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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/02/2020 TO: 06/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	1386 On 28-February-31			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
06/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	2025 On 06-February-20			Bond Future	135.57	135.4793	135.5656	135.4793	0.00
06/02/2020	2025 On 07-May-20			Bond Future	137.97	137.8845	137.9722	137.8845	4,213.00
06/02/2020	2025 On 06-August-20			Bond Future	139.01	138.9167	139.0060	138.9167	0.00
06/02/2020	2025 On 05-November-20			Bond Future	141.49	141.3999	141.4910	141.3999	0.00
06/02/2020	2025 On 04-February-21			Bond Future	142.43	142.3323	142.4254	142.3323	0.00
06/02/2020	2029 On 06-February-20			Bond Future	100.56	100.5288	100.5639	100.5288	0.00
06/02/2020	2029 On 07-May-20			Bond Future	101.12	101.2054	101.1162	101.2054	3,765.00
06/02/2020	2029 On 06-August-20			Bond Future	102.97	103.0641	102.9732	103.0641	0.00
06/02/2020	2029 On 05-November-20			Bond Future	103.68	103.7682	103.6757	103.7682	0.00
06/02/2020	2030 On 06-February-20			Bond Future	8.80	94.8358	94.9984	94.8358	0.00
06/02/2020	2030 On 06-February-20	9.00	Call	Bond Future	1253	1	1	1	0.00
06/02/2020	2030 On 06-February-20	9.14	Call	Bond Future	2118	2	2	2	0.00
06/02/2020	2030 On 06-February-20	9.25	Call	Bond Future	2789	3	3	3	0.00
06/02/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	9.40	Call	Bond Future	3695	4	4	4	0.00
06/02/2020	2030 On 06-February-20	9.15	Call	Bond Future	2179	2	2	2	0.00
06/02/2020	2030 On 06-February-20	9.16	Call	Bond Future	2240	2	2	2	0.00
06/02/2020	2030 On 06-February-20	9.16	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	9.14	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	9.25	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	8.40	Put	Bond Future	2573	3	3	3	0.00
06/02/2020	2030 On 06-February-20	9.40	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	9.15	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2030 On 07-May-20			Bond Future	8.88	96.4958	96.5968	96.4958	81,176.00
06/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2810	0	3	0	0.00
06/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1407	1	1	1	0.00
06/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1377	1	1	1	0.00
06/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1349	1	1	1	0.00
06/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1909	2	2	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
06/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1942	2	2	2	0.00
06/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	891	0	1	0	7,750.00
06/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1876	2	2	2	0.00
06/02/2020	2030 On 06-August-20			Bond Future	8.94	94.2351	94.3379	94.2351	200.00
06/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2868	3	3	3	0.00
06/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2938	3	3	3	0.00
06/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2903	3	3	3	0.00
06/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1938	2	2	2	0.00
06/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1914	2	2	2	0.00
06/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1963	2	2	2	0.00
06/02/2020	2030 On 05-November-20			Bond Future	9.00	95.8974	96.0021	95.8974	0.00
06/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2926	3	3	3	1,000.00
06/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1162	1	1	1	1,000.00
06/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	2033	2	2	2	3,000.00
06/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4112	4	4	4	0.00
06/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6949	7	7	7	0.00
06/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4150	4	4	4	0.00
06/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2895	3	3	3	16,000.00
06/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8287	8	8	8	0.00
06/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4188	4	4	4	0.00
06/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8732	9	9	9	0.00
06/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3560	4	4	4	3,000.00
06/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1551	2	2	2	16,000.00
06/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2733	3	3	3	0.00
06/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4408	4	4	4	0.00
06/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	535	1	1	1	3,000.00
06/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1870	2	2	2	0.00
06/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1909	2	2	2	0.00
06/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3668	4	4	4	0.00
06/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2225	2	2	2	0.00
06/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	618	1	1	1	16,000.00
06/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1890	2	2	2	0.00
06/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	945	1	1	1	1,000.00
06/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2705	3	3	3	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
06/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5199	5	5	5	0.00
06/02/2020	2032 On 06-February-20			Bond Future	9.26	95.6235	95.7658	95.6235	0.00
06/02/2020	2032 On 06-February-20	9.39	Call	Bond Future	917	1	1	1	0.00
06/02/2020	2032 On 06-February-20	9.40	Call	Bond Future	985	1	1	1	0.00
06/02/2020	2032 On 06-February-20	9.38	Call	Bond Future	850	1	1	1	0.00
06/02/2020	2032 On 06-February-20	9.38	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2032 On 06-February-20	9.39	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2032 On 06-February-20	9.40	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2032 On 07-May-20			Bond Future	9.33	93.1389	93.2489	93.1389	82,517.00
06/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	876	0	1	0	7,500.00
06/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2490	2	2	2	7,500.00
06/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1744	0	2	0	7,500.00
06/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1328	1	1	1	0.00
06/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1419	1	1	1	7,500.00
