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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	2025 On 06-February-20			Bond Future	135.48	135.4412	135.4793	135.4412	2,027.00
05/02/2020	2025 On 07-May-20			Bond Future	137.88	137.8459	137.8845	137.8459	4,213.00
05/02/2020	2025 On 06-August-20			Bond Future	138.92	138.8776	138.9167	138.8776	0.00
05/02/2020	2025 On 05-November-20			Bond Future	141.40	141.3595	141.3999	141.3595	0.00
05/02/2020	2025 On 04-February-21			Bond Future	142.33	142.2899	142.3323	142.2899	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
05/02/2020	2029 On 06-February-20			Bond Future	100.53	100.6283	100.5288	100.6283	1,961.00
05/02/2020	2029 On 07-May-20			Bond Future	101.21	101.3069	101.2054	101.3069	3,765.00
05/02/2020	2029 On 06-August-20			Bond Future	103.06	103.1676	103.0641	103.1676	0.00
05/02/2020	2029 On 05-November-20			Bond Future	103.77	103.8731	103.7682	103.8731	0.00
05/02/2020	2030 On 06-February-20			Bond Future	8.83	94.4753	8.8257	94.4753	27,090.00
05/02/2020	2030 On 06-February-20	9.00	Call	Bond Future	1091	1	1091	1	5,820.00
05/02/2020	2030 On 06-February-20	9.14	Call	Bond Future	1955	2	1955	2	0.00
05/02/2020	2030 On 06-February-20	9.25	Call	Bond Future	2627	2	2627	2	0.00
05/02/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
05/02/2020	2030 On 06-February-20	9.15	Call	Bond Future	2016	2	2016	2	0.00
05/02/2020	2030 On 06-February-20	9.40	Call	Bond Future	3533	3	3533	3	0.00
05/02/2020	2030 On 06-February-20	9.16	Call	Bond Future	2078	2	2078	2	0.00
05/02/2020	2030 On 06-February-20	9.16	Put	Bond Future	0	0	0	0	0.00
05/02/2020	2030 On 06-February-20	9.25	Put	Bond Future	0	0	0	0	5,000.00
05/02/2020	2030 On 06-February-20	8.40	Put	Bond Future	2736	3	2736	3	0.00
05/02/2020	2030 On 06-February-20	9.14	Put	Bond Future	0	0	0	0	0.00
05/02/2020	2030 On 06-February-20	9.40	Put	Bond Future	0	0	0	0	5,000.00
05/02/2020	2030 On 06-February-20	9.15	Put	Bond Future	0	0	0	0	0.00
05/02/2020	2030 On 06-February-20	9.00	Put	Bond Future	1	0	1	0	0.00
05/02/2020	2030 On 07-May-20			Bond Future	8.89	96.1292	8.8919	96.1292	78,451.00
05/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1369	1	1369	1	0.00
05/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1341	1	1341	1	0.00
05/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1312	1	1312	1	0.00
05/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1973	2	1973	2	0.00
05/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2007	2	2007	2	0.00
05/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1939	2	1939	2	0.00
05/02/2020	2030 On 06-August-20			Bond Future	8.96	93.8620	8.9565	93.8620	200.00
05/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2816	3	2816	3	0.00
05/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2885	3	2885	3	0.00
05/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2851	3	2851	3	0.00
05/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1989	2	1989	2	0.00
05/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1964	2	1964	2	0.00
05/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2014	2	2014	2	0.00
05/02/2020	2030 On 05-November-20			Bond Future	9.02	95.5174	9.0203	95.5174	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
05/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1136	1	1136	1	1,000.00
05/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2877	3	2877	3	1,000.00
05/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1994	2	1994	2	3,000.00
05/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4051	4	4051	4	0.00
05/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6870	7	6870	7	0.00
05/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4088	4	4088	4	0.00
05/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2845	3	2845	3	16,000.00
05/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8201	8	8201	8	0.00
05/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4126	4	4126	4	0.00
05/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8644	8	8644	8	0.00
05/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3504	3	3504	3	3,000.00
05/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1519	1	1519	1	16,000.00
05/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2788	3	2788	3	0.00
05/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4480	5	4480	5	0.00
05/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	552	1	552	1	3,000.00
05/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1913	2	1913	2	0.00
05/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1953	2	1953	2	0.00
05/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3734	4	3734	4	0.00
05/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2273	2	2273	2	0.00
05/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	637	1	637	1	16,000.00
05/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1933	2	1933	2	0.00
05/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	971	1	971	1	1,000.00
05/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2760	3	2760	3	0.00
