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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/10/2020 TO: 05/10/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	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
05/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	2025 On 05-November-20			Bond Future	143.40	143.3175	143.4032	143.3175	3,967.00
05/10/2020	2025 On 04-February-21			Bond Future	143.37	143.2850	143.3711	143.2850	0.00
05/10/2020	2025 On 06-May-21			Bond Future	144.95	144.8593	144.9459	144.8593	0.00
05/10/2020	2025 On 05-August-21			Bond Future	145.02	144.9361	145.0236	144.9361	0.00
05/10/2020	2029 On 05-November-20			Bond Future	99.23	99.3363	99.2270	99.3363	4,935.00
05/10/2020	2029 On 04-February-21			Bond Future	100.25	100.3586	100.2480	100.3586	0.00
05/10/2020	2029 On 06-May-21			Bond Future	100.21	100.3224	100.2102	100.3224	0.00
05/10/2020	2029 On 05-August-21			Bond Future	101.32	101.4349	101.3215	101.4349	0.00
05/10/2020	2030 On 05-November-20			Bond Future	9.53	93.1668	92.9205	93.1668	92,290.00
05/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3070	3	3	3	0.00
05/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	210	0	0	0	3,000.00
05/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1650	2	2	2	0.00
05/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	25	0	0	0	1,000.00
05/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	401	1	0	1	1,000.00
05/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1014	1	1	1	0.00
05/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	133	0	0	0	3,000.00
05/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1812	2	2	2	0.00
05/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1618	2	2	2	0.00
05/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1295	1	1	1	0.00
05/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1038	1	1	1	0.00
05/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	7	0	0	0	3,000.00
05/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3371	4	3	4	0.00
05/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1062	1	1	1	0.00
05/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1779	2	2	2	0.00
05/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	218	0	0	0	14,160.00
05/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2539	3	3	3	0.00
05/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	698	1	1	1	3,000.00
05/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5275	6	5	6	0.00
05/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	27	0	0	0	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	59	0	0	0	9,414.00
05/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	388	0	0	0	9,414.00
05/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4794	5	5	5	0.00
05/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3308	3	3	3	0.00
05/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4150	4	4	4	0.00
05/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	160	0	0	0	3,000.00
05/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5997	6	6	6	0.00
05/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1123	1	1	1	2,500.00
05/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1826	2	2	2	0.00
05/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1544	1	2	1	2,500.00
05/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	207	0	0	0	2,000.00
05/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4849	5	5	5	0.00
05/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2445	2	2	2	0.00
05/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1893	2	2	2	0.00
05/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7021	7	7	7	0.00
05/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	713	1	1	1	14,160.00
05/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	448	0	0	0	1,000.00
05/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1860	2	2	2	0.00
05/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1100	1	1	1	5,500.00
05/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1244	1	1	1	3,000.00
05/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	529	1	1	1	2,500.00
05/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8644	8	9	8	0.00
05/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3261	3	3	3	0.00
05/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1219	1	1	1	3,000.00
05/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7144	7	7	7	0.00
05/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4202	4	4	4	0.00
05/10/2020	2030 On 04-February-21			Bond Future	9.76	90.0987	89.8496	90.0987	0.00
05/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	483	1	0	1	1,600.00
05/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	618	1	1	1	1,000.00
05/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1724	2	2	2	0.00
05/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1627	2	2	2	1,000.00
05/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	609	1	1	1	800.00
05/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1705	2	2	2	0.00

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05/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1784	2	2	2	1,600.00
05/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1685	2	2	2	0.00
05/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1184	1	1	1	800.00
05/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4503	5	5	5	0.00
05/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2111	2	2	2	1,800.00
05/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6281	6	6	6	0.00
05/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5208	5	5	5	0.00
05/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8713	9	9	9	0.00
05/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	5054	5	5	5	0.00
05/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	5092	5	5	5	0.00
05/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4904	5	5	5	0.00
05/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9575	9	10	9	0.00
05/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	5016	5	5	5	0.00
05/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8661	8	9	8	0.00
05/10/2020	2030 On 06-May-21			Bond Future	9.98	91.0680	90.8159	91.0680	0.00
05/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6142	6	6	6	0.00
05/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1882	2	2	2	0.00
05/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9505	10	10	10	0.00
05/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	538	1	1	1	700.00
05/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3931	4	4	4	0.00
