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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	2025 On 06-February-20			Bond Future	136.06	136.0760	136.0593	136.0760	5,063.00
07/01/2020	2025 On 07-May-20			Bond Future	138.56	138.5833	138.5647	138.5833	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
07/01/2020	2025 On 06-August-20			Bond Future	139.68	139.6994	139.6826	139.6994	0.00
07/01/2020	2025 On 05-November-20			Bond Future	142.29	142.3137	142.2945	142.3137	0.00
07/01/2020	2029 On 06-February-20			Bond Future	101.59	101.6028	101.5908	101.6028	3,765.00
07/01/2020	2029 On 07-May-20			Bond Future	102.36	102.3714	102.3578	102.3714	0.00
07/01/2020	2029 On 06-August-20			Bond Future	104.29	104.2990	104.2869	104.2990	0.00
07/01/2020	2029 On 05-November-20			Bond Future	105.10	105.1171	105.1033	105.1171	0.00
07/01/2020	2030 On 06-February-20			Bond Future	9.06	93.6042	9.0578	93.6042	77,691.00
07/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	739	1	739	1	5,820.00
07/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1636	2	1636	2	0.00
07/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	21	0	21	0	5,820.00
07/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1195	1	1195	1	0.00
07/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2336	3	2336	3	0.00
07/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1233	1	1233	1	0.00
07/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1270	1	1270	1	0.00
07/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	642	1	642	1	0.00
07/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	689	1	689	1	0.00
07/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	458	0	458	0	5,000.00
07/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4205	4	4205	4	0.00
07/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	252	0	252	0	5,000.00
07/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	665	1	665	1	0.00
07/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1097	1	1097	1	0.00
07/01/2020	2030 On 07-May-20			Bond Future	9.12	95.3059	9.1228	95.3059	0.00
07/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1013	1	1013	1	0.00
07/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	991	1	991	1	0.00
07/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	970	1	970	1	0.00
07/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	3036	3	3036	3	0.00
07/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3076	3	3076	3	0.00
07/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2995	3	2995	3	0.00
07/01/2020	2030 On 06-August-20			Bond Future	9.19	93.0453	9.1891	93.0453	0.00
07/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2265	2	2265	2	0.00
07/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2323	2	2323	2	0.00
07/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2294	2	2294	2	0.00
07/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2824	3	2824	3	0.00
07/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2793	3	2793	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
07/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2855	3	2855	3	0.00
07/01/2020	2030 On 05-November-20			Bond Future	9.25	94.7884	9.2488	94.7884	0.00
07/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1044	1	1044	1	1,000.00
07/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2540	3	2540	3	1,000.00
07/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3547	4	3547	4	0.00
07/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1778	2	1778	2	3,000.00
07/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6068	6	6068	6	0.00
07/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3579	4	3579	4	0.00
07/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2513	3	2513	3	16,000.00
07/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7336	8	7336	8	0.00
07/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3611	4	3611	4	0.00
07/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7741	8	7741	8	0.00
07/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3081	3	3081	3	3,000.00
07/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1369	1	1369	1	16,000.00
07/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3796	4	3796	4	0.00
07/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5671	6	5671	6	0.00
07/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	989	1	989	1	3,000.00
07/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2738	3	2738	3	0.00
07/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2788	3	2788	3	0.00
07/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4857	5	4857	5	0.00
07/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3190	3	3190	3	0.00
07/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1112	1	1112	1	16,000.00
07/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2763	3	2763	3	0.00
07/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1508	1	1508	1	1,000.00
07/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3764	4	3764	4	0.00
07/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6525	6	6525	6	0.00
07/01/2020	2032 On 06-February-20			Bond Future	9.43	94.7791	9.4302	94.7791	70,272.00
07/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	885	1	885	1	0.00
07/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	917	1	917	1	0.00
07/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	853	1	853	1	0.00
07/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1191	1	1191	1	0.00
07/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1156	1	1156	1	0.00
07/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1120	1	1120	1	0.00
07/01/2020	2032 On 07-May-20			Bond Future	9.50	92.3426	9.5002	92.3426	0.00

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07/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1122	1	1122	1	0.00
07/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1174	1	1174	1	0.00
07/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1148	1	1148	1	0.00
07/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3297	3	3297	3	0.00
07/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3255	3	3255	3	0.00
07/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3340	3	3340	3	0.00
07/01/2020	2032 On 06-August-20			Bond Future	9.57	94.0352	9.5710	94.0352	0.00
