9.49	92.8975	9.4870	92.8975	101,216.00
05/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4623	4	4623	4	0.00
05/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1469	1	1469	1	3,000.00
05/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3347	3	3347	3	0.00
05/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1853	2	1853	2	1,000.00
05/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	727	1	727	1	1,000.00
05/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1256	1	1256	1	3,000.00
05/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2684	3	2684	3	0.00
05/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	504	0	504	0	3,000.00
05/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2711	3	2711	3	0.00
05/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4882	5	4882	5	0.00
05/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3470	3	3470	3	0.00
05/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1487	1	1487	1	14,160.00
05/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4163	4	4163	4	0.00
05/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2295	2	2295	2	3,000.00
05/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6494	6	6494	6	0.00
05/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	748	1	748	1	14,160.00
05/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	953	1	953	1	15,414.00
05/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1831	2	1831	2	15,414.00

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05/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6088	6	6088	6	0.00
05/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2738	3	2738	3	0.00
05/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3236	3	3236	3	0.00
05/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4484	5	4484	5	0.00
05/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	5153	5	5153	5	0.00
05/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1112	1	1112	1	3,000.00
05/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6625	7	6625	7	0.00
05/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2548	3	2548	3	2,500.00
05/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1234	1	1234	1	15,414.00
05/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3296	3	3296	3	0.00
05/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5705	6	5705	6	0.00
05/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3775	4	3775	4	0.00
05/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7475	8	7475	8	0.00
05/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	2070	2	2070	2	14,160.00
05/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1693	2	1693	2	1,000.00
05/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3266	3	3266	3	0.00
05/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1816	2	1816	2	5,000.00
05/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8874	9	8874	9	0.00
05/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4446	5	4446	5	0.00
05/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2650	3	2650	3	3,000.00
05/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7579	8	7579	8	0.00
05/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5194	5	5194	5	0.00
05/08/2020	2030 On 04-February-21			Bond Future	9.70	89.8759	9.6984	89.8759	0.00
05/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1249	1	1249	1	1,000.00
05/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2617	3	2617	3	0.00
05/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2508	2	2508	2	1,000.00
05/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1236	1	1236	1	800.00
05/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2595	3	2595	3	0.00
05/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2573	3	2573	3	0.00
05/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1989	2	1989	2	800.00
05/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5476	5	5476	5	0.00
05/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2766	3	2766	3	1,800.00
05/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6768	7	6768	7	0.00

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05/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5771	6	5771	6	0.00
05/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	9022	9	9022	9	0.00
05/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5627	6	5627	6	0.00
05/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5663	6	5663	6	0.00
05/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5592	6	5592	6	0.00
05/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8974	9	8974	9	0.00
05/08/2020	2030 On 06-May-21			Bond Future	9.92	90.8437	9.9220	90.8437	0.00
05/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7010	7	7010	7	0.00
05/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2652	3	2652	3	0.00
05/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10254	10	10254	10	0.00
05/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1004	1	1004	1	700.00
05/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4488	4	4488	4	0.00
05/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4820	5	4820	5	0.00
05/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10289	10	10289	10	0.00
05/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2796	3	2796	3	0.00
05/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10325	10	10325	10	0.00
05/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1426	2	1426	2	0.00
05/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12243	13	12243	13	0.00
05/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4499	5	4499	5	700.00
05/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6641	7	6641	7	700.00
05/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6893	7	6893	7	0.00
05/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1449	2	1449	2	0.00
05/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1437	2	1437	2	0.00
05/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4194	4	4194	4	0.00
05/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2787	3	2787	3	0.00
05/08/2020	2030 On 05-August-21			Bond Future	10.18	87.7703	10.1774	87.7703	0.00
05/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	1184	1	1184	1	0.00
05/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	1235	1	1235	1	0.00
05/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	1285	1	1285	1	0.00
05/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 06-August-20			Bond Future	10.22	89.4189	10.2225	89.4189	52,171.00

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05/08/2020	2032 On 06-August-20	9.91	Call	Bond Future	2	0	2	0	0.00
05/08/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 06-August-20	9.47	Put	Bond Future	4755	5	4755	5	0.00
05/08/2020	2032 On 06-August-20	9.45	Put	Bond Future	4887	5	4887	5	0.00
05/08/2020	2032 On 06-August-20	8.79	Put	Bond Future	9364	10	9364	10	0.00
05/08/2020	2032 On 06-August-20	9.29	Put	Bond Future	5945	6	5945	6	0.00
05/08/2020	2032 On 06-August-20	9.46	Put	Bond Future	4821	5	4821	5	0.00
05/08/2020	2032 On 06-August-20	9.91	Put	Bond Future	1934	2	1934	2	0.00
05/08/2020	2032 On 05-November-20			Bond Future	10.45	86.1443	10.4462	86.1443	112,243.00
05/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1656	2	1656	2	0.00
05/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5532	5	5532	5	0.00
05/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5191	5	5191	5	0.00