05/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5278	6	5278	6	0.00
05/02/2020	2032 On 06-February-20			Bond Future	9.28	95.2316	9.2758	95.2316	43,054.00
05/02/2020	2032 On 06-February-20	9.39	Call	Bond Future	787	1	787	1	0.00
05/02/2020	2032 On 06-February-20	9.40	Call	Bond Future	851	1	851	1	0.00
05/02/2020	2032 On 06-February-20	9.38	Call	Bond Future	724	0	724	0	0.00
05/02/2020	2032 On 06-February-20	9.38	Put	Bond Future	16	0	16	0	0.00
05/02/2020	2032 On 06-February-20	9.39	Put	Bond Future	12	0	12	0	0.00
05/02/2020	2032 On 06-February-20	9.40	Put	Bond Future	9	0	9	0	0.00
05/02/2020	2032 On 07-May-20			Bond Future	9.35	92.7403	9.3496	92.7403	82,243.00
05/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2435	2	2435	2	7,500.00
05/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1293	1	1293	1	0.00

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05/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1382	1	1382	1	7,500.00
05/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1352	1	1352	1	0.00
05/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1322	1	1322	1	0.00
05/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2469	3	2469	3	0.00
05/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2393	3	2393	3	0.00
05/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2431	3	2431	3	0.00
05/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2508	3	2508	3	0.00
05/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1434	2	1434	2	0.00
05/02/2020	2032 On 06-August-20			Bond Future	9.42	94.4213	9.4217	94.4213	300.00
05/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2835	3	2835	3	0.00
05/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2870	3	2870	3	0.00
05/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2905	3	2905	3	0.00
05/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2588	3	2588	3	0.00
05/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2649	3	2649	3	0.00
05/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2618	3	2618	3	0.00
05/02/2020	2032 On 05-November-20			Bond Future	9.50	91.9285	9.4978	91.9285	0.00
05/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4162	4	4162	4	0.00
05/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9639	9	9639	9	0.00
05/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10066	10	10066	10	0.00
05/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2045	2	2045	2	3,000.00
05/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3606	3	3606	3	3,000.00
05/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3024	3	3024	3	1,000.00
05/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4201	4	4201	4	0.00
05/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1619	1	1619	1	1,000.00
05/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4123	4	4123	4	0.00
05/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2512	3	2512	3	0.00
05/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4600	5	4600	5	0.00
05/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5324	6	5324	6	0.00
05/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	573	1	573	1	1,000.00
05/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2465	3	2465	3	0.00
05/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3399	4	3399	4	0.00
05/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2885	3	2885	3	0.00
05/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2488	3	2488	3	0.00
05/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	649	1	649	1	3,000.00

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05/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4908	100.4743	100.4908	490.00
05/02/2020	2033 On 07-May-20			Bond Future	101.07	101.0898	101.0727	101.0898	6,960.00
05/02/2020	2033 On 06-August-20			Bond Future	102.93	102.9464	102.9290	102.9464	0.00
05/02/2020	2033 On 05-November-20			Bond Future	103.55	103.5700	103.5526	103.5700	0.00
05/02/2020	2037 On 06-February-20			Bond Future	9.83	89.0124	9.8309	89.0124	25,365.00
05/02/2020	2037 On 06-February-20	9.68	Call	Bond Future	3	0	3	0	0.00
05/02/2020	2037 On 06-February-20	9.67	Call	Bond Future	2	0	2	0	0.00
05/02/2020	2037 On 06-February-20	9.66	Call	Bond Future	1	0	1	0	0.00
05/02/2020	2037 On 06-February-20	9.67	Put	Bond Future	1221	2	1221	2	0.00
05/02/2020	2037 On 06-February-20	9.66	Put	Bond Future	1297	2	1297	2	0.00
05/02/2020	2037 On 06-February-20	9.68	Put	Bond Future	1146	2	1146	2	0.00
05/02/2020	2037 On 07-May-20			Bond Future	9.91	90.5706	9.9125	90.5706	67,341.00
05/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1097	1	1097	1	0.00
05/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1423	1	1423	1	7,500.00
05/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1125	1	1125	1	0.00
05/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2521	2	2521	2	7,500.00
05/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1153	1	1153	1	0.00
05/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3431	4	3431	4	0.00
05/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1878	2	1878	2	0.00