07/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2587	3	2587	3	0.00
07/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2619	3	2619	3	0.00
07/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2651	3	2651	3	0.00
07/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3309	3	3309	3	0.00
07/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3377	3	3377	3	0.00
07/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3343	3	3343	3	0.00
07/01/2020	2032 On 05-November-20			Bond Future	9.64	91.6381	9.6406	91.6381	0.00
07/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3950	4	3950	4	0.00
07/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9080	9	9080	9	0.00
07/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9481	10	9481	10	0.00
07/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2028	2	2028	2	3,000.00
07/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3448	4	3448	4	3,000.00
07/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2921	3	2921	3	1,000.00
07/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3984	4	3984	4	0.00
07/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1640	2	1640	2	1,000.00
07/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3915	4	3915	4	0.00
07/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3221	3	3221	3	0.00
07/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5499	5	5499	5	0.00
07/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6262	6	6262	6	0.00
07/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	905	1	905	1	1,000.00
07/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3165	3	3165	3	0.00
07/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4212	4	4212	4	0.00
07/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3644	4	3644	4	0.00
07/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3193	3	3193	3	0.00
07/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	1006	1	1006	1	3,000.00
07/01/2020	2033 On 06-February-20			Bond Future	101.47	101.5381	101.4697	101.5381	6,960.00
07/01/2020	2033 On 07-May-20			Bond Future	102.15	102.2231	102.1522	102.2231	0.00

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07/01/2020	2033 On 06-August-20			Bond Future	104.08	104.1480	104.0773	104.1480	0.00
07/01/2020	2033 On 05-November-20			Bond Future	104.81	104.8852	104.8118	104.8852	0.00
07/01/2020	2037 On 06-February-20			Bond Future	9.93	88.7988	9.9321	88.7988	75,429.00
07/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	428	0	428	0	0.00
07/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	408	0	408	0	0.00
07/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	388	0	388	0	0.00
07/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2381	2	2381	2	0.00
07/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2438	2	2438	2	0.00
07/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2325	2	2325	2	0.00
07/01/2020	2037 On 07-May-20			Bond Future	10.01	90.4132	10.0089	90.4132	0.00
07/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1079	1	1079	1	0.00
07/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1105	1	1105	1	0.00
07/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1132	1	1132	1	0.00
07/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4117	4	4117	4	0.00
07/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4219	4	4219	4	0.00
07/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4168	4	4168	4	0.00
07/01/2020	2037 On 06-August-20			Bond Future	10.09	87.8103	10.0878	87.8103	0.00
07/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2685	3	2685	3	0.00
07/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2719	3	2719	3	0.00
07/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2652	3	2652	3	0.00
07/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4313	4	4313	4	0.00
07/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4272	4	4272	4	0.00
07/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4232	4	4232	4	0.00
07/01/2020	2037 On 05-November-20			Bond Future	10.16	89.4572	10.1602	89.4572	0.00
07/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4218	4	4218	4	0.00
07/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4145	4	4145	4	0.00
07/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4181	4	4181	4	0.00
07/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4075	4	4075	4	0.00
07/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4007	4	4007	4	0.00
07/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4041	4	4041	4	0.00
07/01/2020	2038 On 06-February-20			Bond Future	116.83	116.7628	116.8323	116.7628	10,886.00
07/01/2020	2038 On 07-May-20			Bond Future	118.98	118.9143	118.9835	118.9143	0.00
07/01/2020	2038 On 06-August-20			Bond Future	119.55	119.4733	119.5457	119.4733	0.00
07/01/2020	2038 On 05-November-20			Bond Future	121.78	121.7090	121.7811	121.7090	0.00

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07/01/2020	2040 On 06-February-20			Bond Future	10.06	91.4307	10.0573	91.4307	47,031.00
07/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	348	0	348	0	0.00
07/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
07/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	385	0	385	0	0.00
07/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	1	0	1	0	0.00
07/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	367	0	367	0	0.00
07/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2855	3	2855	3	0.00
07/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2791	3	2791	3	0.00
07/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9033	9	9033	9	0.00
07/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2919	3	2919	3	0.00
07/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14794	15	14794	15	0.00
07/01/2020	2040 On 07-May-20			Bond Future	10.13	93.0929	10.1347	93.0929	0.00
07/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	591	1	591	1	2,640.00
07/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	2027	2	2027	2	2,640.00
07/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1195	1	1195	1	0.00
07/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1166	1	1166	1	0.00
07/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1137	1	1137	1	0.00