05/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	715	1	715	1	3,000.00
05/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1378	1	1378	1	3,000.00
05/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1109	1	1109	1	1,000.00
05/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1676	2	1676	2	0.00
05/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	560	1	560	1	1,000.00
05/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1636	2	1636	2	0.00
05/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5886	6	5886	6	0.00
05/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	9130	9	9130	9	0.00
05/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	10125	10	10125	10	0.00
05/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1900	2	1900	2	1,000.00
05/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7344	8	7344	8	0.00
05/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5800	6	5800	6	0.00
05/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6517	7	6517	7	0.00
05/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5843	6	5843	6	0.00
05/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	2061	2	2061	2	3,000.00
05/08/2020	2032 On 04-February-21			Bond Future	10.67	87.0562	10.6737	87.0562	0.00
05/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	914	1	914	1	800.00

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05/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1972	2	1972	2	0.00
05/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1488	1	1488	1	800.00
05/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2006	2	2006	2	0.00
05/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4900	5	4900	5	0.00
05/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1989	2	1989	2	0.00
05/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8326	9	8326	9	0.00
05/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8280	9	8280	9	0.00
05/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9943	10	9943	10	0.00
05/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	4068	4	4068	4	800.00
05/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8373	9	8373	9	0.00
05/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12706	13	12706	13	0.00
05/08/2020	2032 On 06-May-21			Bond Future	10.91	83.8484	10.9105	83.8484	0.00
05/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3597	4	3597	4	736.00
05/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8985	9	8985	9	0.00
05/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10524	10	10524	10	0.00
05/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9018	9	9018	9	0.00
05/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8953	9	8953	9	0.00
05/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2702	3	2702	3	0.00
05/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2667	3	2667	3	0.00
05/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2685	3	2685	3	0.00
05/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1982	2	1982	2	736.00
05/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6902	7	6902	7	0.00
05/08/2020	2032 On 05-August-21			Bond Future	11.17	84.7076	11.1714	84.7076	0.00
05/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	1003	1	1003	1	0.00
05/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	950	1	950	1	0.00
05/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	1055	1	1055	1	0.00
05/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2033 On 06-August-20			Bond Future	93.10	93.2570	93.1008	93.2570	4,450.00
05/08/2020	2033 On 05-November-20			Bond Future	92.83	92.9896	92.8297	92.9896	9,616.00
05/08/2020	2033 On 04-February-21			Bond Future	93.83	93.9958	93.8330	93.9958	0.00
05/08/2020	2033 On 06-May-21			Bond Future	93.65	93.8160	93.6508	93.8160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	2033 On 05-August-21			Bond Future	94.63	94.8008	94.6344	94.8008	0.00
05/08/2020	2037 On 06-August-20			Bond Future	11.16	80.3434	11.1625	80.3434	41,295.00
05/08/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2037 On 06-August-20	9.86	Put	Bond Future	8899	9	8899	9	0.00
05/08/2020	2037 On 06-August-20	9.87	Put	Bond Future	8825	9	8825	9	0.00
05/08/2020	2037 On 06-August-20	9.88	Put	Bond Future	8752	9	8752	9	0.00
05/08/2020	2037 On 05-November-20			Bond Future	11.39	81.1239	11.3859	81.1239	139,133.00
05/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1043	1	1043	1	0.00
05/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1018	1	1018	1	0.00
05/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1030	1	1030	1	0.00
05/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9026	9	9026	9	0.00
05/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8911	9	8911	9	0.00
05/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8968	9	8968	9	0.00
05/08/2020	2037 On 04-February-21			Bond Future	11.62	77.7275	11.6177	77.7275	0.00
05/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6052	6	6052	6	300.00
05/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1042	1	1042	1	72.00
05/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12346	12	12346	12	0.00
05/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2910	3	2910	3	0.00
05/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1963	2	1963	2	0.00
05/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1837	2	1837	2	0.00
05/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5827	6	5827	6	0.00
05/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1852	2	1852	2	0.00
05/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2182	2	2182	2	240.00
05/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1868	2	1868	2	0.00
05/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10392	11	10392	11	0.00
05/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4180	4	4180	4	240.00
05/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9402	10	9402	10	0.00
05/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10500	11	10500	11	0.00
05/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1237	1	1237	1	300.00
05/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7673	8	7673	8	72.00
05/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10072	10	10072	10	72.00

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05/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10446	11	10446	11	0.00
05/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14188	14	14188	14	0.00
05/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4006	4	4006	4	0.00
05/08/2020	2037 On 06-May-21			Bond Future	11.86	78.5647	11.8584	78.5647	0.00
05/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7479	8	7479	8	0.00
05/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7513	8	7513	8	0.00
05/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7547	8	7547	8	0.00
05/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4334	5	4334	5	0.00
05/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4314	4	4314	4	0.00
05/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4354	5	4354	5	0.00
05/08/2020	2037 On 05-August-21			Bond Future	12.13	75.1148	12.1272	75.1148	0.00
05/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	732	1	732	1	0.00
05/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	786	1	786	1	0.00
05/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	841	1	841	1	0.00
05/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2038 On 06-August-20			Bond Future	103.31	103.2594	103.3059	103.2594	8,046.00