06/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1388	1	1	1	0.00
06/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1358	1	1	1	0.00
06/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2395	2	2	2	0.00
06/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2320	2	2	2	0.00
06/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2357	2	2	2	0.00
06/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2433	3	2	3	0.00
06/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1968	0	2	0	0.00
06/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1380	1	1	1	0.00
06/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3151	0	3	0	0.00
06/02/2020	2032 On 06-August-20			Bond Future	9.40	94.8269	94.9389	94.8269	300.00
06/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2887	3	3	3	0.00
06/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2922	3	3	3	0.00
06/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2958	3	3	3	0.00
06/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2528	3	3	3	0.00
06/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2588	3	3	3	0.00
06/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2558	3	3	3	0.00
06/02/2020	2032 On 05-November-20			Bond Future	9.48	92.3416	92.4556	92.3416	0.00
06/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4225	4	4	4	0.00
06/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10163	10	10	10	0.00

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06/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9734	10	10	10	0.00
06/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2084	2	2	2	3,000.00
06/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3664	4	4	4	3,000.00
06/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3076	3	3	3	1,000.00
06/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4264	4	4	4	0.00
06/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1652	2	2	2	1,000.00
06/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4186	4	4	4	0.00
06/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2461	3	2	3	0.00
06/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4525	5	5	5	0.00
06/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5243	5	5	5	0.00
06/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	556	1	1	1	1,000.00
06/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3336	3	3	3	0.00
06/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2414	2	2	2	0.00
06/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2829	3	3	3	0.00
06/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2437	2	2	2	0.00
06/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	630	1	1	1	3,000.00
06/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4743	100.4688	100.4743	0.00
06/02/2020	2033 On 07-May-20			Bond Future	101.07	101.0727	101.0670	101.0727	6,960.00
06/02/2020	2033 On 06-August-20			Bond Future	102.92	102.9290	102.9231	102.9290	0.00
06/02/2020	2033 On 05-November-20			Bond Future	103.55	103.5526	103.5467	103.5526	0.00
06/02/2020	2037 On 06-February-20			Bond Future	9.83	89.3695	89.4137	89.3695	0.00
06/02/2020	2037 On 06-February-20	9.68	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2037 On 06-February-20	9.67	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2037 On 06-February-20	9.66	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2037 On 06-February-20	9.67	Put	Bond Future	1175	1	1	1	0.00
06/02/2020	2037 On 06-February-20	9.66	Put	Bond Future	1251	1	1	1	0.00
06/02/2020	2037 On 06-February-20	9.68	Put	Bond Future	1098	1	1	1	0.00
06/02/2020	2037 On 07-May-20			Bond Future	9.92	90.9338	90.8642	90.9338	68,016.00
06/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1064	1	1	1	0.00
06/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1385	1	1	1	7,500.00
06/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1091	1	1	1	0.00
06/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2471	3	2	3	7,500.00

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06/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1119	1	1	1	0.00
06/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3466	3	3	3	0.00
06/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1897	2	2	2	0.00
06/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3565	4	4	4	0.00
06/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3045	3	3	3	0.00
06/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3515	3	4	3	0.00
06/02/2020	2037 On 06-August-20			Bond Future	10.00	88.3217	88.2508	88.3217	300.00
06/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2700	3	3	3	0.00
06/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2735	3	3	3	0.00
06/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2665	3	3	3	0.00
06/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3720	4	4	4	0.00
06/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3680	4	4	4	0.00
06/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3642	4	4	4	0.00
06/02/2020	2037 On 05-November-20			Bond Future	10.08	89.8795	89.8076	89.8795	0.00
06/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4068	4	4	4	0.00
06/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3990	4	4	4	0.00
06/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4029	4	4	4	0.00
06/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3376	3	3	3	0.00
06/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3312	3	3	3	0.00
06/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3344	3	3	3	0.00
06/02/2020	2038 On 06-February-20			Bond Future	114.96	114.8847	114.9595	114.8847	0.00
06/02/2020	2038 On 07-May-20			Bond Future	117.00	116.9242	117.0003	116.9242	10,867.00
06/02/2020	2038 On 06-August-20			Bond Future	117.46	117.3840	117.4615	117.3840	0.00
06/02/2020	2038 On 05-November-20			Bond Future	119.56	119.4821	119.5612	119.4821	0.00
06/02/2020	2040 On 06-February-20			Bond Future	9.95	92.0841	92.1315	92.0841	0.00
06/02/2020	2040 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2040 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2040 On 06-February-20	9.75	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2040 On 06-February-20	9.75	Put	Bond Future	1591	2	2	2	0.00
06/02/2020	2040 On 06-February-20	9.76	Put	Bond Future	1509	2	2	2	0.00