07/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4390	4	4390	4	0.00
07/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4283	4	4283	4	0.00
07/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4336	4	4336	4	0.00
07/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3090	3	3090	3	0.00
07/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5776	6	5776	6	0.00
07/01/2020	2040 On 06-August-20			Bond Future	10.21	90.2881	10.2141	90.2881	0.00
07/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2919	3	2919	3	0.00
07/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2991	3	2991	3	0.00
07/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2955	3	2955	3	0.00
07/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4434	4	4434	4	0.00
07/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4348	4	4348	4	0.00
07/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4391	4	4391	4	0.00
07/01/2020	2040 On 05-November-20			Bond Future	10.29	91.9819	10.2871	91.9819	0.00
07/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2534	3	2534	3	2,000.00
07/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4221	4	4221	4	2,000.00
07/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1911	2	1911	2	2,000.00
07/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3389	3	3389	3	2,000.00

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07/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4491	5	4491	5	0.00
07/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4530	5	4530	5	0.00
07/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11043	11	11043	11	0.00
07/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10063	10	10063	10	0.00
07/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4570	5	4570	5	0.00
07/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4357	4	4357	4	0.00
07/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1547	2	1547	2	2,000.00
07/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8227	8	8227	8	0.00
07/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5615	6	5615	6	0.00
07/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4321	4	4321	4	0.00
07/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1249	1	1249	1	2,000.00
07/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4657	5	4657	5	0.00
07/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4393	4	4393	4	0.00
07/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6933	7	6933	7	0.00
07/01/2020	2044 On 06-February-20			Bond Future	10.14	88.0547	10.1418	88.0547	50,701.00
07/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	238	0	238	0	0.00
07/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	1	0	1	0	328.00
07/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	198	0	198	0	328.00
07/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	252	0	252	0	0.00
07/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4988	5	4988	5	0.00
07/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	224	0	224	0	0.00
07/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3231	3	3231	3	0.00
07/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3372	3	3372	3	0.00
07/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	118	0	118	0	328.00
07/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3301	3	3301	3	0.00
07/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3517	3	3517	3	0.00
07/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9147	9	9147	9	0.00
07/01/2020	2044 On 07-May-20			Bond Future	10.22	89.6556	10.2178	89.6556	0.00
07/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5579	6	5579	6	0.00
07/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1130	1	1130	1	0.00
07/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	274	0	274	0	100.00
07/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1722	2	1722	2	100.00
07/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	211	0	211	0	556.00
07/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1186	1	1186	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
07/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	414	0	414	0	129.00
07/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1688	2	1688	2	129.00
07/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7200	7	7200	7	0.00
07/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1158	1	1158	1	0.00
07/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1488	2	1488	2	556.00
07/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6789	7	6789	7	0.00
07/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	819	1	819	1	556.00
07/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	742	1	742	1	100.00
07/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8363	8	8363	8	0.00
07/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3977	4	3977	4	0.00
07/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4566	4	4566	4	0.00
07/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3635	3	3635	3	0.00
07/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4623	4	4623	4	0.00
07/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6851	7	6851	7	0.00
07/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3682	4	3682	4	0.00
07/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1103	1	1103	1	129.00
07/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7788	8	7788	8	0.00
07/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4510	4	4510	4	0.00
07/01/2020	2044 On 06-August-20			Bond Future	10.30	86.9130	10.2956	86.9130	0.00
07/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	894	1	894	1	602.00
07/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2171	2	2171	2	0.00
07/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2569	3	2569	3	602.00
07/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	435	0	435	0	140.00
07/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1585	2	1585	2	140.00
07/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2235	2	2235	2	0.00
07/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7563	8	7563	8	0.00
07/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2203	2	2203	2	0.00
07/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6722	7	6722	7	0.00
07/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2007	2	2007	2	140.00