05/08/2020	2038 On 05-November-20			Bond Future	104.33	104.2878	104.3327	104.2878	11,074.00
05/08/2020	2038 On 04-February-21			Bond Future	103.77	103.7225	103.7663	103.7225	0.00
05/08/2020	2038 On 06-May-21			Bond Future	104.91	104.8634	104.9071	104.8634	0.00
05/08/2020	2038 On 05-August-21			Bond Future	104.29	104.2458	104.2905	104.2458	0.00
05/08/2020	2040 On 06-August-20			Bond Future	11.45	81.2231	11.4525	81.2231	15,454.00
05/08/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 06-August-20	11.26	Call	Bond Future	38	0	38	0	0.00
05/08/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
05/08/2020	2040 On 06-August-20	10.79	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 06-August-20	10.07	Put	Bond Future	9909	10	9909	10	0.00
05/08/2020	2040 On 06-August-20	9.57	Put	Bond Future	13975	14	13975	14	0.00

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05/08/2020	2040 On 06-August-20	10.79	Put	Bond Future	4520	5	4520	5	0.00
05/08/2020	2040 On 06-August-20	10.03	Put	Bond Future	10224	10	10224	10	0.00
05/08/2020	2040 On 06-August-20	10.85	Put	Bond Future	4094	4	4094	4	12,496.00
05/08/2020	2040 On 06-August-20	10.02	Put	Bond Future	10303	10	10303	10	0.00
05/08/2020	2040 On 06-August-20	11.26	Put	Bond Future	1311	1	1311	1	517.00
05/08/2020	2040 On 06-August-20	10.04	Put	Bond Future	10145	10	10145	10	0.00
05/08/2020	2040 On 05-November-20			Bond Future	11.68	82.0122	11.6795	82.0122	56,387.00
05/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	374	0	374	0	2,000.00
05/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	786	1	786	1	2,000.00
05/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	255	0	255	0	2,000.00
05/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	567	1	567	1	2,380.00
05/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	864	1	864	1	0.00
05/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2038	2	2038	2	2,380.00
05/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3993	4	3993	4	0.00
05/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	876	1	876	1	0.00
05/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3373	3	3373	3	0.00
05/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	887	1	887	1	0.00
05/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4522	5	4522	5	2,000.00
05/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10366	10	10366	10	0.00
05/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10302	10	10302	10	0.00
05/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16235	16	16235	16	0.00
05/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12457	13	12457	13	0.00
05/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3863	4	3863	4	2,000.00
05/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6532	7	6532	7	0.00
05/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10886	11	10886	11	0.00
05/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14438	15	14438	15	0.00
05/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10431	11	10431	11	0.00
05/08/2020	2040 On 04-February-21			Bond Future	11.92	78.3750	11.9153	78.3750	0.00
05/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1242	1	1242	1	800.00
05/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4681	5	4681	5	0.00
05/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1696	2	1696	2	0.00
05/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	682	1	682	1	500.00
05/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	745	1	745	1	800.00

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05/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1711	2	1711	2	0.00
05/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1681	2	1681	2	0.00
05/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1456	1	1456	1	500.00
05/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4189	4	4189	4	0.00
05/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6350	6	6350	6	500.00
05/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12914	13	12914	13	0.00
05/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11932	12	11932	12	0.00
05/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18154	18	18154	18	0.00
05/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17546	18	17546	18	0.00
05/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	14010	14	14010	14	0.00
05/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11812	12	11812	12	0.00
05/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11872	12	11872	12	0.00
05/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5766	6	5766	6	800.00
05/08/2020	2040 On 06-May-21			Bond Future	12.16	79.2192	12.1599	79.2192	0.00
05/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6767	7	6767	7	0.00
05/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6798	7	6798	7	0.00
05/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6735	7	6735	7	0.00
05/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5219	5	5219	5	0.00
05/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5194	5	5194	5	0.00
05/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5168	5	5168	5	0.00
05/08/2020	2040 On 05-August-21			Bond Future	12.43	75.5257	12.4330	75.5257	0.00
05/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	211	0	211	0	0.00
05/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	324	0	324	0	0.00
05/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	268	0	268	0	0.00
05/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20			Bond Future	11.56	77.5976	11.5574	77.5976	33,437.00
05/08/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	363.00
05/08/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00

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05/08/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	363.00
05/08/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	10.93	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	11.09	Call	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 06-August-20	9.01	Put	Bond Future	20033	20	20033	20	0.00
05/08/2020	2044 On 06-August-20	9.66	Put	Bond Future	14162	14	14162	14	0.00
05/08/2020	2044 On 06-August-20	9.88	Put	Bond Future	12306	12	12306	12	0.00
05/08/2020	2044 On 06-August-20	10.93	Put	Bond Future	4249	4	4249	4	0.00
05/08/2020	2044 On 06-August-20	9.87	Put	Bond Future	12389	13	12389	13	0.00
05/08/2020	2044 On 06-August-20	11.09	Put	Bond Future	3128	3	3128	3	363.00
05/08/2020	2044 On 06-August-20	9.98	Put	Bond Future	11482	12	11482	12	0.00
05/08/2020	2044 On 06-August-20	9.86	Put	Bond Future	12472	13	12472	13	0.00
05/08/2020	2044 On 06-August-20	9.36	Put	Bond Future	16798	17	16798	17	0.00
05/08/2020	2044 On 05-November-20			Bond Future	11.78	78.3515	11.7794	78.3515	48,183.00
05/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	318	0	318	0	1,815.00
05/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	813	1	813	1	0.00
05/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	469	0	469	0	0.00
05/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2784	3	2784	3	0.00
05/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	835	1	835	1	0.00
05/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2920	3	2920	3	0.00
05/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	476	0	476	0	300.00
05/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	514	1	514	1	1,815.00