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06/02/2020	2040 On 06-February-20	9.00	Put	Bond Future	8135	8	8	8	0.00
06/02/2020	2040 On 06-February-20	9.74	Put	Bond Future	1674	2	2	2	0.00
06/02/2020	2040 On 06-February-20	8.40	Put	Bond Future	13897	14	14	14	0.00
06/02/2020	2040 On 07-May-20			Bond Future	10.05	93.6959	93.5805	93.6959	44,178.00
06/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	648	1	1	1	2,640.00
06/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2148	2	2	2	2,640.00
06/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1282	1	1	1	0.00
06/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1251	1	1	1	0.00
06/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1221	1	1	1	0.00
06/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3786	4	4	4	0.00
06/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3682	4	4	4	0.00
06/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3734	4	4	4	0.00
06/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2523	2	3	2	0.00
06/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5145	5	5	5	0.00
06/02/2020	2040 On 06-August-20			Bond Future	10.13	90.8833	90.7658	90.8833	600.00
06/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2938	3	3	3	0.00
06/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3014	3	3	3	0.00
06/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2976	3	3	3	0.00
06/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3797	4	4	4	0.00
06/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3715	4	4	4	0.00
06/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3756	4	4	4	0.00
06/02/2020	2040 On 05-November-20			Bond Future	10.21	92.4863	92.3668	92.4863	0.00
06/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2261	2	2	2	2,000.00
06/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4038	4	4	4	2,000.00
06/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1614	2	2	2	2,000.00
06/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3161	3	3	3	2,000.00
06/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4325	4	4	4	0.00
06/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11270	11	11	11	0.00
06/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4366	4	4	4	0.00
06/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10239	10	10	10	0.00
06/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4408	4	4	4	0.00
06/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3600	4	4	4	0.00
06/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1130	1	1	1	2,000.00
06/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7337	7	7	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
06/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4794	5	5	5	0.00
06/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3566	4	4	4	0.00
06/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	883	1	1	1	2,000.00
06/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3881	4	4	4	0.00
06/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3634	4	4	4	0.00
06/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6068	6	6	6	0.00
06/02/2020	2044 On 06-February-20			Bond Future	10.02	88.7117	88.8003	88.7117	0.00
06/02/2020	2044 On 06-February-20	9.77	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	9.78	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	10.78	Call	Bond Future	5853	6	6	6	0.00
06/02/2020	2044 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	9.78	Put	Bond Future	1994	2	2	2	0.00
06/02/2020	2044 On 06-February-20	9.76	Put	Bond Future	2164	2	2	2	0.00
06/02/2020	2044 On 06-February-20	10.78	Put	Bond Future	0	0	0	0	0.00
06/02/2020	2044 On 06-February-20	9.77	Put	Bond Future	2079	2	2	2	0.00
06/02/2020	2044 On 06-February-20	9.74	Put	Bond Future	2334	2	2	2	0.00
06/02/2020	2044 On 06-February-20	9.09	Put	Bond Future	8162	8	8	8	0.00
06/02/2020	2044 On 07-May-20			Bond Future	10.11	90.2645	90.2303	90.2645	70,354.00
06/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5987	6	6	6	0.00
06/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1154	1	1	1	0.00
06/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	257	0	0	0	100.00
06/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1796	2	2	2	100.00
06/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	194	0	0	0	556.00
06/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1214	1	1	1	0.00
06/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7703	8	8	8	0.00
06/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	398	0	0	0	129.00
06/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1759	2	2	2	129.00
06/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1184	1	1	1	0.00
06/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1542	2	2	2	556.00
06/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7269	7	7	7	0.00
06/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	480	0	0	0	556.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	426	0	0	0	100.00
06/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2890	3	3	3	0.00
06/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7528	8	8	8	0.00
06/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3212	3	3	3	0.00
06/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3773	4	4	4	0.00
06/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3827	4	4	4	0.00
06/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6016	6	6	6	0.00
06/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2935	3	3	3	0.00
06/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	692	1	1	1	129.00
06/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6952	7	7	7	0.00
06/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3719	4	4	4	0.00
06/02/2020	2044 On 06-August-20			Bond Future	10.19	87.5149	87.4801	87.5149	500.00
06/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	864	1	1	1	602.00
06/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2202	2	2	2	0.00
06/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	397	0	0	0	140.00
06/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1583	2	2	2	140.00
06/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2269	2	2	2	0.00
06/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2623	3	3	3	602.00
06/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7916	8	8	8	0.00