07/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5628	5	5628	5	0.00
07/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11504	11	11504	11	0.00
07/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6784	7	6784	7	0.00
07/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5577	5	5577	5	0.00
07/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1728	2	1728	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5679	6	5679	6	0.00
07/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5087	5	5087	5	0.00
07/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8729	9	8729	9	0.00
07/01/2020	2044 On 05-November-20			Bond Future	10.37	88.5436	10.3672	88.5436	0.00
07/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4433	5	4433	5	0.00
07/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2343	2	2343	2	1,815.00
07/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	3072	3	3072	3	0.00
07/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9188	9	9188	9	0.00
07/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	3105	3	3105	3	568.00
07/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4511	5	4511	5	0.00
07/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9423	10	9423	10	0.00
07/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1314	1	1314	1	568.00
07/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8185	8	8185	8	0.00
07/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	711	1	711	1	1,815.00
07/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3271	3	3271	3	1,815.00
07/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4472	5	4472	5	0.00
07/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4604	4	4604	4	0.00
07/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6013	6	6013	6	0.00
07/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4566	4	4566	4	0.00
07/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2361	2	2361	2	1,815.00
07/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1855	2	1855	2	1,815.00
07/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13650	13	13650	13	0.00
07/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7573	7	7573	7	0.00
07/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10317	10	10317	10	0.00
07/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6303	6	6303	6	0.00
07/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1951	2	1951	2	568.00
07/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6254	6	6254	6	0.00
07/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4642	5	4642	5	0.00
07/01/2020	2046 On 06-February-20			Bond Future	107.85	107.8580	107.8459	107.8580	12,850.00
07/01/2020	2046 On 07-May-20			Bond Future	108.10	108.1113	108.0975	108.1113	0.00
07/01/2020	2046 On 06-August-20			Bond Future	110.13	110.1470	110.1347	110.1470	0.00
07/01/2020	2046 On 05-November-20			Bond Future	110.41	110.4268	110.4127	110.4268	0.00
07/01/2020	2050 On 06-February-20			Bond Future	109.76	109.7686	109.7563	109.7686	11,797.00
07/01/2020	2050 On 07-May-20			Bond Future	111.78	111.7912	111.7773	111.7912	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
07/01/2020	2050 On 06-August-20			Bond Future	112.02	112.0312	112.0188	112.0312	0.00
07/01/2020	2050 On 05-November-20			Bond Future	114.11	114.1277	114.1135	114.1277	0.00
07/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	AL37 On 06-February-20			Index Future	682.34	682.8190	682.3430	682.8190	0.00
07/01/2020	AL37 On 07-May-20			Index Future	694.74	695.2330	694.7390	695.2330	0.00
07/01/2020	AL37 On 06-August-20			Index Future	707.53	708.0210	707.5290	708.0210	0.00
07/01/2020	AL7T On 06-February-20			Index Future	789.74	791.5680	789.7440	791.5680	0.00
07/01/2020	AL7T On 07-May-20			Index Future	804.09	805.9590	804.0910	805.9590	0.00
07/01/2020	AL7T On 06-August-20			Index Future	818.89	820.7840	818.8940	820.7840	0.00
07/01/2020	ALBI On 06-February-20			Index Future	703.32	704.6300	703.3230	704.6300	416.00
07/01/2020	ALBI On 07-May-20			Index Future	716.10	717.4410	716.1010	717.4410	0.00
07/01/2020	ALBI On 06-August-20			Index Future	729.28	730.6370	729.2830	730.6370	0.00
07/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2020	C210 On 31-March-28			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
07/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2020	ES33 On 06-February-20			Bond Future	10.97	78.9849	10.9728	78.9849	350.00
07/01/2020	ES33 On 07-May-20			Bond Future	11.09	76.6274	11.0905	76.6274	0.00
07/01/2020	ES33 On 06-August-20			Bond Future	11.21	78.0288	11.2108	78.0288	0.00
07/01/2020	ES33 On 05-November-20			Bond Future	11.33	75.7015	11.3333	75.7015	0.00
07/01/2020	ES42 On 06-February-20			Bond Future	11.27	80.2704	11.2703	80.2704	4,919.00
07/01/2020	ES42 On 07-May-20			Bond Future	11.39	77.4653	11.3859	77.4653	0.00
07/01/2020	ES42 On 06-August-20			Bond Future	11.50	78.8811	11.5024	78.8811	0.00
07/01/2020	ES42 On 05-November-20			Bond Future	11.62	76.0998	11.6197	76.0998	0.00
07/01/2020	GOVI On 06-February-20			GOVI	695.49	696.8120	695.4880	696.8120	1,243.00
07/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	76420	6	76420	6	0.00
07/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	76620	6	76620	6	0.00
07/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	76520	6	76520	6	0.00
07/01/2020	GOVI On 07-May-20			GOVI	708.12	709.4800	708.1220	709.4800	0.00
07/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	118780	11	118780	11	0.00
07/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	118580	11	118580	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	118680	11	118680	11	0.00
07/01/2020	GOVI On 06-August-20			GOVI	721.16	722.5300	721.1580	722.5300	0.00
07/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
07/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	69720	6	69720	6	0.00
07/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	69620	6	69620	6	0.00
07/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	69820	6	69820	6	0.00
07/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2020	IGOV On 06-February-20			Index Future	259.55	259.5440	259.5460	259.5440	1,004.00
07/01/2020	IGOV On 07-May-20			Index Future	264.33	264.3270	264.3250	264.3270	47.00