05/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	824	1	824	1	0.00
05/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	529	1	529	1	525.00
05/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	162	0	162	0	525.00
05/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2249	2	2249	2	0.00
05/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	62	0	62	0	1,815.00
05/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1992	2	1992	2	0.00
05/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	147	0	147	0	300.00
05/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10702	11	10702	11	0.00
05/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12921	13	12921	13	0.00
05/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6236	6	6236	6	1,815.00
05/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5164	5	5164	5	1,815.00

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05/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22812	23	22812	23	0.00
05/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	13067	13	13067	13	0.00
05/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18525	19	18525	19	0.00
05/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10768	11	10768	11	0.00
05/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18961	19	18961	19	0.00
05/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13511	14	13511	14	0.00
05/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15361	16	15361	16	0.00
05/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6737	7	6737	7	525.00
05/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5358	5	5358	5	300.00
05/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10834	11	10834	11	0.00
05/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13437	14	13437	14	0.00
05/08/2020	2044 On 04-February-21			Bond Future	12.01	74.8006	12.0101	74.8006	0.00
05/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1493	2	1493	2	0.00
05/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1520	2	1520	2	0.00
05/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1412	1	1412	1	0.00
05/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	746	1	746	1	265.00
05/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1506	2	1506	2	0.00
05/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1111	1	1111	1	0.00
05/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2267	2	2267	2	0.00
05/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12776	13	12776	13	0.00
05/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13223	13	13223	13	265.00
05/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17688	18	17688	18	0.00
05/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9975	10	9975	10	265.00
05/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12839	13	12839	13	0.00
05/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14899	15	14899	15	0.00
05/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12713	13	12713	13	0.00
05/08/2020	2044 On 06-May-21			Bond Future	12.25	75.6064	12.2492	75.6064	0.00
05/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6555	7	6555	7	0.00
05/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6524	7	6524	7	0.00
05/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6494	7	6494	7	0.00
05/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5422	6	5422	6	0.00
05/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5448	6	5448	6	0.00
05/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5395	6	5395	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
05/08/2020	2044 On 05-August-21			Bond Future	12.52	72.0010	12.5160	72.0010	0.00
05/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	471	0	471	0	0.00
05/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	527	0	527	0	0.00
05/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	415	0	415	0	0.00
05/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
05/08/2020	2046 On 06-August-20			Bond Future	92.82	93.2430	92.8217	93.2430	4,195.00
05/08/2020	2046 On 05-November-20			Bond Future	91.98	92.4078	91.9804	92.4078	15,660.00
05/08/2020	2046 On 04-February-21			Bond Future	92.97	93.4080	92.9746	93.4080	0.00
05/08/2020	2046 On 06-May-21			Bond Future	92.21	92.6485	92.2098	92.6485	0.00
05/08/2020	2046 On 05-August-21			Bond Future	93.18	93.6207	93.1779	93.6207	0.00
05/08/2020	2050 On 06-August-20			Bond Future	93.35	93.3078	93.3499	93.3078	10,340.00
05/08/2020	2050 On 05-November-20			Bond Future	94.28	94.2372	94.2778	94.2372	14,181.00
05/08/2020	2050 On 04-February-21			Bond Future	93.41	93.3700	93.4097	93.3700	0.00
05/08/2020	2050 On 06-May-21			Bond Future	94.44	94.3970	94.4366	94.3970	0.00
05/08/2020	2050 On 05-August-21			Bond Future	93.50	93.4639	93.5045	93.4639	0.00
05/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	AL37 On 06-August-20			Index Future	736.90	734.9450	736.9000	734.9450	0.00
05/08/2020	AL37 On 05-November-20			Index Future	744.12	742.1520	744.1220	742.1520	0.00
05/08/2020	AL37 On 04-February-21			Index Future	751.98	749.9950	751.9830	749.9950	0.00
05/08/2020	AL37 On 06-May-21			Index Future	760.07	758.0600	760.0680	758.0600	0.00
05/08/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
05/08/2020	AL7T On 06-August-20			Index Future	805.41	803.0790	805.4100	803.0790	0.00
05/08/2020	AL7T On 05-November-20			Index Future	813.30	810.9540	813.3030	810.9540	0.00
05/08/2020	AL7T On 04-February-21			Index Future	821.90	819.5240	821.8960	819.5240	0.00
05/08/2020	AL7T On 06-May-21			Index Future	830.73	828.3370	830.7320	828.3370	0.00
05/08/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
05/08/2020	ALBI On 06-August-20			Index Future	704.09	703.0880	704.0920	703.0880	11.00
05/08/2020	ALBI On 05-November-20			Index Future	710.99	709.9820	710.9930	709.9820	214.00
05/08/2020	ALBI On 04-February-21			Index Future	718.51	717.4850	718.5050	717.4850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	ALBI On 06-May-21			Index Future	726.23	725.2000	726.2290	725.2000	0.00
05/08/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
05/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	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
05/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2020	ES33 On 06-August-20			Bond Future	11.88	74.2302	11.8781	74.2302	0.00
05/08/2020	ES33 On 05-November-20			Bond Future	12.15	71.1787	12.1519	71.1787	350.00
05/08/2020	ES33 On 04-February-21			Bond Future	12.44	71.9320	12.4366	71.9320	0.00
05/08/2020	ES33 On 06-May-21			Bond Future	12.73	68.9313	12.7272	68.9313	0.00
05/08/2020	ES33 On 05-August-21			Bond Future	13.05	69.6377	13.0455	69.6377	0.00
05/08/2020	ES42 On 06-August-20			Bond Future	12.27	73.9821	12.2729	73.9821	0.00
05/08/2020	ES42 On 05-November-20			Bond Future	12.54	70.4435	12.5361	70.4435	4,919.00
05/08/2020	ES42 On 04-February-21			Bond Future	12.80	71.1897	12.8015	71.1897	0.00
05/08/2020	ES42 On 06-May-21			Bond Future	13.08	67.6981	13.0827	67.6981	0.00
05/08/2020	ES42 On 05-August-21			Bond Future	13.38	68.3913	13.3824	68.3913	0.00
05/08/2020	GOVI On 06-August-20			GOVI	695.53	694.4780	695.5330	694.4780	38.00
05/08/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 06-August-20	728.13	Put	GOVI	325970	34	325970	34	0.00
05/08/2020	GOVI On 06-August-20	728.12	Put	GOVI	325870	34	325870	34	0.00
05/08/2020	GOVI On 06-August-20	728.14	Put	GOVI	326070	34	326070	34	0.00