05/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9542	10	10	10	0.00
05/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3606	4	4	4	0.00
05/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2011	2	2	2	0.00
05/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9578	10	10	10	0.00
05/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	1002	1	1	1	0.00
05/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6178	6	6	6	700.00
05/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12099	12	12	12	0.00
05/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3938	4	4	4	700.00
05/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	1021	1	1	1	0.00
05/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6444	6	6	6	0.00
05/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	1011	1	1	1	0.00
05/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3627	4	4	4	0.00
05/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2240	2	2	2	0.00

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05/10/2020	2030 On 05-August-21			Bond Future	10.23	88.0512	87.7964	88.0512	0.00
05/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4525	5	5	5	0.00
05/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10025	10	10	10	0.00
05/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2236	2	2	2	600.00
05/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4554	5	5	5	0.00
05/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1442	2	1	2	600.00
05/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4581	5	5	5	0.00
05/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3568	3	4	3	0.00
05/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6349	6	6	6	0.00
05/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8322	8	8	8	0.00
05/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3613	4	4	4	0.00
05/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	1103	1	1	1	600.00
05/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3590	3	4	3	0.00
05/10/2020	2032 On 05-November-20			Bond Future	10.59	86.0348	85.6347	86.0348	121,089.00
05/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	178	0	0	0	0.00
05/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3041	3	3	3	0.00
05/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3418	4	3	4	0.00
05/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	185	0	0	0	0.00
05/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	13	0	0	0	3,000.00
05/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	104	0	0	0	3,000.00
05/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	53	0	0	0	1,000.00
05/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	5	0	0	0	1,000.00
05/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	172	0	0	0	0.00
05/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	5268	5	5	5	0.00
05/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9274	9	9	9	0.00
05/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10417	10	10	10	0.00
05/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	632	1	1	1	1,000.00
05/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	7135	7	7	7	0.00
05/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	5155	5	5	5	0.00
05/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	6090	6	6	6	0.00
05/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	5212	5	5	5	0.00
05/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	758	1	1	1	3,000.00

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05/10/2020	2032 On 04-February-21			Bond Future	10.83	86.8990	86.4946	86.8990	0.00
05/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	322	0	0	0	800.00
05/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	987	1	1	1	0.00
05/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	658	1	1	1	800.00
05/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	1011	1	1	1	0.00
05/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3498	4	3	4	0.00
05/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	999	1	1	1	0.00
05/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	8237	8	8	8	0.00
05/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	8186	8	8	8	0.00
05/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	10014	10	10	10	0.00
05/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3566	3	4	3	800.00
05/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8288	8	8	8	0.00
05/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	13015	13	13	13	0.00
05/10/2020	2032 On 06-May-21			Bond Future	11.08	83.6882	83.2791	83.6882	0.00
05/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2443	3	2	3	736.00
05/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7634	8	8	8	0.00
05/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9200	10	9	10	0.00
05/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7667	8	8	8	0.00
05/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7602	8	8	8	0.00
05/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2262	2	2	2	0.00
05/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2228	2	2	2	0.00
05/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2245	2	2	2	0.00
05/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1570	2	2	2	736.00
05/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6660	6	7	6	0.00
05/10/2020	2032 On 05-August-21			Bond Future	11.33	84.5967	84.1832	84.5967	0.00
05/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4643	5	5	5	0.00
05/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4615	5	5	5	0.00
05/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4670	5	5	5	0.00
05/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4535	4	5	4	0.00
05/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4510	4	5	4	0.00
05/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4485	4	4	4	0.00
05/10/2020	2033 On 05-November-20			Bond Future	93.34	93.2976	93.3389	93.2976	10,329.00

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05/10/2020	2033 On 04-February-21			Bond Future	94.30	94.2578	94.2992	94.2578	0.00
05/10/2020	2033 On 06-May-21			Bond Future	94.12	94.0784	94.1199	94.0784	0.00
05/10/2020	2033 On 05-August-21			Bond Future	95.16	95.1217	95.1637	95.1217	0.00
05/10/2020	2037 On 05-November-20			Bond Future	11.66	79.8583	79.5125	79.8583	138,532.00
05/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	24	0	0	0	0.00
05/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	22	0	0	0	0.00
05/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	23	0	0	0	0.00
05/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9703	9	10	9	0.00
05/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	9564	9	10	9	0.00