07/01/2020	IGOV On 06-August-20			Index Future	269.25	269.2520	269.2540	269.2520	0.00
07/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
07/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
07/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
07/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4700	95.4800	95.4700	0.00
07/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4200	94.4300	94.4200	0.00
07/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3300	93.3500	93.3300	0.00
07/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.21	93.1900	93.2100	93.1900	0.00
07/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.15	95.1300	95.1500	95.1300	51.00
07/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.06	95.0300	95.0600	95.0300	0.00
07/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.98	95.9500	95.9800	95.9500	0.00
07/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.69	99.6500	99.6900	99.6500	0.00
07/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.73	100.6800	100.7300	100.6800	0.00
07/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.79	93.7400	93.7900	93.7400	0.00
07/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.69	99.6300	99.6900	99.6300	0.00
07/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
07/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.24	90.0700	90.2400	90.0700	0.00
07/01/2020	IS10 On 16-March-26			Interest Rate Swap	87.07	86.8800	87.0700	86.8800	0.00
07/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.69	85.4900	85.6900	85.4900	0.00
07/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.82	87.6100	87.8200	87.6100	0.00
07/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.66	91.4400	91.6600	91.4400	0.00
07/01/2020	IS10 On 15-March-27			Interest Rate Swap	90.13	89.9100	90.1300	89.9100	0.00
07/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.20	91.9800	92.2000	91.9800	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
07/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.73	97.5200	97.7300	97.5200	0.00
07/01/2020	IS10 On 20-December-27			Interest Rate Swap	98.06	97.8500	98.0600	97.8500	0.00
07/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.39	91.1700	91.3900	91.1700	0.00
07/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.78	98.5600	98.7800	98.5600	0.00
07/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
07/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/01/2020	R023 On 06-February-20			Bond Future	7.22	104.9454	7.2210	104.9454	44,450.00
07/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	864	1	864	1	0.00
07/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	912	1	912	1	0.00
07/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	888	1	888	1	0.00
07/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	53	0	53	0	0.00
07/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	50	0	50	0	0.00
07/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	56	0	56	0	0.00
07/01/2020	R023 On 07-May-20			Bond Future	7.20	102.9210	7.2011	102.9210	13,512.00
07/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	205	0	205	0	0.00
07/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	213	0	213	0	0.00
07/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	198	0	198	0	0.00
07/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	985	1	985	1	0.00
07/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	967	1	967	1	0.00
07/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	949	1	949	1	0.00
07/01/2020	R023 On 06-August-20			Bond Future	7.16	104.8143	7.1629	104.8143	0.00
07/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	839	1	839	1	0.00
07/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	868	1	868	1	0.00
07/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	853	1	853	1	0.00
07/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	597	1	597	1	0.00
07/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	606	1	606	1	0.00
07/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	614	1	614	1	0.00
07/01/2020	R023 On 05-November-20			Bond Future	7.12	102.8407	7.1193	102.8407	0.00
07/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1296	1	1296	1	0.00
07/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1282	1	1282	1	0.00
07/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1310	1	1310	1	0.00
07/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	587	1	587	1	0.00
07/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	580	1	580	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	573	1	573	1	0.00
07/01/2020	R035 On 06-February-20			Bond Future	9.77	97.2645	9.7683	97.2645	118,452.00
07/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	648	1	648	1	0.00
07/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	621	1	621	1	0.00
07/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	596	1	596	1	0.00
07/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1929	2	1929	2	0.00
07/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1830	2	1830	2	0.00
07/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1879	2	1879	2	0.00
07/01/2020	R035 On 07-May-20			Bond Future	9.84	94.5297	9.8407	94.5297	0.00
07/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	448	0	448	0	5,000.00
07/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2071	2	2071	2	5,000.00
07/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1203	1	1203	1	0.00
07/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2179	2	2179	2	3,530.00
07/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	561	1	561	1	3,530.00
07/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1258	1	1258	1	0.00
07/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6938	7	6938	7	0.00
07/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1230	1	1230	1	0.00
07/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5934	6	5934	6	0.00
07/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2736	3	2736	3	0.00
07/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3964	4	3964	4	0.00
07/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2624	3	2624	3	0.00
07/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3867	4	3867	4	0.00