05/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3529	4	3529	4	0.00
05/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3014	3	3014	3	0.00
05/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3479	4	3479	4	0.00
05/02/2020	2037 On 06-August-20			Bond Future	9.99	87.9521	9.9941	87.9521	300.00
05/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2742	2	2742	2	0.00
05/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2777	3	2777	3	0.00
05/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2707	2	2707	2	0.00
05/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3690	4	3690	4	0.00
05/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3651	4	3651	4	0.00
05/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3613	4	3613	4	0.00
05/02/2020	2037 On 05-November-20			Bond Future	10.07	89.5031	10.0738	89.5031	0.00
05/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4114	4	4114	4	0.00
05/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4036	4	4036	4	0.00
05/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4075	4	4075	4	0.00
05/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3350	4	3350	4	0.00

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05/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3287	3	3287	3	0.00
05/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3319	4	3319	4	0.00
05/02/2020	2038 On 06-February-20			Bond Future	114.88	115.3094	114.8847	115.3094	5,624.00
05/02/2020	2038 On 07-May-20			Bond Future	116.92	117.3566	116.9242	117.3566	10,867.00
05/02/2020	2038 On 06-August-20			Bond Future	117.38	117.8245	117.3840	117.8245	0.00
05/02/2020	2038 On 05-November-20			Bond Future	119.48	119.9302	119.4821	119.9302	0.00
05/02/2020	2040 On 06-February-20			Bond Future	9.95	91.7011	9.9509	91.7011	17,856.00
05/02/2020	2040 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2040 On 06-February-20	9.76	Call	Bond Future	1	0	1	0	0.00
05/02/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2040 On 06-February-20	9.75	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2040 On 06-February-20	9.75	Put	Bond Future	1639	2	1639	2	0.00
05/02/2020	2040 On 06-February-20	9.76	Put	Bond Future	1557	2	1557	2	0.00
05/02/2020	2040 On 06-February-20	9.00	Put	Bond Future	8182	9	8182	9	0.00
05/02/2020	2040 On 06-February-20	9.74	Put	Bond Future	1722	2	1722	2	0.00
05/02/2020	2040 On 06-February-20	8.40	Put	Bond Future	13944	14	13944	14	0.00
05/02/2020	2040 On 07-May-20			Bond Future	10.03	93.3065	10.0326	93.3065	44,054.00
05/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	682	0	682	0	2,640.00
05/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2218	2	2218	2	2,640.00
05/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1334	1	1334	1	0.00
05/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1303	1	1303	1	0.00
05/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1272	1	1272	1	0.00
05/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3722	4	3722	4	0.00
05/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3618	4	3618	4	0.00
05/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2477	3	2477	3	0.00
05/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5063	5	5063	5	0.00
05/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3670	4	3670	4	0.00
05/02/2020	2040 On 06-August-20			Bond Future	10.11	90.4869	10.1143	90.4869	600.00
05/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	3004	3	3004	3	0.00
05/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3081	3	3081	3	0.00
05/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	3042	3	3042	3	0.00
05/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3745	4	3745	4	0.00
05/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3664	4	3664	4	0.00

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05/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3704	4	3704	4	0.00
05/02/2020	2040 On 05-November-20			Bond Future	10.19	92.0826	10.1940	92.0826	0.00
05/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2311	2	2311	2	2,000.00
05/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4109	4	4109	4	2,000.00
05/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1655	2	1655	2	2,000.00
05/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3223	3	3223	3	2,000.00
05/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4398	4	4398	4	0.00
05/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11377	11	11377	11	0.00
05/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4440	4	4440	4	0.00
05/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10342	10	10342	10	0.00
05/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4482	4	4482	4	0.00
05/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3554	4	3554	4	0.00
05/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1114	1	1114	1	2,000.00
05/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7259	8	7259	8	0.00
05/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4736	5	4736	5	0.00
05/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3520	4	3520	4	0.00