05/08/2020	GOVI On 05-November-20			GOVI	702.35	701.2880	702.3500	701.2880	1,018.00
05/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	355000	37	355000	37	0.00
05/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	354800	37	354800	37	0.00
05/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	354900	37	354900	37	0.00
05/08/2020	GOVI On 04-February-21			GOVI	709.77	708.6990	709.7700	708.6990	0.00
05/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	411700	42	411700	42	0.00
05/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	411800	42	411800	42	0.00
05/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	411900	42	411900	42	0.00
05/08/2020	GOVI On 06-May-21			GOVI	717.40	716.3200	717.4010	716.3200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	387310	38	387310	38	0.00
05/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	387110	38	387110	38	0.00
05/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	387210	38	387210	38	0.00
05/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
05/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
05/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
05/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2020	IGOV On 06-August-20			Index Future	249.30	249.5330	249.3000	249.5330	4.00
05/08/2020	IGOV On 05-November-20			Index Future	251.81	252.0420	251.8050	252.0420	1,258.00
05/08/2020	IGOV On 04-February-21			Index Future	254.53	254.7670	254.5270	254.7670	0.00
05/08/2020	IGOV On 06-May-21			Index Future	257.33	257.5680	257.3250	257.5680	0.00
05/08/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
05/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
05/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.01	94.0100	94.0100	94.0100	0.00
05/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2400	92.2300	92.2400	0.00
05/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.4000	90.3800	90.4000	0.00
05/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3900	89.3600	89.3900	0.00
05/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6700	90.6300	90.6700	51.00
05/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.07	90.1200	90.0700	90.1200	0.00
05/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.2800	90.2000	90.2800	0.00
05/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.38	93.4600	93.3800	93.4600	0.00
05/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.90	93.9900	93.9000	93.9900	0.00
05/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.32	86.4200	86.3200	86.4200	0.00
05/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.89	91.9900	91.8900	91.9900	0.00
05/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.51	80.6900	80.5100	80.6900	0.00

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05/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.15	77.3200	77.1500	77.3200	0.00
05/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.67	75.8500	75.6700	75.8500	0.00
05/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.82	78.0200	77.8200	78.0200	0.00
05/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.98	82.2100	81.9800	82.2100	0.00
05/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.64	80.9000	80.6400	80.9000	0.00
05/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.86	83.1600	82.8600	83.1600	0.00
05/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.79	89.1000	88.7900	89.1000	0.00
05/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.32	89.6400	89.3200	89.6400	0.00
05/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.49	82.8100	82.4900	82.8100	0.00
05/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.42	90.7300	90.4200	90.7300	0.00
05/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.59	96.4050	3.5850	96.4050	0.00
05/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.54	96.4450	3.5350	96.4450	0.00
05/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.45	96.5250	3.4450	96.5250	0.00
05/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.44	96.5250	3.4350	96.5250	0.00
05/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.42	96.5450	3.4150	96.5450	10.00
05/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.43	96.5450	3.4250	96.5450	0.00
05/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.4800	3.4700	96.4800	0.00
05/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.65	96.3000	3.6500	96.3000	0.00
05/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.2150	3.7350	96.2150	0.00
05/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9500	4.0000	95.9500	0.00
05/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8150	4.1350	95.8150	0.00
05/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.45	95.5050	4.4450	95.5050	0.00
05/08/2020	R023 On 06-August-20			Bond Future	4.63	110.9380	4.6310	110.9380	18,771.00
05/08/2020	R023 On 06-August-20	7.26	Call	Bond Future	6304	6	6304	6	0.00
05/08/2020	R023 On 06-August-20	7.27	Call	Bond Future	6327	6	6327	6	0.00
05/08/2020	R023 On 06-August-20	7.28	Call	Bond Future	6351	6	6351	6	0.00
05/08/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 05-November-20			Bond Future	4.71	108.1110	4.7124	108.1110	32,765.00
05/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	5961	6	5961	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
05/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	5982	6	5982	6	0.00
05/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	5940	6	5940	6	0.00
05/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 04-February-21			Bond Future	4.78	109.2547	4.7778	109.2547	0.00
05/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3073	3	3073	3	0.00
05/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3110	3	3110	3	0.00
05/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3091	3	3091	3	0.00
05/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	38	0	38	0	0.00
05/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	39	0	39	0	0.00
05/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	37	0	37	0	0.00
05/08/2020	R023 On 06-May-21			Bond Future	4.84	106.5229	4.8395	106.5229	0.00
05/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4668	5	4668	5	0.00
05/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4701	5	4701	5	0.00
05/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4685	5	4685	5	0.00
05/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	5	0	5	0	0.00
05/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	5	0	5	0	0.00
05/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	6	0	6	0	0.00
05/08/2020	R023 On 05-August-21			Bond Future	4.96	107.6152	4.9631	107.6152	0.00
05/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	526	1	526	1	0.00
05/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	510	1	510	1	0.00
05/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	495	1	495	1	0.00
05/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 06-August-20			Bond Future	10.93	89.0828	10.9326	89.0828	16,763.00
05/08/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
05/08/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
05/08/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
05/08/2020	R035 On 06-August-20	10.45	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
05/08/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 06-August-20	8.75	Put	Bond Future	15841	16	15841	16	0.00
05/08/2020	R035 On 06-August-20	9.93	Put	Bond Future	6791	7	6791	7	0.00