06/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2235	2	2	2	0.00
06/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7034	7	7	7	0.00
06/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1528	2	2	2	140.00
06/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4870	5	5	5	0.00
06/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10676	11	11	11	0.00
06/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5991	6	6	6	0.00
06/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4821	5	5	5	0.00
06/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1289	1	1	1	602.00
06/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4919	5	5	5	0.00
06/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4351	4	4	4	0.00
06/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7907	8	8	8	0.00
06/02/2020	2044 On 05-November-20			Bond Future	10.27	89.0585	89.0232	89.0585	0.00
06/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4328	4	4	4	0.00
06/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2109	2	2	2	1,815.00
06/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2881	3	3	3	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
06/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9415	9	9	9	0.00
06/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9665	10	10	10	0.00
06/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2916	3	3	3	568.00
06/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4411	4	4	4	0.00
06/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1047	1	1	1	568.00
06/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8350	8	8	8	0.00
06/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	500	1	0	1	1,815.00
06/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3092	3	3	3	1,815.00
06/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4369	4	4	4	0.00
06/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3769	4	4	4	0.00
06/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5102	5	5	5	0.00
06/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3734	4	4	4	0.00
06/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1794	2	2	2	1,815.00
06/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1364	1	1	1	1,815.00
06/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12706	13	13	13	0.00
06/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9317	9	9	9	0.00
06/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5379	5	5	5	0.00
06/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6608	7	7	7	0.00
06/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1445	1	1	1	568.00
06/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5332	5	5	5	0.00
06/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3805	4	4	4	0.00
06/02/2020	2046 On 06-February-20			Bond Future	106.80	106.9979	106.8035	106.9979	0.00
06/02/2020	2046 On 07-May-20			Bond Future	106.96	107.1563	106.9584	107.1563	14,000.00
06/02/2020	2046 On 06-August-20			Bond Future	108.92	109.1244	108.9228	109.1244	0.00
06/02/2020	2046 On 05-November-20			Bond Future	109.08	109.2861	109.0812	109.2861	0.00
06/02/2020	2050 On 06-February-20			Bond Future	108.83	109.0481	108.8295	109.0481	0.00
06/02/2020	2050 On 07-May-20			Bond Future	110.76	110.9842	110.7615	110.9842	11,773.00
06/02/2020	2050 On 06-August-20			Bond Future	110.92	111.1495	110.9226	111.1495	0.00
06/02/2020	2050 On 05-November-20			Bond Future	112.91	113.1362	112.9055	113.1362	0.00
06/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	8608 On 21-December-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
06/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	AL37 On 06-February-20			Index Future	695.10	694.7920	695.0950	694.7920	0.00
06/02/2020	AL37 On 07-May-20			Index Future	706.71	706.9530	706.7060	706.9530	0.00
06/02/2020	AL37 On 06-August-20			Index Future	719.38	719.6280	719.3760	719.6280	0.00
06/02/2020	AL7T On 06-February-20			Index Future	803.02	801.6120	803.0170	801.6120	0.00
06/02/2020	AL7T On 07-May-20			Index Future	816.52	815.6430	816.5190	815.6430	0.00
06/02/2020	AL7T On 06-August-20			Index Future	831.16	830.2670	831.1580	830.2670	0.00
06/02/2020	ALBI On 06-February-20			Index Future	712.66	712.0990	712.6640	712.0990	0.00
06/02/2020	ALBI On 07-May-20			Index Future	724.35	724.5630	724.3480	724.5630	210.00
06/02/2020	ALBI On 06-August-20			Index Future	737.34	737.5540	737.3350	737.5540	0.00
06/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C050 On 31-December-50			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
06/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2020	CS33 On 15-September-33			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
06/02/2020	ES33 On 06-February-20			Bond Future	10.83	79.5744	79.6697	79.5744	0.00
06/02/2020	ES33 On 07-May-20			Bond Future	10.96	77.1755	77.1836	77.1755	350.00
06/02/2020	ES33 On 06-August-20			Bond Future	11.08	78.5741	78.5824	78.5741	0.00
06/02/2020	ES33 On 05-November-20			Bond Future	11.21	76.1690	76.1775	76.1690	0.00
06/02/2020	ES42 On 06-February-20			Bond Future	11.13	80.9985	81.0407	80.9985	0.00
06/02/2020	ES42 On 07-May-20			Bond Future	11.26	78.1523	78.0931	78.1523	4,919.00
06/02/2020	ES42 On 06-August-20			Bond Future	11.38	79.5689	79.5085	79.5689	0.00
06/02/2020	ES42 On 05-November-20			Bond Future	11.50	76.7092	76.6479	76.7092	0.00
06/02/2020	GOVI On 06-February-20			GOVI	704.73	704.1850	704.7310	704.1850	0.00
06/02/2020	GOVI On 06-February-20	703.15	Call	GOVI	15810	1	2	1	0.00
06/02/2020	GOVI On 06-February-20	703.14	Call	GOVI	15910	1	2	1	0.00
06/02/2020	GOVI On 06-February-20	703.13	Call	GOVI	16010	1	2	1	0.00
06/02/2020	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 07-May-20			GOVI	716.30	716.5100	716.2960	716.5100	1,178.00
06/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	37040	3	4	3	0.00
06/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	36840	3	4	3	0.00
06/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	36940	3	4	3	0.00
06/02/2020	GOVI On 06-August-20			GOVI	729.14	729.3570	729.1380	729.3570	0.00
06/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	9980	1	1	1	0.00
06/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	10080	1	1	1	0.00