05/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	871	1	871	1	2,000.00
05/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3832	4	3832	4	0.00
05/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3588	4	3588	4	0.00
05/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5999	6	5999	6	0.00
05/02/2020	2044 On 06-February-20			Bond Future	10.03	88.2843	10.0309	88.2843	12,665.00
05/02/2020	2044 On 06-February-20	9.77	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
05/02/2020	2044 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	328.00
05/02/2020	2044 On 06-February-20	9.78	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2044 On 06-February-20	10.78	Call	Bond Future	5765	5	5765	5	0.00
05/02/2020	2044 On 06-February-20	9.76	Call	Bond Future	0	0	0	0	0.00
05/02/2020	2044 On 06-February-20	9.78	Put	Bond Future	2083	3	2083	3	0.00
05/02/2020	2044 On 06-February-20	9.76	Put	Bond Future	2253	3	2253	3	0.00
05/02/2020	2044 On 06-February-20	10.78	Put	Bond Future	0	0	0	0	328.00
05/02/2020	2044 On 06-February-20	9.77	Put	Bond Future	2168	3	2168	3	0.00
05/02/2020	2044 On 06-February-20	9.74	Put	Bond Future	2423	3	2423	3	0.00
05/02/2020	2044 On 06-February-20	9.09	Put	Bond Future	8251	9	8251	9	0.00
05/02/2020	2044 On 07-May-20			Bond Future	10.11	89.8298	10.1107	89.8298	69,479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6024	6	6024	6	0.00
05/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1176	1	1176	1	0.00
05/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	266	0	266	0	100.00
05/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1824	2	1824	2	100.00
05/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	202	0	202	0	556.00
05/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1237	1	1237	1	0.00
05/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	410	0	410	0	129.00
05/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1786	2	1786	2	129.00
05/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7740	7	7740	7	0.00
05/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1206	1	1206	1	0.00
05/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1567	1	1567	1	556.00
05/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7306	7	7306	7	0.00
05/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	483	1	483	1	556.00
05/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	429	0	429	0	100.00
05/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7501	8	7501	8	0.00
05/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3204	3	3204	3	0.00
05/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3761	4	3761	4	0.00
05/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2884	3	2884	3	0.00
05/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3816	4	3816	4	0.00
05/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	5994	6	5994	6	0.00
05/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2928	3	2928	3	0.00
05/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	695	1	695	1	129.00
05/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6927	7	6927	7	0.00
05/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3708	4	3708	4	0.00
05/02/2020	2044 On 06-August-20			Bond Future	10.19	87.0725	10.1905	87.0725	500.00
05/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	877	1	877	1	602.00
05/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2224	2	2224	2	0.00
05/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	405	0	405	0	140.00
05/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1602	1	1602	1	140.00
05/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2292	2	2292	2	0.00
05/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2647	2	2647	2	602.00
05/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7951	8	7951	8	0.00
05/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7068	7	7068	7	0.00
05/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2258	2	2258	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4858	5	4858	5	0.00
05/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1528	2	1528	2	140.00
05/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10649	11	10649	11	0.00
05/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5975	6	5975	6	0.00
05/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4809	5	4809	5	0.00
05/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1290	1	1290	1	602.00
05/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4907	5	4907	5	0.00
05/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4340	4	4340	4	0.00
05/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7886	8	7886	8	0.00
05/02/2020	2044 On 05-November-20			Bond Future	10.27	88.6080	10.2681	88.6080	0.00
05/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4354	4	4354	4	0.00
05/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2128	2	2128	2	1,815.00
05/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2903	3	2903	3	0.00
05/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9449	9	9449	9	0.00