05/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9634	9	10	9	0.00
05/10/2020	2037 On 04-February-21			Bond Future	11.91	76.4063	76.0567	76.4063	0.00
05/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4098	4	4	4	300.00
05/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	321	0	0	0	72.00
05/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10293	11	10	11	0.00
05/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1462	2	1	2	0.00
05/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	823	1	1	1	0.00
05/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	746	1	1	1	0.00
05/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	756	1	1	1	0.00
05/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3892	4	4	4	0.00
05/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	961	1	1	1	240.00
05/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	765	1	1	1	0.00
05/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	11021	11	11	11	0.00
05/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3978	4	4	4	240.00
05/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9913	10	10	10	0.00
05/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	915	1	1	1	300.00
05/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7957	8	8	8	72.00
05/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10664	10	11	10	72.00
05/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	11141	11	11	11	0.00
05/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	11081	11	11	11	0.00
05/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3783	4	4	4	0.00
05/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	15198	15	15	15	0.00
05/10/2020	2037 On 06-May-21			Bond Future	12.17	77.2286	76.8750	77.2286	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
05/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5518	6	6	6	0.00
05/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5549	6	6	6	0.00
05/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5580	6	6	6	0.00
05/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	4120	4	4	4	0.00
05/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	4098	4	4	4	0.00
05/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	4143	4	4	4	0.00
05/10/2020	2037 On 05-August-21			Bond Future	12.44	73.8115	73.4539	73.8115	0.00
05/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4596	5	5	5	0.00
05/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4623	5	5	5	0.00
05/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4649	5	5	5	0.00
05/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	5588	5	6	5	0.00
05/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	5531	5	6	5	0.00
05/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	5559	5	6	5	0.00
05/10/2020	2038 On 05-November-20			Bond Future	104.71	104.7374	104.7140	104.7374	11,137.00
05/10/2020	2038 On 04-February-21			Bond Future	104.10	104.1193	104.0953	104.1193	0.00
05/10/2020	2038 On 06-May-21			Bond Future	105.24	105.2636	105.2389	105.2636	0.00
05/10/2020	2038 On 05-August-21			Bond Future	104.69	104.7102	104.6852	104.7102	0.00
05/10/2020	2040 On 05-November-20			Bond Future	11.78	81.8583	81.4927	81.8583	72,922.00
05/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	1	0	0	0	2,000.00
05/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	23	0	0	0	0.00
05/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
05/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	6	0	0	0	2,380.00
05/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	17	0	0	0	2,000.00
05/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	24	0	0	0	0.00
05/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	298	0	0	0	2,380.00
05/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1660	2	2	2	0.00
05/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	25	0	0	0	0.00
05/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1127	1	1	1	0.00
05/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2892	3	3	3	2,000.00
05/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	10132	10	10	10	0.00
05/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16597	16	17	16	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
05/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12513	12	13	12	0.00
05/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	10057	10	10	10	0.00
05/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	2147	2	2	2	2,000.00
05/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5410	5	5	5	0.00
05/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10734	10	11	10	0.00
05/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	10206	10	10	10	0.00
05/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14682	14	15	14	0.00
05/10/2020	2040 On 04-February-21			Bond Future	12.02	78.1761	77.8066	78.1761	0.00
05/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	478	1	0	1	800.00
05/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3253	3	3	3	0.00
05/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	759	1	1	1	0.00
05/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	194	0	0	0	500.00
05/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	221	0	0	0	800.00
05/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	769	1	1	1	0.00
05/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	749	1	1	1	0.00
05/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	606	1	1	1	500.00
05/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2794	3	3	3	0.00
05/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5621	5	6	5	500.00
05/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11666	11	12	11	0.00
05/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12729	12	13	12	0.00
05/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18331	18	18	18	0.00
05/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17688	17	18	17	0.00
05/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13912	14	14	14	0.00
05/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11536	11	12	11	0.00
05/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11601	11	12	11	0.00
05/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	5004	5	5	5	800.00
05/10/2020	2040 On 06-May-21			Bond Future	12.27	79.0174	78.6437	79.0174	0.00
05/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5456	6	5	6	0.00
05/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5487	6	5	6	0.00
05/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5425	6	5	6	0.00
05/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4582	4	5	4	0.00