05/08/2020	R035 On 06-August-20	9.91	Put	Bond Future	6935	7	6935	7	0.00
05/08/2020	R035 On 06-August-20	9.92	Put	Bond Future	6863	7	6863	7	0.00
05/08/2020	R035 On 06-August-20	10.45	Put	Bond Future	3174	3	3174	3	500.00
05/08/2020	R035 On 06-August-20	9.00	Put	Bond Future	13820	14	13820	14	0.00
05/08/2020	R035 On 06-August-20	9.67	Put	Bond Future	8682	9	8682	9	0.00
05/08/2020	R035 On 06-August-20	9.09	Put	Bond Future	13107	13	13107	13	0.00
05/08/2020	R035 On 05-November-20			Bond Future	11.16	85.4768	11.1642	85.4768	105,123.00
05/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1557	2	1557	2	0.00
05/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1576	2	1576	2	0.00
05/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1537	2	1537	2	0.00
05/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	7027	7	7027	7	0.00
05/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6978	7	6978	7	0.00
05/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6930	7	6930	7	0.00
05/08/2020	R035 On 04-February-21			Bond Future	11.40	86.3811	11.4048	86.3811	0.00
05/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1769	2	1769	2	0.00
05/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1895	2	1895	2	0.00
05/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1754	2	1754	2	0.00
05/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4140	4	4140	4	0.00
05/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1738	2	1738	2	0.00
05/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10525	11	10525	11	0.00
05/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5755	6	5755	6	650.00
05/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10580	11	10580	11	0.00
05/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10043	10	10043	10	650.00
05/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10471	11	10471	11	0.00
05/08/2020	R035 On 06-May-21			Bond Future	11.65	82.8361	11.6459	82.8361	0.00
05/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7879	8	7879	8	0.00
05/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9382	9	9382	9	0.00
05/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5333	5	5333	5	0.00
05/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7949	8	7949	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2325	2	2325	2	793.00
05/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7913	8	7913	8	0.00
05/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3399	4	3399	4	1,650.00
05/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6766	7	6766	7	0.00
05/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4687	5	4687	5	0.00
05/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6618	7	6618	7	793.00
05/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4630	5	4630	5	793.00
05/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8492	9	8492	9	0.00
05/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3907	4	3907	4	0.00
05/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3207	3	3207	3	1,650.00
05/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5894	6	5894	6	1,650.00
05/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11163	11	11163	11	0.00
05/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3926	4	3926	4	0.00
05/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3888	4	3888	4	0.00
05/08/2020	R035 On 05-August-21			Bond Future	11.91	83.6851	11.9137	83.6851	0.00
05/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54456	55	54456	55	0.00
05/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54340	54	54340	54	0.00
05/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54573	55	54573	55	0.00
05/08/2020	R186 On 06-August-20			Bond Future	7.49	116.1217	7.4921	116.1217	33,173.00
05/08/2020	R186 On 06-August-20	8.37	Call	Bond Future	4659	4	4659	4	0.00
05/08/2020	R186 On 06-August-20	7.45	Call	Bond Future	115	0	115	0	2,500.00
05/08/2020	R186 On 06-August-20	9.00	Call	Bond Future	7856	8	7856	8	900.00
05/08/2020	R186 On 06-August-20	8.00	Call	Bond Future	2725	2	2725	2	900.00
05/08/2020	R186 On 06-August-20	8.25	Call	Bond Future	4037	4	4037	4	0.00
05/08/2020	R186 On 06-August-20	8.38	Call	Bond Future	4711	4	4711	4	0.00
05/08/2020	R186 On 06-August-20	8.36	Call	Bond Future	4608	4	4608	4	0.00
05/08/2020	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 06-August-20	7.45	Put	Bond Future	345	1	345	1	2,500.00
05/08/2020	R186 On 06-August-20	8.00	Put	Bond Future	0	0	0	0	15,177.00
05/08/2020	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
05/08/2020	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 05-November-20			Bond Future	7.68	117.2497	7.6824	117.2497	88,107.00
05/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	854	1	854	1	1,200.00
05/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5580	5	5580	5	0.00
05/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5539	5	5539	5	0.00
05/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1771	2	1771	2	80.00
05/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3146	3	3146	3	1,200.00
05/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5499	5	5499	5	0.00
05/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	352	0	352	0	80.00
05/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2658	3	2658	3	3,500.00
05/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4331	4	4331	4	3,500.00
05/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8081	8	8081	8	0.00
05/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	970	1	970	1	0.00
05/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1841	2	1841	2	0.00
05/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	227	0	227	0	3,500.00
05/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	638	1	638	1	0.00
05/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2726	3	2726	3	0.00
05/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6728	7	6728	7	0.00
05/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1507	2	1507	2	0.00
05/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	647	1	647	1	0.00
05/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	629	1	629	1	0.00
05/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4480	5	4480	5	0.00
05/08/2020	R186 On 04-February-21			Bond Future	7.88	113.2102	7.8754	113.2102	0.00
05/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3629	3	3629	3	0.00
05/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3658	4	3658	4	0.00
05/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3211	3	3211	3	0.00
05/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3687	4	3687	4	0.00
05/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2254	2	2254	2	0.00
05/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2234	2	2234	2	0.00
05/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2593	3	2593	3	15,177.00
05/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2274	2	2274	2	0.00

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05/08/2020	R186 On 06-May-21			Bond Future	8.08	114.4289	8.0837	114.4289	0.00
05/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12192	12	12192	12	0.00
05/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12154	12	12154	12	0.00
05/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12117	12	12117	12	0.00
05/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	301	0	301	0	0.00
05/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	304	0	304	0	0.00