05/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4438	4	4438	4	0.00
05/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9699	9	9699	9	0.00
05/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2938	3	2938	3	568.00
05/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1059	1	1059	1	568.00
05/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8383	8	8383	8	0.00
05/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	507	0	507	0	1,815.00
05/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3115	3	3115	3	1,815.00
05/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4396	4	4396	4	0.00
05/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3761	4	3761	4	0.00
05/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5089	5	5089	5	0.00
05/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3726	4	3726	4	0.00
05/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1791	2	1791	2	1,815.00
05/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1363	1	1363	1	1,815.00
05/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12678	13	12678	13	0.00
05/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9294	10	9294	10	0.00
05/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5366	6	5366	6	0.00
05/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6591	7	6591	7	0.00
05/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5319	6	5319	6	0.00
05/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3796	4	3796	4	0.00
05/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1443	2	1443	2	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	2046 On 06-February-20			Bond Future	107.00	107.0153	106.9979	107.0153	9,343.00
05/02/2020	2046 On 07-May-20			Bond Future	107.16	107.1743	107.1563	107.1743	14,000.00
05/02/2020	2046 On 06-August-20			Bond Future	109.12	109.1428	109.1244	109.1428	0.00
05/02/2020	2046 On 05-November-20			Bond Future	109.29	109.3046	109.2861	109.3046	0.00
05/02/2020	2050 On 06-February-20			Bond Future	109.05	108.8527	109.0481	108.8527	6,616.00
05/02/2020	2050 On 07-May-20			Bond Future	110.98	110.7854	110.9842	110.7854	11,773.00
05/02/2020	2050 On 06-August-20			Bond Future	111.15	110.9473	111.1495	110.9473	0.00
05/02/2020	2050 On 05-November-20			Bond Future	113.14	112.9298	113.1362	112.9298	0.00
05/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	AL37 On 06-February-20			Index Future	694.79	693.2930	694.7920	693.2930	0.00
05/02/2020	AL37 On 07-May-20			Index Future	706.95	705.4290	706.9530	705.4290	0.00
05/02/2020	AL37 On 06-August-20			Index Future	719.63	718.0770	719.6280	718.0770	0.00
05/02/2020	AL7T On 06-February-20			Index Future	801.61	798.5800	801.6120	798.5800	0.00
05/02/2020	AL7T On 07-May-20			Index Future	815.64	812.5580	815.6430	812.5580	0.00
05/02/2020	AL7T On 06-August-20			Index Future	830.27	827.1270	830.2670	827.1270	0.00
05/02/2020	ALBI On 06-February-20			Index Future	712.10	709.7160	712.0990	709.7160	204.00
05/02/2020	ALBI On 07-May-20			Index Future	724.56	722.1390	724.5630	722.1390	212.00
05/02/2020	ALBI On 06-August-20			Index Future	737.55	735.0870	737.5540	735.0870	0.00
05/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2020	ES33 On 06-February-20			Bond Future	10.84	79.2313	10.8414	79.2313	0.00
05/02/2020	ES33 On 07-May-20			Bond Future	10.96	76.8264	10.9633	76.8264	350.00
05/02/2020	ES33 On 06-August-20			Bond Future	11.09	78.2189	11.0855	78.2189	0.00
05/02/2020	ES33 On 05-November-20			Bond Future	11.21	75.8072	11.2149	75.8072	0.00
05/02/2020	ES42 On 06-February-20			Bond Future	11.13	80.6719	11.1313	80.6719	0.00
05/02/2020	ES42 On 07-May-20			Bond Future	11.25	77.8202	11.2499	77.8202	4,919.00
05/02/2020	ES42 On 06-August-20			Bond Future	11.37	79.2308	11.3673	79.2308	0.00
05/02/2020	ES42 On 05-November-20			Bond Future	11.49	76.3649	11.4900	76.3649	0.00
05/02/2020	GOVI On 06-February-20			GOVI	704.19	701.7590	704.1850	701.7590	174.00
05/02/2020	GOVI On 06-February-20	703.15	Call	GOVI	10350	0	10350	0	0.00
05/02/2020	GOVI On 06-February-20	703.14	Call	GOVI	10450	0	10450	0	0.00
05/02/2020	GOVI On 06-February-20	703.13	Call	GOVI	10550	0	10550	0	0.00
05/02/2020	GOVI On 06-February-20	703.13	Put	GOVI	0	1	0	1	0.00
05/02/2020	GOVI On 06-February-20	703.15	Put	GOVI	0	1	0	1	0.00
05/02/2020	GOVI On 06-February-20	703.14	Put	GOVI	0	1	0	1	0.00
05/02/2020	GOVI On 07-May-20			GOVI	716.51	714.0430	716.5100	714.0430	1,178.00

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05/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
05/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	34900	6	34900	6	0.00
05/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	34700	6	34700	6	0.00
05/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	34800	6	34800	6	0.00
05/02/2020	GOVI On 06-August-20			GOVI	729.36	726.8460	729.3570	726.8460	0.00
05/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	12170	0	12170	0	0.00
05/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	12270	0	12270	0	0.00
05/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	12370	0	12370	0	0.00