06/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	10180	1	1	1	0.00
06/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
06/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
06/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2020	IGOV On 06-February-20			Index Future	257.78	257.7340	257.7820	257.7340	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
06/02/2020	IGOV On 07-May-20			Index Future	262.26	262.3100	262.2590	262.3100	1,047.00
06/02/2020	IGOV On 06-August-20			Index Future	267.02	267.0760	267.0240	267.0760	0.00
06/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
06/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0000	102.0100	102.0000	0.00
06/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.31	95.3000	95.3100	95.3000	0.00
06/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2100	94.2200	94.2100	0.00
06/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.05	93.0300	93.0500	93.0300	0.00
06/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.84	92.8200	92.8400	92.8200	0.00
06/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.70	94.6800	94.7000	94.6800	51.00
06/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.51	94.5000	94.5100	94.5000	0.00
06/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.35	95.3400	95.3500	95.3400	0.00
06/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.99	98.9800	98.9900	98.9800	0.00
06/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.95	99.9400	99.9500	99.9400	0.00
06/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.93	92.9100	92.9300	92.9100	0.00
06/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.78	98.7500	98.7800	98.7500	0.00
06/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.58	88.5300	88.5800	88.5300	0.00
06/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.31	85.2700	85.3100	85.2700	0.00
06/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.85	83.8000	83.8500	83.8000	0.00
06/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.92	85.8900	85.9200	85.8900	0.00
06/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.73	89.7100	89.7300	89.7100	0.00
06/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.15	88.1300	88.1500	88.1300	0.00
06/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.22	90.2000	90.2200	90.2000	0.00
06/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.78	95.7500	95.7800	95.7500	0.00
06/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.11	96.0700	96.1100	96.0700	0.00
06/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.35	89.3200	89.3500	89.3200	0.00
06/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.76	96.7600	96.7600	96.7600	0.00
06/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
06/02/2020	R023 On 06-February-20			Bond Future	6.53	106.8150	106.8417	106.8150	0.00
06/02/2020	R023 On 06-February-20	7.52	Call	Bond Future	2721	3	3	3	0.00
06/02/2020	R023 On 06-February-20	7.54	Call	Bond Future	2774	3	3	3	0.00
06/02/2020	R023 On 06-February-20	7.53	Call	Bond Future	2748	3	3	3	0.00
06/02/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R023 On 07-May-20			Bond Future	6.52	104.7545	104.6262	104.7545	68,701.00
06/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1129	1	1	1	0.00
06/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1150	1	1	1	0.00
06/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1107	1	1	1	0.00
06/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	172	0	0	0	0.00
06/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	168	0	0	0	0.00
06/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	164	0	0	0	0.00
06/02/2020	R023 On 06-August-20			Bond Future	6.43	106.6530	106.5222	106.6530	0.00
06/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2077	2	2	2	0.00
06/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2119	2	2	2	0.00
06/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2098	2	2	2	0.00
06/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	144	0	0	0	0.00
06/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	146	0	0	0	0.00
06/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	148	0	0	0	0.00
06/02/2020	R023 On 05-November-20			Bond Future	6.35	104.6055	104.4726	104.6055	0.00
06/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2514	3	3	3	0.00
06/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2496	3	2	3	0.00
06/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2532	3	3	3	0.00
06/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	151	0	0	0	0.00
06/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	148	0	0	0	0.00
06/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	145	0	0	0	0.00
06/02/2020	R035 On 06-February-20			Bond Future	9.63	98.0313	98.1134	98.0313	0.00
06/02/2020	R035 On 06-February-20	9.61	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R035 On 06-February-20	9.60	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R035 On 06-February-20	9.59	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R035 On 06-February-20	9.59	Put	Bond Future	264	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
06/02/2020	R035 On 06-February-20	9.61	Put	Bond Future	113	0	0	0	0.00
06/02/2020	R035 On 06-February-20	9.60	Put	Bond Future	188	0	0	0	0.00
06/02/2020	R035 On 07-May-20			Bond Future	9.72	95.2464	95.2153	95.2464	113,539.00
06/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	458	0	0	0	5,000.00
06/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1288	1	1	1	0.00
06/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2679	3	3	3	7,500.00
06/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2262	2	2	2	5,000.00
06/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	580	1	1	1	3,530.00
06/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1349	1	1	1	0.00
06/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1538	2	2	2	7,500.00
06/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2384	2	2	2	3,530.00
06/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6484	7	6	7	0.00
06/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7548	8	8	8	0.00
06/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1318	1	1	1	0.00
06/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3138	3	3	3	0.00