05/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	297	0	297	0	0.00
05/08/2020	R186 On 05-August-21			Bond Future	8.33	110.3218	8.3287	110.3218	0.00
05/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	1256	1	1256	1	0.00
05/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	1301	1	1301	1	0.00
05/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	1345	1	1345	1	0.00
05/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R197 On 06-August-20			Bond Future	305.08	305.0941	305.0766	305.0941	1,442.00
05/08/2020	R197 On 05-November-20			Bond Future	308.11	308.1330	308.1088	308.1330	2,598.00
05/08/2020	R197 On 04-February-21			Bond Future	303.60	303.6282	303.5995	303.6282	0.00
05/08/2020	R197 On 06-May-21			Bond Future	306.94	306.9679	306.9371	306.9679	0.00
05/08/2020	R197 On 05-August-21			Bond Future	302.17	302.2022	302.1724	302.2022	0.00
05/08/2020	R202 On 06-August-20			Bond Future	205.93	205.8399	205.9333	205.8399	3,130.00
05/08/2020	R202 On 05-November-20			Bond Future	207.98	207.8901	207.9803	207.8901	8,104.00
05/08/2020	R202 On 04-February-21			Bond Future	206.06	205.9758	206.0640	205.9758	0.00
05/08/2020	R202 On 06-May-21			Bond Future	208.33	208.2412	208.3292	208.2412	0.00
05/08/2020	R202 On 05-August-21			Bond Future	206.27	206.1844	206.2743	206.1844	0.00
05/08/2020	R208 On 06-August-20			Bond Future	3.55	104.4890	3.5491	104.4890	15,169.00
05/08/2020	R208 On 06-August-20	5.56	Call	Bond Future	1261	1	1261	1	0.00
05/08/2020	R208 On 06-August-20	5.57	Call	Bond Future	1267	1	1267	1	0.00
05/08/2020	R208 On 06-August-20	5.55	Call	Bond Future	1255	1	1255	1	0.00
05/08/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R208 On 05-November-20			Bond Future	3.29	102.1141	3.2918	102.1141	7,525.00
05/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	580	1	580	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
05/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	576	1	576	1	0.00
05/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	572	1	572	1	0.00
05/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 06-August-20			Bond Future	10.81	68.1597	10.8073	68.1597	46,542.00
05/08/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 06-August-20	5.56	Put	Bond Future	41187	41	41187	41	0.00
05/08/2020	R209 On 06-August-20	5.55	Put	Bond Future	41295	41	41295	41	0.00
05/08/2020	R209 On 06-August-20	5.57	Put	Bond Future	41078	41	41078	41	0.00
05/08/2020	R209 On 05-November-20			Bond Future	11.01	65.6830	11.0110	65.6830	26,219.00
05/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1190	1	1190	1	0.00
05/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1218	1	1218	1	0.00
05/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1204	1	1204	1	0.00
05/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6928	7	6928	7	0.00
05/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6882	7	6882	7	0.00
05/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6975	7	6975	7	0.00
05/08/2020	R209 On 04-February-21			Bond Future	11.22	66.3782	11.2169	66.3782	0.00
05/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1952	2	1952	2	0.00
05/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1967	2	1967	2	0.00
05/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1936	2	1936	2	0.00
05/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8191	8	8191	8	0.00
05/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8146	8	8146	8	0.00
05/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8102	8	8102	8	0.00
05/08/2020	R209 On 06-May-21			Bond Future	11.43	63.9527	11.4293	63.9527	460.00
05/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2430	3	2430	3	1,000.00
05/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4498	5	4498	5	0.00
05/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7169	7	7169	7	0.00
05/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7230	7	7230	7	0.00
05/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7260	7	7260	7	0.00
05/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7199	7	7199	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
05/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3324	3	3324	3	0.00
05/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3292	3	3292	3	0.00
05/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3276	3	3276	3	1,000.00
05/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3308	3	3308	3	0.00
05/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5421	6	5421	6	1,000.00
05/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8872	9	8872	9	0.00
05/08/2020	R209 On 05-August-21			Bond Future	11.66	64.6081	11.6603	64.6081	0.00
05/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	685	1	685	1	0.00
05/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	636	1	636	1	0.00
05/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	734	1	734	1	0.00
05/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R210 On 06-August-20			Bond Future	183.91	183.8414	183.9131	183.8414	1,331.00
05/08/2020	R210 On 05-November-20			Bond Future	183.07	182.9985	183.0670	182.9985	2,374.00
05/08/2020	R210 On 04-February-21			Bond Future	185.05	184.9790	185.0456	184.9790	0.00
05/08/2020	R210 On 06-May-21			Bond Future	184.37	184.3047	184.3709	184.3047	0.00
05/08/2020	R210 On 05-August-21			Bond Future	186.31	186.2390	186.3070	186.2390	0.00
05/08/2020	R212 On 06-August-20			Bond Future	165.76	165.6322	165.7557	165.6322	5,046.00
05/08/2020	R212 On 05-November-20			Bond Future	167.40	167.2819	167.4033	167.2819	6,967.00
05/08/2020	R212 On 04-February-21			Bond Future	166.92	166.7979	166.9182	166.7979	0.00
05/08/2020	R212 On 06-May-21			Bond Future	168.75	168.6324	168.7530	168.6324	0.00
05/08/2020	R212 On 05-August-21			Bond Future	168.20	168.0754	168.1981	168.0754	0.00
05/08/2020	R213 On 06-August-20			Bond Future	9.75	84.9630	9.7523	84.9630	4,820.00
05/08/2020	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R213 On 06-August-20	9.30	Put	Bond Future	2635	3	2635	3	0.00
05/08/2020	R213 On 06-August-20	9.31	Put	Bond Future	2576	3	2576	3	0.00
05/08/2020	R213 On 06-August-20	9.29	Put	Bond Future	2695	3	2695	3	0.00
05/08/2020	R213 On 05-November-20			Bond Future	9.96	82.2616	9.9611	82.2616	16,316.00
05/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2113	2	2113	2	0.00
05/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2136	2	2136	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
05/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2158	2	2158	2	0.00
05/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	4134	4	4134	4	0.00
05/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4203	4	4203	4	0.00
05/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4168	4	4168	4	0.00
05/08/2020	R213 On 04-February-21			Bond Future	10.18	83.1318	10.1770	83.1318	0.00
05/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2239	2	2239	2	0.00
05/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2220	2	2220	2	0.00
05/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2201	2	2201	2	0.00
05/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6538	7	6538	7	0.00
05/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6576	7	6576	7	0.00
05/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6499	7	6499	7	0.00
05/08/2020	R213 On 06-May-21			Bond Future	10.39	80.4971	10.3945	80.4971	0.00