07/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5566	5	5566	5	0.00
07/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	642	1	642	1	5,000.00
07/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3915	4	3915	4	0.00
07/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	834	1	834	1	3,530.00
07/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6006	6	6006	6	0.00
07/01/2020	R035 On 06-August-20			Bond Future	9.91	96.2618	9.9136	96.2618	0.00
07/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	784	1	784	1	24,761.00
07/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3364	3	3364	3	0.00
07/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	490	1	490	1	3,000.00
07/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3326	3	3326	3	0.00
07/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3401	4	3401	4	0.00
07/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3351	3	3351	3	0.00

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07/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3284	3	3284	3	0.00
07/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9423	9	9423	9	0.00
07/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7696	8	7696	8	0.00
07/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3317	3	3317	3	0.00
07/01/2020	R035 On 05-November-20			Bond Future	9.99	93.5645	9.9887	93.5645	0.00
07/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5379	6	5379	6	0.00
07/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5337	5	5337	5	0.00
07/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5421	6	5421	6	0.00
07/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3039	3	3039	3	0.00
07/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3012	3	3012	3	0.00
07/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2987	3	2987	3	0.00
07/01/2020	R186 On 06-February-20			Bond Future	8.27	113.0682	8.2719	113.0682	103,151.00
07/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1754	2	1754	2	0.00
07/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	365	0	365	0	821.00
07/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1842	2	1842	2	0.00
07/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1541	2	1541	2	0.00
07/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1798	2	1798	2	0.00
07/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	3956	4	3956	4	0.00
07/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	220	0	220	0	0.00
07/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	210	0	210	0	0.00
07/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	22	0	22	0	821.00
07/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	289	0	289	0	821.00
07/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1265	1	1265	1	0.00
07/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	230	0	230	0	0.00
07/01/2020	R186 On 07-May-20			Bond Future	8.32	115.1238	8.3181	115.1238	1,650.00
07/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2058	2	2058	2	0.00
07/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	927	1	927	1	0.00
07/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3712	4	3712	4	0.00
07/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	601	1	601	1	0.00
07/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1399	1	1399	1	6,000.00
07/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	948	1	948	1	0.00
07/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	253	0	253	0	6,000.00
07/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	907	1	907	1	0.00
07/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2244	2	2244	2	0.00

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07/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4181	4	4181	4	0.00
07/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	498	0	498	0	6,000.00
07/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2177	2	2177	2	0.00
07/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2868	3	2868	3	2,500.00
07/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1603	2	1603	2	0.00
07/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2210	2	2210	2	0.00
07/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1090	1	1090	1	23,230.00
07/01/2020	R186 On 06-August-20			Bond Future	8.36	111.9337	8.3634	111.9337	0.00
07/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2061	2	2061	2	0.00
07/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2088	2	2088	2	0.00
07/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2033	2	2033	2	0.00
07/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	2051	2	2051	2	0.00
07/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	2026	2	2026	2	0.00
07/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	2002	2	2002	2	0.00
07/01/2020	R186 On 05-November-20			Bond Future	8.41	114.0284	8.4054	114.0284	0.00
07/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3163	3	3163	3	0.00
07/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3133	3	3133	3	0.00
07/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2278	2	2278	2	3,500.00
07/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5207	5	5207	5	0.00
07/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1208	1	1208	1	3,500.00
07/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3104	3	3104	3	0.00
07/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	4079	4	4079	4	0.00
07/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1920	2	1920	2	0.00
07/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1041	1	1041	1	3,500.00
07/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2605	3	2605	3	0.00
07/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1940	2	1940	2	0.00
07/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1901	2	1901	2	0.00
07/01/2020	R197 On 06-February-20			Bond Future	301.03	301.0681	301.0292	301.0681	2,540.00
07/01/2020	R197 On 07-May-20			Bond Future	306.57	306.6157	306.5722	306.6157	0.00
07/01/2020	R197 On 06-August-20			Bond Future	304.62	304.6580	304.6185	304.6580	0.00
07/01/2020	R197 On 05-November-20			Bond Future	310.31	310.3590	310.3145	310.3590	0.00
07/01/2020	R202 On 06-February-20			Bond Future	226.76	226.6643	226.7613	226.6643	8,469.00
07/01/2020	R202 On 07-May-20			Bond Future	230.94	230.8409	230.9366	230.8409	0.00