06/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2015	2	2	2	0.00
06/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1700	2	2	2	0.00
06/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1916	2	2	2	0.00
06/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4674	5	5	5	0.00
06/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2781	3	3	3	0.00
06/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3047	3	3	3	0.00
06/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	341	0	0	0	5,000.00
06/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3092	3	3	3	0.00
06/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	472	0	0	0	3,530.00
06/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5104	5	5	5	0.00
06/02/2020	R035 On 06-August-20			Bond Future	9.79	96.9726	96.9408	96.9726	410.00
06/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	869	1	1	1	24,761.00
06/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3647	4	4	4	0.00
06/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3606	4	4	4	0.00
06/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	479	0	0	0	3,000.00
06/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3688	4	4	4	0.00
06/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2749	3	3	3	0.00
06/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2688	3	3	3	0.00
06/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8529	9	9	9	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
06/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6898	7	7	7	0.00
06/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2718	3	3	3	0.00
06/02/2020	R035 On 05-November-20			Bond Future	9.87	94.1839	94.1517	94.1839	0.00
06/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5491	6	5	6	0.00
06/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5446	5	5	5	0.00
06/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5537	6	6	6	0.00
06/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2326	2	2	2	0.00
06/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2303	2	2	2	0.00
06/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2281	2	2	2	0.00
06/02/2020	R186 On 06-February-20			Bond Future	7.90	115.0059	115.0652	115.0059	0.00
06/02/2020	R186 On 06-February-20	8.55	Call	Bond Future	3633	4	4	4	0.00
06/02/2020	R186 On 06-February-20	8.11	Call	Bond Future	1209	1	1	1	0.00
06/02/2020	R186 On 06-February-20	8.57	Call	Bond Future	3742	4	4	4	0.00
06/02/2020	R186 On 06-February-20	8.50	Call	Bond Future	3361	3	3	3	0.00
06/02/2020	R186 On 06-February-20	8.56	Call	Bond Future	3687	4	4	4	0.00
06/02/2020	R186 On 06-February-20	9.00	Call	Bond Future	6043	6	6	6	0.00
06/02/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 06-February-20	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 06-February-20	8.11	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R186 On 07-May-20			Bond Future	7.95	117.0189	117.0216	117.0189	83,600.00
06/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3357	3	3	3	0.00
06/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1717	2	2	2	0.00
06/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5358	5	5	5	0.00
06/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1181	1	1	1	0.00
06/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2439	2	2	2	6,000.00
06/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1750	2	2	2	0.00
06/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	544	1	1	1	6,000.00
06/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1684	2	2	2	0.00
06/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1009	1	1	1	0.00
06/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2459	2	2	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
06/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	132	0	0	0	6,000.00
06/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	966	1	1	1	0.00
06/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1434	1	1	1	2,500.00
06/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	630	1	1	1	0.00
06/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	987	1	1	1	0.00
06/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	376	0	0	0	23,230.00
06/02/2020	R186 On 06-August-20			Bond Future	7.98	113.8359	113.8386	113.8359	1,870.00
06/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3081	3	3	3	0.00
06/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2658	3	3	3	0.00
06/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3118	3	3	3	0.00
06/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3045	3	3	3	0.00
06/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1067	1	1	1	0.00
06/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1251	1	1	1	3,150.00
06/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1036	1	1	1	0.00
06/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1051	1	1	1	0.00
06/02/2020	R186 On 05-November-20			Bond Future	8.02	115.8441	115.8470	115.8441	0.00
06/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4253	4	4	4	0.00
06/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4216	4	4	4	0.00
06/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4179	4	4	4	0.00
06/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3128	3	3	3	3,500.00
06/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6587	7	7	7	0.00
06/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1723	2	2	2	3,500.00
06/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1517	2	2	2	0.00
06/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2656	3	3	3	0.00
06/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	483	0	0	0	3,500.00
06/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1065	1	1	1	0.00
06/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1077	1	1	1	0.00
06/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1053	1	1	1	0.00
06/02/2020	R197 On 06-February-20			Bond Future	301.67	301.2784	301.6691	301.2784	0.00
06/02/2020	R197 On 07-May-20			Bond Future	307.13	306.6269	307.1297	306.6269	2,507.00
06/02/2020	R197 On 06-August-20			Bond Future	305.01	304.4954	305.0073	304.4954	0.00
06/02/2020	R197 On 05-November-20			Bond Future	310.46	309.9379	310.4594	309.9379	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