05/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9263	9	9263	9	0.00
05/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9296	9	9296	9	0.00
05/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9231	9	9231	9	0.00
05/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1919	2	1919	2	0.00
05/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1906	2	1906	2	0.00
05/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1892	2	1892	2	0.00
05/08/2020	R213 On 05-August-21			Bond Future	10.64	81.3224	10.6388	81.3224	0.00
05/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	1105	1	1105	1	0.00
05/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	1055	1	1055	1	0.00
05/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	1006	1	1006	1	0.00
05/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 06-August-20			Bond Future	11.09	65.9320	11.0922	65.9320	11,260.00
05/08/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 06-August-20	9.99	Put	Bond Future	6675	7	6675	7	0.00
05/08/2020	R214 On 06-August-20	9.97	Put	Bond Future	6807	7	6807	7	0.00
05/08/2020	R214 On 06-August-20	9.98	Put	Bond Future	6741	7	6741	7	0.00
05/08/2020	R214 On 05-November-20			Bond Future	11.29	63.2976	11.2926	63.2976	16,512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1210	1	1210	1	0.00
05/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1224	1	1224	1	0.00
05/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1196	1	1196	1	0.00
05/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7361	7	7361	7	0.00
05/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7312	7	7312	7	0.00
05/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7263	7	7263	7	0.00
05/08/2020	R214 On 04-February-21			Bond Future	11.50	63.9673	11.4992	63.9673	0.00
05/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1915	2	1915	2	0.00
05/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1946	2	1946	2	0.00
05/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1931	2	1931	2	0.00
05/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8693	9	8693	9	0.00
05/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8646	9	8646	9	0.00
05/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8740	9	8740	9	0.00
05/08/2020	R214 On 06-May-21			Bond Future	11.70	61.3785	11.7048	61.3785	0.00
05/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6637	7	6637	7	0.00
05/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6608	7	6608	7	0.00
05/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6579	7	6579	7	0.00
05/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3870	4	3870	4	0.00
05/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3888	4	3888	4	0.00
05/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3852	4	3852	4	0.00
05/08/2020	R214 On 05-August-21			Bond Future	11.93	62.0077	11.9314	62.0077	0.00
05/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	388	0	388	0	0.00
05/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	486	0	486	0	0.00
05/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	437	0	437	0	0.00
05/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20			Bond Future	11.53	80.7876	11.5325	80.7876	12,800.00
05/08/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20	11.85	Call	Bond Future	2042	2	2042	2	0.00
05/08/2020	R248 On 06-August-20	11.15	Call	Bond Future	1	0	1	0	0.00
05/08/2020	R248 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	640.00
05/08/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00

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05/08/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20	11.80	Call	Bond Future	1736	2	1736	2	470.00
05/08/2020	R248 On 06-August-20	12.75	Call	Bond Future	7304	7	7304	7	814.00
05/08/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	640.00
05/08/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
05/08/2020	R248 On 06-August-20	12.25	Call	Bond Future	4464	4	4464	4	814.00
05/08/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20	11.10	Call	Bond Future	0	0	0	0	470.00
05/08/2020	R248 On 06-August-20	10.19	Put	Bond Future	9812	10	9812	10	0.00
05/08/2020	R248 On 06-August-20	12.25	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20	11.10	Put	Bond Future	2937	3	2937	3	0.00
05/08/2020	R248 On 06-August-20	10.20	Put	Bond Future	9731	10	9731	10	0.00
05/08/2020	R248 On 06-August-20	11.80	Put	Bond Future	15	0	15	0	0.00
05/08/2020	R248 On 06-August-20	12.75	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 06-August-20	11.85	Put	Bond Future	7	0	7	0	0.00
05/08/2020	R248 On 06-August-20	9.00	Put	Bond Future	20499	21	20499	21	0.00
05/08/2020	R248 On 06-August-20	9.25	Put	Bond Future	18073	18	18073	18	0.00
05/08/2020	R248 On 06-August-20	10.85	Put	Bond Future	4728	5	4728	5	0.00
05/08/2020	R248 On 06-August-20	11.15	Put	Bond Future	2588	3	2588	3	0.00
05/08/2020	R248 On 06-August-20	10.18	Put	Bond Future	9894	10	9894	10	0.00
05/08/2020	R248 On 06-August-20	10.35	Put	Bond Future	8530	9	8530	9	0.00
05/08/2020	R248 On 05-November-20			Bond Future	11.75	77.1640	11.7537	77.1640	110,589.00
05/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1903	2	1903	2	950.00
05/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	499	1	499	1	950.00
05/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	531	1	531	1	0.00
05/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	523	1	523	1	0.00
05/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	515	1	515	1	0.00
05/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	13072	13	13072	13	0.00
05/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13147	13	13147	13	0.00
05/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13299	13	13299	13	0.00
05/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6975	7	6975	7	0.00
05/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12997	13	12997	13	0.00
05/08/2020	R248 On 04-February-21			Bond Future	11.98	77.9805	11.9837	77.9805	0.00

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05/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1654	2	1654	2	0.00
05/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1669	2	1669	2	0.00
05/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1684	2	1684	2	0.00
05/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	12045	12	12045	12	0.00
05/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12170	12	12170	12	0.00
05/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	12107	12	12107	12	0.00
05/08/2020	R248 On 06-May-21			Bond Future	12.21	74.4081	12.2134	74.4081	0.00
05/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6354	6	6354	6	0.00
05/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6415	6	6415	6	0.00
05/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6385	6	6385	6	0.00
05/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5584	6	5584	6	0.00
05/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5556	6	5556	6	0.00
05/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5612	6	5612	6	0.00
05/08/2020	R248 On 05-August-21			Bond Future	12.47	75.1707	12.4676	75.1707	0.00
05/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	241	0	241	0	0.00
05/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	298	0	298	0	0.00
05/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	184	0	184	0	0.00
05/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
05/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00