07/01/2020	R202 On 06-August-20			Bond Future	231.18	231.0812	231.1826	231.0812	0.00

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07/01/2020	R202 On 05-November-20			Bond Future	235.51	235.4055	235.5054	235.4055	0.00
07/01/2020	R208 On 06-February-20			Bond Future	6.68	102.5498	6.6756	102.5498	14,955.00
07/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	601	1	601	1	0.00
07/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	579	1	579	1	0.00
07/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	590	1	590	1	0.00
07/01/2020	R208 On 07-May-20			Bond Future	6.47	101.0108	6.4728	101.0108	60.00
07/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1429	1	1429	1	0.00
07/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1438	1	1438	1	0.00
07/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1421	1	1421	1	0.00
07/01/2020	R208 On 06-August-20			Bond Future	6.07	102.8718	6.0684	102.8718	0.00
07/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	13	0	0.00
07/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	14	0	14	0	0.00
07/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
07/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	334	0	334	0	0.00
07/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	329	0	329	0	0.00
07/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	324	0	324	0	0.00
07/01/2020	R208 On 05-November-20			Bond Future	5.10	101.3872	5.1042	101.3872	0.00
07/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	45	0	45	0	0.00
07/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	43	0	43	0	0.00
07/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	42	0	42	0	0.00
07/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	168	0	168	0	0.00
07/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	171	0	171	0	0.00
07/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	166	0	166	0	0.00
07/01/2020	R209 On 06-February-20			Bond Future	9.80	73.9463	9.8046	73.9463	101,926.00
07/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	313	0	313	0	0.00
07/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	175	0	175	0	7,500.00
07/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	328	0	328	0	0.00
07/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	298	0	298	0	0.00

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07/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2257	2	2257	2	0.00
07/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2206	2	2206	2	0.00
07/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2793	3	2793	3	0.00
07/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2156	2	2156	2	0.00
07/01/2020	R209 On 07-May-20			Bond Future	9.87	72.1394	9.8730	72.1394	0.00
07/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	960	1	960	1	0.00
07/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	1004	1	1004	1	0.00
07/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	982	1	982	1	0.00
07/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3623	3	3623	3	0.00
07/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3579	3	3579	3	0.00
07/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3667	4	3667	4	0.00
07/01/2020	R209 On 06-August-20			Bond Future	9.94	73.4610	9.9419	73.4610	0.00
07/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36142	36	36142	36	0.00
07/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36251	36	36251	36	0.00
07/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36034	36	36034	36	0.00
07/01/2020	R209 On 05-November-20			Bond Future	10.01	71.6874	10.0095	71.6874	0.00
07/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3515	4	3515	4	0.00
07/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3577	4	3577	4	0.00
07/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3546	4	3546	4	0.00
07/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3543	3	3543	3	0.00
07/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3513	3	3513	3	0.00
07/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3572	3	3572	3	0.00
07/01/2020	R210 On 06-February-20			Bond Future	188.61	188.6364	188.6138	188.6364	1,721.00
07/01/2020	R210 On 07-May-20			Bond Future	189.46	189.4835	189.4581	189.4835	220.00
07/01/2020	R210 On 06-August-20			Bond Future	193.03	193.0513	193.0285	193.0513	0.00
07/01/2020	R210 On 05-November-20			Bond Future	193.94	193.9634	193.9376	193.9634	0.00
07/01/2020	R212 On 06-February-20			Bond Future	161.59	161.6002	161.5942	161.6002	7,963.00
07/01/2020	R212 On 07-May-20			Bond Future	164.57	164.5779	164.5697	164.5779	0.00
07/01/2020	R212 On 06-August-20			Bond Future	165.40	165.4013	165.3956	165.4013	0.00
07/01/2020	R212 On 05-November-20			Bond Future	168.49	168.4965	168.4883	168.4965	0.00
07/01/2020	R213 On 06-February-20			Bond Future	9.28	87.8585	9.2751	87.8585	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	933	1	933	1	0.00
07/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	901	1	901	1	0.00
07/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	871	1	871	1	0.00
07/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	933	1	933	1	0.00
07/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	963	1	963	1	0.00
07/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	903	1	903	1	0.00
07/01/2020	R213 On 07-May-20			Bond Future	9.34	85.9041	9.3383	85.9041	0.00
07/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1005	1	1005	1	0.00
07/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1026	1	1026	1	0.00
07/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1048	1	1048	1	0.00
07/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2986	3	2986	3	0.00
07/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3066	3	3066	3	0.00
07/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	3026	3	3026	3	0.00
07/01/2020	R213 On 06-August-20			Bond Future	9.40	87.4794	9.4013	87.4794	0.00
07/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2269	2	2269	2	0.00
07/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2326	2	2326	2	0.00
07/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2298	2	2298	2	0.00
07/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2897	3	2897	3	0.00
07/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2867	3	2867	3	0.00