06/02/2020	R202 On 06-February-20			Bond Future	223.72	223.6126	223.7205	223.6126	0.00
06/02/2020	R202 On 07-May-20			Bond Future	227.69	227.5824	227.6920	227.5824	8,483.00
06/02/2020	R202 On 06-August-20			Bond Future	227.75	227.6388	227.7504	227.6388	0.00
06/02/2020	R202 On 05-November-20			Bond Future	231.82	231.7079	231.8217	231.7079	0.00
06/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7583	102.7622	102.7583	0.00
06/02/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 06-February-20	6.14	Put	Bond Future	358	0	0	0	0.00
06/02/2020	R208 On 06-February-20	6.12	Put	Bond Future	379	0	0	0	0.00
06/02/2020	R208 On 06-February-20	6.13	Put	Bond Future	368	0	0	0	0.00
06/02/2020	R208 On 07-May-20			Bond Future	6.33	101.1546	101.1256	101.1546	15,592.00
06/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1304	1	1	1	0.00
06/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1312	1	1	1	0.00
06/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1295	1	1	1	0.00
06/02/2020	R208 On 06-August-20			Bond Future	5.94	102.9879	102.9583	102.9879	0.00
06/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	20	0	0	0	0.00
06/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	21	0	0	0	0.00
06/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	19	0	0	0	0.00
06/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	260	0	0	0	0.00
06/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	255	0	0	0	0.00
06/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	250	0	0	0	0.00
06/02/2020	R208 On 05-November-20			Bond Future	5.11	101.4028	101.3728	101.4028	0.00
06/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	28	0	0	0	0.00
06/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	27	0	0	0	0.00
06/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	26	0	0	0	0.00
06/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	155	0	0	0	0.00
06/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	158	0	0	0	0.00
06/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	152	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
06/02/2020	R209 On 06-February-20			Bond Future	9.70	74.4167	74.4539	74.4167	0.00
06/02/2020	R209 On 06-February-20	9.51	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-February-20	9.40	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-February-20	9.50	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-February-20	9.50	Put	Bond Future	1263	1	1	1	0.00
06/02/2020	R209 On 06-February-20	9.51	Put	Bond Future	1197	1	1	1	0.00
06/02/2020	R209 On 06-February-20	9.40	Put	Bond Future	1922	2	2	2	0.00
06/02/2020	R209 On 06-February-20	9.52	Put	Bond Future	1132	1	1	1	0.00
06/02/2020	R209 On 07-May-20			Bond Future	9.78	72.5690	72.5093	72.5690	81,388.00
06/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	947	1	1	1	0.00
06/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	993	1	1	1	0.00
06/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	970	1	1	1	0.00
06/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3048	3	3	3	0.00
06/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3005	3	3	3	0.00
06/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3091	3	3	3	0.00
06/02/2020	R209 On 06-August-20			Bond Future	9.85	73.8843	73.8234	73.8843	200.00
06/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35601	36	36	36	0.00
06/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35710	36	36	36	0.00
06/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35493	35	35	35	0.00
06/02/2020	R209 On 05-November-20			Bond Future	9.93	72.0376	71.9757	72.0376	0.00
06/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3395	3	3	3	0.00
06/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3461	4	3	4	0.00
06/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3428	3	3	3	0.00
06/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2937	3	3	3	0.00
06/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2909	3	3	3	0.00
06/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2964	3	3	3	0.00
06/02/2020	R210 On 06-February-20			Bond Future	186.87	186.8790	186.8678	186.8790	0.00
06/02/2020	R210 On 07-May-20			Bond Future	187.55	187.5572	187.5456	187.5572	1,941.00
06/02/2020	R210 On 06-August-20			Bond Future	190.99	191.0018	190.9901	191.0018	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
06/02/2020	R210 On 05-November-20			Bond Future	191.69	191.7044	191.6927	191.7044	0.00
06/02/2020	R212 On 06-February-20			Bond Future	161.91	161.6735	161.9065	161.6735	0.00
06/02/2020	R212 On 07-May-20			Bond Future	164.78	164.5437	164.7807	164.5437	6,744.00
06/02/2020	R212 On 06-August-20			Bond Future	165.52	165.2800	165.5213	165.2800	0.00
06/02/2020	R212 On 05-November-20			Bond Future	168.48	168.2343	168.4801	168.2343	0.00
06/02/2020	R213 On 06-February-20			Bond Future	9.05	88.9034	89.0642	88.9034	0.00
06/02/2020	R213 On 06-February-20	9.28	Call	Bond Future	1449	1	1	1	0.00
06/02/2020	R213 On 06-February-20	9.27	Call	Bond Future	1388	1	1	1	0.00
06/02/2020	R213 On 06-February-20	9.26	Call	Bond Future	1327	1	1	1	0.00
06/02/2020	R213 On 06-February-20	9.27	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R213 On 06-February-20	9.26	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R213 On 06-February-20	9.28	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R213 On 07-May-20			Bond Future	9.12	86.9098	87.0099	86.9098	18,829.00
06/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1311	1	1	1	0.00
06/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1339	1	1	1	0.00
06/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1367	1	1	1	0.00
06/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1980	2	2	2	0.00
06/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2048	2	2	2	0.00
06/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2014	2	2	2	0.00
06/02/2020	R213 On 06-August-20			Bond Future	9.18	88.4848	88.5867	88.4848	300.00
06/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2763	3	3	3	0.00
06/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2830	3	3	3	0.00
06/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2796	3	3	3	0.00
06/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2089	2	2	2	0.00
06/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2064	2	2	2	0.00