05/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4556	4	5	4	0.00
05/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4529	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	2040 On 05-August-21			Bond Future	12.54	75.3694	74.9916	75.3694	0.00
05/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12531	13	13	13	0.00
05/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2730	3	3	3	900.00
05/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	5034	5	5	5	0.00
05/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	5091	5	5	5	0.00
05/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1881	2	2	2	900.00
05/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	5062	5	5	5	0.00
05/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	5399	5	5	5	0.00
05/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	5428	5	5	5	0.00
05/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	11144	11	11	11	0.00
05/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1415	1	1	1	900.00
05/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	5456	5	5	5	0.00
05/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8697	8	9	8	0.00
05/10/2020	2044 On 05-November-20			Bond Future	11.80	78.6240	78.3219	78.6240	47,194.00
05/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	24	0	0	0	0.00
05/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	4	0	0	0	0.00
05/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	813	1	1	1	0.00
05/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	1	0	0	0	1,815.00
05/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	26	0	0	0	0.00
05/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	4	0	0	0	300.00
05/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	916	1	1	1	0.00
05/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	25	0	0	0	0.00
05/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
05/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	467	1	0	1	0.00
05/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
05/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	6	0	0	0	525.00
05/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	5	0	0	0	1,815.00
05/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	335	0	0	0	0.00
05/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
05/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12555	12	13	12	0.00
05/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4612	4	5	4	1,815.00
05/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3316	3	3	3	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22907	23	23	23	0.00
05/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	10050	10	10	10	0.00
05/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18520	18	19	18	0.00
05/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12716	12	13	12	0.00
05/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10126	10	10	10	0.00
05/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15201	15	15	15	0.00
05/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18972	19	19	19	0.00
05/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13204	13	13	13	0.00
05/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5238	5	5	5	525.00
05/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13122	13	13	13	0.00
05/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3544	3	4	3	300.00
05/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10202	10	10	10	0.00
05/10/2020	2044 On 04-February-21			Bond Future	12.04	75.0344	74.7290	75.0344	0.00
05/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	680	1	1	1	0.00
05/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	698	1	1	1	0.00
05/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	242	0	0	0	265.00
05/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	689	1	1	1	0.00
05/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	627	1	1	1	0.00
05/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	439	0	0	0	0.00
05/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1246	1	1	1	0.00
05/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	12158	12	12	12	0.00
05/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12636	12	13	12	265.00
05/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17383	17	17	17	0.00
05/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	9154	9	9	9	265.00
05/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12226	12	12	12	0.00
05/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14427	14	14	14	0.00
05/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	12090	12	12	12	0.00
05/10/2020	2044 On 06-May-21			Bond Future	12.28	75.8420	75.5331	75.8420	0.00
05/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5486	6	5	6	0.00
05/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5455	6	5	6	0.00
05/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5425	6	5	6	0.00
05/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4555	4	5	4	0.00
05/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4581	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4529	4	5	4	0.00
05/10/2020	2044 On 05-August-21			Bond Future	12.54	72.2847	71.9723	72.2847	0.00
05/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5399	6	5	6	0.00
05/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5428	6	5	6	0.00
05/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5370	6	5	6	0.00
05/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	5114	5	5	5	0.00
05/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	5088	5	5	5	0.00
05/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	5061	5	5	5	0.00
05/10/2020	2046 On 05-November-20			Bond Future	92.75	92.4805	92.7547	92.4805	16,311.00
05/10/2020	2046 On 04-February-21			Bond Future	93.71	93.4323	93.7090	93.4323	0.00
05/10/2020	2046 On 06-May-21			Bond Future	92.95	92.6696	92.9490	92.6696	0.00
05/10/2020	2046 On 05-August-21			Bond Future	93.98	93.6974	93.9798	93.6974	0.00
05/10/2020	2050 On 05-November-20			Bond Future	95.01	94.7979	95.0116	94.7979	13,963.00
05/10/2020	2050 On 04-February-21			Bond Future	94.10	93.8845	94.1000	93.8845	0.00
05/10/2020	2050 On 06-May-21			Bond Future	95.13	94.9161	95.1339	94.9161	0.00
05/10/2020	2050 On 05-August-21			Bond Future	94.26	94.0422	94.2621	94.0422	0.00
05/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	AL37 On 05-November-20			Index Future	758.51	758.6200	758.5120	758.6200	0.00
05/10/2020	AL37 On 04-February-21			Index Future	766.12	766.2400	766.1230	766.2400	0.00
05/10/2020	AL37 On 06-May-21			Index Future	774.35	774.4700	774.3450	774.4700	0.00