07/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2928	3	2928	3	0.00
07/01/2020	R213 On 05-November-20			Bond Future	9.47	85.5675	9.4672	85.5675	0.00
07/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3574	4	3574	4	0.00
07/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3606	4	3606	4	0.00
07/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3638	4	3638	4	0.00
07/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2816	3	2816	3	0.00
07/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2867	3	2867	3	0.00
07/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2841	3	2841	3	0.00
07/01/2020	R214 On 06-February-20			Bond Future	10.02	72.5159	10.0162	72.5159	19,134.00
07/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	317	0	317	0	0.00
07/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	350	0	350	0	0.00
07/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2841	3	2841	3	0.00
07/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	107	0	107	0	1,000.00
07/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	639	1	639	1	1,000.00
07/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	333	0	333	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
07/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2317	2	2317	2	0.00
07/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3482	3	3482	3	0.00
07/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2266	2	2266	2	0.00
07/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1607	2	1607	2	0.00
07/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2370	2	2370	2	0.00
07/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	274	0	274	0	1,000.00
07/01/2020	R214 On 07-May-20			Bond Future	10.08	70.5363	10.0833	70.5363	0.00
07/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1263	1	1263	1	0.00
07/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1288	1	1288	1	0.00
07/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	400	0	400	0	1,250.00
07/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1670	2	1670	2	1,250.00
07/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4574	5	4574	5	0.00
07/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1238	1	1238	1	0.00
07/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3451	3	3451	3	0.00
07/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2807	3	2807	3	0.00
07/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5711	6	5711	6	0.00
07/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	992	1	992	1	1,250.00
07/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3408	3	3408	3	0.00
07/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3365	3	3365	3	0.00
07/01/2020	R214 On 06-August-20			Bond Future	10.15	71.8283	10.1505	71.8283	0.00
07/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2499	3	2499	3	0.00
07/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2530	3	2530	3	0.00
07/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2561	3	2561	3	0.00
07/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3602	4	3602	4	0.00
07/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3671	4	3671	4	0.00
07/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3636	4	3636	4	0.00
07/01/2020	R214 On 05-November-20			Bond Future	10.22	69.8781	10.2193	69.8781	0.00
07/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3855	4	3855	4	0.00
07/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3888	4	3888	4	0.00
07/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3823	4	3823	4	0.00
07/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3692	4	3692	4	0.00
07/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3661	4	3661	4	0.00
07/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3631	4	3631	4	0.00
07/01/2020	R248 On 06-February-20			Bond Future	10.13	91.4514	10.1273	91.4514	95,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	225	0	225	0	0.00
07/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	199	0	199	0	0.00
07/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	212	0	212	0	0.00
07/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3841	4	3841	4	0.00
07/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3691	3	3691	3	0.00
07/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3766	4	3766	4	0.00
07/01/2020	R248 On 07-May-20			Bond Future	10.20	88.6744	10.1974	88.6744	0.00
07/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1134	1	1134	1	0.00
07/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1191	1	1191	1	0.00
07/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1162	1	1162	1	0.00
07/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4673	5	4673	5	0.00
07/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4731	5	4731	5	0.00
07/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4614	4	4614	4	0.00
07/01/2020	R248 On 06-August-20			Bond Future	10.27	90.2984	10.2680	90.2984	0.00
07/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	727	1	727	1	20,640.00
07/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3450	4	3450	4	0.00
07/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3530	4	3530	4	0.00
07/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	438	0	438	0	3,000.00
07/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3490	4	3490	4	0.00
07/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4120	4	4120	4	0.00
07/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4079	4	4079	4	0.00
07/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11754	12	11754	12	0.00
07/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4161	4	4161	4	0.00
07/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9617	9	9617	9	0.00
07/01/2020	R248 On 05-November-20			Bond Future	10.34	87.5536	10.3399	87.5536	0.00
07/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3487	4	3487	4	0.00
07/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3452	4	3452	4	0.00
07/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3417	4	3417	4	0.00
07/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5969	6	5969	6	0.00
07/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6017	6	6017	6	0.00
07/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5921	6	5921	6	0.00