06/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2115	2	2	2	0.00
06/02/2020	R213 On 05-November-20			Bond Future	9.25	86.4970	86.6008	86.4970	0.00
06/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	4019	4	4	4	0.00
06/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4056	4	4	4	0.00
06/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4093	4	4	4	0.00
06/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2011	2	2	2	0.00
06/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2051	2	2	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
06/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2031	2	2	2	0.00
06/02/2020	R214 On 06-February-20			Bond Future	9.89	73.1493	73.1885	73.1493	0.00
06/02/2020	R214 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 06-February-20	9.73	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 06-February-20	10.42	Call	Bond Future	3435	3	3	3	0.00
06/02/2020	R214 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 06-February-20	9.87	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 06-February-20	9.72	Put	Bond Future	1116	1	1	1	0.00
06/02/2020	R214 On 06-February-20	9.52	Put	Bond Future	2507	3	3	3	0.00
06/02/2020	R214 On 06-February-20	9.73	Put	Bond Future	1048	1	1	1	0.00
06/02/2020	R214 On 06-February-20	9.87	Put	Bond Future	100	0	0	0	0.00
06/02/2020	R214 On 06-February-20	9.71	Put	Bond Future	1185	1	1	1	0.00
06/02/2020	R214 On 06-February-20	10.42	Put	Bond Future	0	0	0	0	0.00
06/02/2020	R214 On 07-May-20			Bond Future	9.97	71.1335	71.0714	71.1335	15,203.00
06/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1319	1	1	1	0.00
06/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1347	1	1	1	0.00
06/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	391	0	0	0	1,250.00
06/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1768	2	2	2	1,250.00
06/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4936	5	5	5	0.00
06/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1292	1	1	1	0.00
06/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2770	3	3	3	0.00
06/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2170	2	2	2	0.00
06/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	619	1	1	1	1,250.00
06/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4967	5	5	5	0.00
06/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2729	3	3	3	0.00
06/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2689	3	3	3	0.00
06/02/2020	R214 On 06-August-20			Bond Future	10.04	72.4226	72.3594	72.4226	300.00
06/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2660	3	3	3	0.00
06/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2692	3	3	3	0.00
06/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2725	3	3	3	0.00
06/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3051	3	3	3	0.00
06/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3117	3	3	3	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
06/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3084	3	3	3	0.00
06/02/2020	R214 On 05-November-20			Bond Future	10.11	70.4048	70.3405	70.4048	0.00
06/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3819	4	4	4	0.00
06/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3854	4	4	4	0.00
06/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3784	4	4	4	0.00
06/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2984	3	3	3	0.00
06/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2956	3	3	3	0.00
06/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2928	3	3	3	0.00
06/02/2020	R248 On 06-February-20			Bond Future	10.03	92.0057	92.0551	92.0057	0.00
06/02/2020	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
06/02/2020	R248 On 06-February-20	9.70	Put	Bond Future	2794	3	3	3	0.00
06/02/2020	R248 On 06-February-20	9.72	Put	Bond Future	2617	3	3	3	0.00
06/02/2020	R248 On 06-February-20	9.71	Put	Bond Future	2705	3	3	3	0.00
06/02/2020	R248 On 07-May-20			Bond Future	10.12	89.1789	89.0591	89.1789	91,229.00
06/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5413	6	5	6	0.00
06/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1094	1	1	1	0.00
06/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2730	3	3	3	0.00
06/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1154	1	1	1	0.00
06/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1124	1	1	1	0.00
06/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	873	1	1	1	300.00
06/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3999	4	4	4	0.00
06/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2073	2	2	2	300.00
06/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4056	4	4	4	0.00
06/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4537	4	5	4	0.00
06/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	857	1	1	1	300.00
06/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3942	4	4	4	0.00
06/02/2020	R248 On 06-August-20			Bond Future	10.19	90.7950	90.6730	90.7950	400.00
06/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	660	1	1	1	20,640.00
06/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3460	4	3	4	0.00
06/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3544	4	4	4	0.00
06/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	379	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3502	4	4	4	0.00
06/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3527	3	4	3	0.00
06/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3488	3	3	3	0.00
06/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11091	11	11	11	0.00
06/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3566	4	4	4	0.00
06/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8946	9	9	9	0.00
06/02/2020	R248 On 05-November-20			Bond Future	10.27	87.9607	87.8366	87.9607	0.00
06/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3217	3	3	3	0.00
06/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3181	3	3	3	0.00
06/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3144	3	3	3	0.00
06/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5155	5	5	5	0.00
06/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5202	5	5	5	0.00
06/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5108	5	5	5	0.00