05/10/2020	AL37 On 05-August-21			Index Future	782.66	782.7850	782.6560	782.7850	0.00
05/10/2020	AL7T On 05-November-20			Index Future	809.75	812.2710	809.7500	812.2710	0.00
05/10/2020	AL7T On 04-February-21			Index Future	817.88	820.4300	817.8750	820.4300	0.00
05/10/2020	AL7T On 06-May-21			Index Future	826.65	829.2420	826.6530	829.2420	0.00
05/10/2020	AL7T On 05-August-21			Index Future	835.53	838.1450	835.5250	838.1450	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
05/10/2020	ALBI On 05-November-20			Index Future	710.49	712.2210	710.4890	712.2210	226.00
05/10/2020	ALBI On 04-February-21			Index Future	717.62	719.3750	717.6180	719.3750	0.00
05/10/2020	ALBI On 06-May-21			Index Future	725.32	727.1020	725.3200	727.1020	0.00
05/10/2020	ALBI On 05-August-21			Index Future	733.10	734.9080	733.1040	734.9080	0.00
05/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C208 On 31-March-21			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
05/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2020	ES33 On 05-November-20			Bond Future	12.20	71.2211	71.0095	71.2211	350.00
05/10/2020	ES33 On 04-February-21			Bond Future	12.50	71.9364	71.7225	71.9364	0.00
05/10/2020	ES33 On 06-May-21			Bond Future	12.79	68.9348	68.7184	68.9348	0.00
05/10/2020	ES33 On 05-August-21			Bond Future	13.10	69.6832	69.4644	69.6832	0.00
05/10/2020	ES42 On 05-November-20			Bond Future	12.64	70.2474	69.9870	70.2474	4,789.00
05/10/2020	ES42 On 04-February-21			Bond Future	12.91	70.9529	70.6898	70.9529	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
05/10/2020	ES42 On 06-May-21			Bond Future	13.20	67.4573	67.1912	67.4573	0.00
05/10/2020	ES42 On 05-August-21			Bond Future	13.50	68.1899	67.9208	68.1899	0.00
05/10/2020	GOVI On 05-November-20			GOVI	702.00	703.7390	702.0040	703.7390	1,008.00
05/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	358260	34	36	34	0.00
05/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	358460	34	36	34	0.00
05/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	358360	34	36	34	0.00
05/10/2020	GOVI On 04-February-21			GOVI	709.05	710.8070	709.0490	710.8070	0.00
05/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	418910	40	42	40	0.00
05/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	419010	40	42	40	0.00
05/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	419110	40	42	40	0.00
05/10/2020	GOVI On 06-May-21			GOVI	716.66	718.4420	716.6580	718.4420	0.00
05/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	379880	40	38	40	0.00
05/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	379680	40	38	40	0.00
05/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	379780	40	38	40	0.00
05/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-August-21			GOVI	724.35	726.1550	724.3500	726.1550	0.00
05/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	52000	7	5	7	0.00
05/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	52100	7	5	7	0.00
05/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	52200	7	5	7	0.00
05/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
05/10/2020	IGOV On 05-November-20			Index Future	255.64	255.2460	255.6350	255.2460	1,201.00
05/10/2020	IGOV On 04-February-21			Index Future	258.26	257.8730	258.2630	257.8730	0.00
05/10/2020	IGOV On 06-May-21			Index Future	261.10	260.7060	261.0970	260.7060	0.00
05/10/2020	IGOV On 05-August-21			Index Future	263.96	263.5660	263.9620	263.5660	0.00
05/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
05/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
05/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.23	90.2400	90.2300	90.2400	0.00
05/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.10	89.1200	89.1000	89.1200	0.00
05/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.29	90.3200	90.2900	90.3200	51.00
05/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.64	89.6700	89.6400	89.6700	0.00
05/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.67	89.7200	89.6700	89.7200	0.00
05/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.75	92.8000	92.7500	92.8000	0.00
05/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.22	93.2800	93.2200	93.2800	0.00
05/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.61	85.6700	85.6100	85.6700	0.00
05/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.18	91.2400	91.1800	91.2400	0.00
05/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.27	79.3300	79.2700	79.3300	0.00
05/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.91	75.9600	75.9100	75.9600	0.00
05/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.45	74.4800	74.4500	74.4800	0.00
05/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.61	76.6300	76.6100	76.6300	0.00
05/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.75	80.7700	80.7500	80.7700	0.00
05/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.35	79.3700	79.3500	79.3700	0.00
05/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.56	81.5900	81.5600	81.5900	0.00
05/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.51	87.5400	87.5100	87.5400	0.00
05/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.06	88.1000	88.0600	88.1000	0.00
05/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.24	81.2700	81.2400	81.2700	0.00
05/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.26	89.2900	89.2600	89.2900	0.00
05/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.35	96.6550	96.6550	96.6550	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
05/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6600	96.6600	96.6600	0.00
05/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.26	96.7350	96.7450	96.7350	30,010.00
05/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.24	96.7500	96.7600	96.7500	0.00
05/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.25	96.7600	96.7500	96.7600	0.00
05/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.24	96.7600	96.7600	96.7600	0.00
05/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.30	96.6950	96.7050	96.6950	0.00
05/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.45	96.5300	96.5500	96.5300	30,000.00
05/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.64	96.3500	96.3600	96.3500	0.00
05/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.78	96.2050	96.2250	96.2050	0.00
05/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.08	95.9350	95.9250	95.9350	0.00
05/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.6000	95.6000	95.6000	0.00
05/10/2020	R023 On 05-November-20			Bond Future	4.53	108.4570	108.4826	108.4570	33,995.00
05/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6376	6	6	6	0.00
05/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6397	6	6	6	0.00
05/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6355	6	6	6	0.00
05/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R023 On 04-February-21			Bond Future	4.60	109.5464	109.5719	109.5464	0.00
05/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3404	3	3	3	0.00
05/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3443	3	3	3	0.00
05/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3424	3	3	3	0.00
05/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	0	0	0.00
05/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	0	0	0.00
05/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	7	0	0	0	0.00
05/10/2020	R023 On 06-May-21			Bond Future	4.63	106.8164	106.8418	106.8164	0.00
05/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5029	5	5	5	0.00
05/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5062	5	5	5	0.00
05/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5045	5	5	5	0.00
05/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
05/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
05/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	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
05/10/2020	R023 On 05-August-21			Bond Future	4.68	107.9757	108.0013	107.9757	0.00
05/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1252	1	1	1	0.00
05/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1240	1	1	1	0.00
05/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1229	1	1	1	0.00
05/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	298	0	0	0	0.00
05/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	301	0	0	0	0.00
05/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	294	0	0	0	0.00
05/10/2020	R035 On 05-November-20			Bond Future	11.37	84.5981	84.2750	84.5981	103,036.00
05/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	113	0	0	0	0.00
05/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	117	0	0	0	0.00
05/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	109	0	0	0	0.00
05/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6865	7	7	7	0.00
05/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6801	7	7	7	0.00
05/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6738	6	7	6	0.00
05/10/2020	R035 On 04-February-21			Bond Future	11.63	85.4478	85.1211	85.4478	0.00
05/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	839	1	1	1	0.00
05/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	759	1	1	1	0.00
05/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	749	1	1	1	0.00
05/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2577	3	3	3	0.00
05/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	739	1	1	1	0.00
05/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10845	11	11	11	0.00
05/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10905	11	11	11	0.00
05/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10311	10	10	10	650.00
05/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5516	5	6	5	650.00
05/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10785	11	11	11	0.00
05/10/2020	R035 On 06-May-21			Bond Future	11.88	81.8918	81.5614	81.8918	0.00
05/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6239	6	6	6	0.00
05/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6307	7	6	7	0.00
05/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3833	4	4	4	0.00
05/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7715	8	8	8	0.00
05/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1294	1	1	1	793.00
05/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6273	7	6	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
05/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2133	2	2	2	1,650.00
05/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3248	3	3	3	0.00
05/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5166	5	5	5	0.00
05/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4368	4	4	4	793.00
05/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6519	6	7	6	793.00
05/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8565	8	9	8	0.00
05/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3606	4	4	4	0.00
05/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5733	6	6	6	1,650.00
05/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2879	3	3	3	1,650.00
05/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11471	11	11	11	0.00
05/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3626	4	4	4	0.00
05/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3586	3	4	3	0.00
05/10/2020	R035 On 05-August-21			Bond Future	12.15	82.7808	82.4467	82.7808	0.00
05/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	1	0	0	0	0.00
05/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	1	0	0	0	0.00
05/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	1	0	0	0	0.00
05/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55761	55	56	55	0.00
05/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55645	55	56	55	0.00
05/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55878	56	56	56	0.00
05/10/2020	R186 On 05-November-20			Bond Future	7.27	119.8391	119.7952	119.8391	86,422.00
05/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7153	7	7	7	0.00
05/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	454	1	0	1	1,200.00
05/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7104	7	7	7	0.00
05/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1773	2	2	2	80.00
05/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7055	7	7	7	0.00
05/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3934	4	4	4	1,200.00
05/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	47	0	0	0	80.00
05/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3189	3	3	3	0.00
05/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5582	6	6	6	0.00
05/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10052	10	10	10	0.00
05/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	23	0	0	0	0.00
05/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	174	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
05/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4224	4	4	4	0.00
05/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	530	1	1	1	0.00
05/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	4	0	0	0	0.00
05/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	97	0	0	0	0.00
05/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	5	0	0	0	0.00
05/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	4	0	0	0	0.00
05/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1882	2	2	2	0.00
05/10/2020	R186 On 04-February-21			Bond Future	7.45	115.7641	115.7194	115.7641	0.00
05/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4484	5	4	5	0.00
05/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4521	5	5	5	0.00
05/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3943	4	4	4	0.00
05/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4558	5	5	5	0.00
05/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	957	1	1	1	0.00
05/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	945	1	1	1	0.00
05/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1165	1	1	1	15,177.00
05/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	968	1	1	1	0.00
05/10/2020	R186 On 06-May-21			Bond Future	7.63	117.0088	116.9633	117.0088	0.00
05/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14127	14	14	14	0.00
05/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14087	14	14	14	0.00
05/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14047	14	14	14	0.00
05/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	51	0	0	0	0.00
05/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	52	0	0	0	0.00
05/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	51	0	0	0	0.00
05/10/2020	R186 On 05-August-21			Bond Future	7.83	112.9976	112.9515	112.9976	0.00
05/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5040	5	5	5	0.00
05/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5072	5	5	5	0.00
05/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5104	5	5	5	0.00
05/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1486	1	1	1	0.00
05/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1510	2	2	2	0.00
05/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1498	1	1	1	0.00
05/10/2020	R197 On 05-November-20			Bond Future	313.93	314.0437	313.9347	314.0437	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	R197 On 04-February-21			Bond Future	309.32	309.4278	309.3168	309.4278	0.00
05/10/2020	R197 On 06-May-21			Bond Future	312.71	312.8280	312.7147	312.8280	0.00
05/10/2020	R197 On 05-August-21			Bond Future	308.18	308.2979	308.1830	308.2979	0.00
05/10/2020	R202 On 05-November-20			Bond Future	211.55	211.3461	211.5459	211.3461	7,907.00
05/10/2020	R202 On 04-February-21			Bond Future	209.55	209.3529	209.5541	209.3529	0.00
05/10/2020	R202 On 06-May-21			Bond Future	211.86	211.6531	211.8560	211.6531	0.00
05/10/2020	R202 On 05-August-21			Bond Future	209.96	209.7513	209.9562	209.7513	0.00
05/10/2020	R208 On 05-November-20			Bond Future	3.47	102.0079	102.0070	102.0079	7,525.00
05/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	510	1	1	1	0.00
05/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	506	1	1	1	0.00
05/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	502	1	1	1	0.00
05/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
05/10/2020	R209 On 05-November-20			Bond Future	11.18	65.1010	64.8723	65.1010	27,594.00
05/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	64	0	0	0	0.00
05/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	69	0	0	0	0.00
05/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	66	0	0	0	0.00
05/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6679	6	7	6	0.00
05/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6621	6	7	6	0.00
05/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6737	7	7	7	0.00
05/10/2020	R209 On 04-February-21			Bond Future	11.40	65.7548	65.5237	65.7548	0.00
05/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1023	1	1	1	0.00
05/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1034	1	1	1	0.00
05/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1012	1	1	1	0.00
05/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8198	8	8	8	0.00
05/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	8149	8	8	8	0.00
05/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	8101	8	8	8	0.00
05/10/2020	R209 On 06-May-21			Bond Future	11.62	63.3216	63.0877	63.3216	2,505.00
05/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1524	2	2	2	4,750.00
05/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3310	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
05/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5866	6	6	6	0.00
05/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5926	6	6	6	0.00
05/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5956	6	6	6	0.00
05/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5896	6	6	6	0.00
05/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2964	3	3	3	0.00
05/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2931	3	3	3	0.00
05/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2915	3	3	3	6,000.00
05/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2948	3	3	3	0.00
05/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	5175	5	5	5	6,000.00
05/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8910	9	9	9	0.00
05/10/2020	R209 On 05-August-21			Bond Future	11.85	64.0090	63.7726	64.0090	0.00
05/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4358	5	4	5	0.00
05/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4334	4	4	4	0.00
05/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4383	5	4	5	0.00
05/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4612	5	5	5	0.00
05/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4588	4	5	4	0.00
05/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4563	4	5	4	0.00
05/10/2020	R210 On 05-November-20			Bond Future	186.73	186.5931	186.7339	186.5931	2,230.00
05/10/2020	R210 On 04-February-21			Bond Future	188.66	188.5134	188.6552	188.5134	0.00
05/10/2020	R210 On 06-May-21			Bond Future	188.01	187.8721	188.0147	187.8721	0.00
05/10/2020	R210 On 05-August-21			Bond Future	190.10	189.9557	190.0997	189.9557	0.00
05/10/2020	R212 On 05-November-20			Bond Future	169.87	169.7906	169.8698	169.7906	6,889.00
05/10/2020	R212 On 04-February-21			Bond Future	169.32	169.2410	169.3205	169.2410	0.00
05/10/2020	R212 On 06-May-21			Bond Future	171.18	171.1007	171.1806	171.1007	0.00
05/10/2020	R212 On 05-August-21			Bond Future	170.75	170.6676	170.7482	170.6676	0.00
05/10/2020	R213 On 05-November-20			Bond Future	10.06	82.3156	81.9939	82.3156	16,416.00
05/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	475	1	0	1	0.00
05/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	503	1	1	1	0.00
05/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	489	1	0	1	0.00
05/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	3115	3	3	3	0.00
05/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	3028	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
05/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	3071	3	3	3	0.00
05/10/2020	R213 On 04-February-21			Bond Future	10.29	83.1424	82.8173	83.1424	0.00
05/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1323	1	1	1	0.00
05/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1308	1	1	1	0.00
05/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1293	1	1	1	0.00
05/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6224	6	6	6	0.00
05/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6266	6	6	6	0.00
05/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	6182	6	6	6	0.00
05/10/2020	R213 On 06-May-21			Bond Future	10.51	80.5068	80.1780	80.5068	0.00
05/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8244	9	8	9	0.00
05/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8277	9	8	9	0.00
05/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8211	8	8	8	0.00
05/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1505	1	2	1	0.00
05/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1492	1	1	1	0.00
05/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1480	1	1	1	0.00
05/10/2020	R213 On 05-August-21			Bond Future	10.75	81.3807	81.0481	81.3807	0.00
05/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4440	5	4	5	0.00
05/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4414	5	4	5	0.00
05/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4387	5	4	5	0.00
05/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3922	4	4	4	0.00
05/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3946	4	4	4	0.00
05/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3899	4	4	4	0.00
05/10/2020	R214 On 05-November-20			Bond Future	11.48	62.6911	62.3804	62.6911	17,572.00
05/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	58	0	0	0	0.00
05/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	61	0	0	0	0.00
05/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	56	0	0	0	0.00
05/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7216	7	7	7	0.00
05/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	7155	7	7	7	0.00
05/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	7094	7	7	7	0.00
05/10/2020	R214 On 04-February-21			Bond Future	11.70	63.3208	63.0067	63.3208	0.00
05/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	956	1	1	1	0.00
05/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	978	1	1	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
05/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	967	1	1	1	0.00
05/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8767	9	9	9	0.00
05/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8715	9	9	9	0.00
05/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8818	9	9	9	0.00
05/10/2020	R214 On 06-May-21			Bond Future	11.91	60.7243	60.4067	60.7243	0.00
05/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5248	5	5	5	0.00
05/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5219	5	5	5	0.00
05/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5191	5	5	5	0.00
05/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3531	3	4	3	0.00
05/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3550	3	4	3	0.00
05/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3512	3	4	3	0.00
05/10/2020	R214 On 05-August-21			Bond Future	12.14	61.3835	61.0624	61.3835	0.00
05/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4261	4	4	4	0.00
05/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4309	5	4	5	0.00
05/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4285	4	4	4	0.00
05/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4872	5	5	5	0.00
05/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4847	5	5	5	0.00
05/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4897	5	5	5	0.00
05/10/2020	R248 On 05-November-20			Bond Future	11.78	77.4405	77.1016	77.4405	112,431.00
05/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	6	0	0	0	0.00
05/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	5	0	0	0	950.00
05/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	295	0	0	0	950.00
05/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	6	0	0	0	0.00
05/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	5	0	0	0	0.00
05/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12715	12	13	12	0.00
05/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12798	12	13	12	0.00
05/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12965	13	13	13	0.00
05/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12632	12	13	12	0.00
05/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5526	5	6	5	0.00
05/10/2020	R248 On 04-February-21			Bond Future	12.02	78.2183	77.8758	78.2183	0.00
05/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2638	3	3	3	2,590.00
05/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1131	1	1	1	2,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	784	1	1	1	0.00
05/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	795	1	1	1	0.00
05/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	805	1	1	1	0.00
05/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11368	11	11	11	0.00
05/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11502	11	12	11	0.00
05/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11435	11	11	11	0.00
05/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9651	9	10	9	0.00
05/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5915	6	6	6	0.00
05/10/2020	R248 On 06-May-21			Bond Future	12.25	74.6477	74.3013	74.6477	0.00
05/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5359	6	5	6	0.00
05/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5423	6	5	6	0.00
05/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5391	6	5	6	0.00
05/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4794	5	5	5	0.00
05/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4768	5	5	5	0.00
05/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4821	5	5	5	0.00
05/10/2020	R248 On 05-August-21			Bond Future	12.50	75.4581	75.1078	75.4581	0.00
05/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5349	6	5	6	0.00
05/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5379	6	5	6	0.00
05/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5319	6	5	6	0.00
05/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	5244	5	5	5	0.00
05/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	5297	5	5	5	0.00
05/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	5270	5	5	5	0.00