05/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	1	0	1	0.00
05/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	1	0	1	0.00
05/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	1	0	1	0.00
05/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2020	IGOV On 06-February-20			Index Future	257.73	257.7410	257.7340	257.7410	111.00
05/02/2020	IGOV On 07-May-20			Index Future	262.31	262.3170	262.3100	262.3170	1,047.00
05/02/2020	IGOV On 06-August-20			Index Future	267.08	267.0830	267.0760	267.0830	0.00
05/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
05/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
05/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
05/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3000	95.3000	95.3000	0.00
05/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2100	94.2100	94.2100	0.00
05/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.03	93.0300	93.0300	93.0300	0.00
05/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.82	92.8200	92.8200	92.8200	0.00
05/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.68	94.6800	94.6800	94.6800	51.00
05/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.50	94.5000	94.5000	94.5000	0.00
05/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.34	95.3300	95.3400	95.3300	0.00
05/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.98	98.9600	98.9800	98.9600	0.00
05/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.94	99.9100	99.9400	99.9100	0.00
05/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.91	92.8800	92.9100	92.8800	0.00
05/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.75	98.7200	98.7500	98.7200	0.00
05/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
05/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.53	88.5100	88.5300	88.5100	0.00
05/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.27	85.2500	85.2700	85.2500	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
05/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.80	83.8000	83.8000	83.8000	0.00
05/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.89	85.9000	85.8900	85.9000	0.00
05/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.71	89.7200	89.7100	89.7200	0.00
05/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.13	88.1400	88.1300	88.1400	0.00
05/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.20	90.2000	90.2000	90.2000	0.00
05/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.75	95.7400	95.7500	95.7400	0.00
05/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.07	96.0500	96.0700	96.0500	0.00
05/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.32	89.3000	89.3200	89.3000	0.00
05/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.76	96.7600	96.7600	96.7600	0.00
05/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
05/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2020	R023 On 06-February-20			Bond Future	6.53	106.6651	6.5346	106.6651	35,567.00
05/02/2020	R023 On 06-February-20	7.52	Call	Bond Future	2694	3	2694	3	0.00
05/02/2020	R023 On 06-February-20	7.54	Call	Bond Future	2748	3	2748	3	0.00
05/02/2020	R023 On 06-February-20	7.53	Call	Bond Future	2721	3	2721	3	0.00
05/02/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R023 On 07-May-20			Bond Future	6.47	104.6022	6.4744	104.6022	68,701.00
05/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1232	1	1232	1	0.00
05/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1254	1	1254	1	0.00
05/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1210	1	1210	1	0.00
05/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	146	0	146	0	0.00
05/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	143	0	143	0	0.00
05/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	139	0	139	0	0.00
05/02/2020	R023 On 06-August-20			Bond Future	6.38	106.4981	6.3790	106.4981	0.00
05/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2190	2	2190	2	0.00
05/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2233	2	2233	2	0.00
05/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2211	2	2211	2	0.00
05/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	127	0	127	0	0.00
05/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	129	0	129	0	0.00
05/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	131	0	131	0	0.00
05/02/2020	R023 On 05-November-20			Bond Future	6.28	104.4475	6.2838	104.4475	0.00
05/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2631	3	2631	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
05/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2612	2	2612	2	0.00
05/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2649	3	2649	3	0.00
05/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	135	0	135	0	0.00
05/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	132	0	132	0	0.00
05/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	129	0	129	0	0.00
05/02/2020	R035 On 06-February-20			Bond Future	9.64	97.6350	9.6359	97.6350	47,300.00
05/02/2020	R035 On 06-February-20	9.61	Call	Bond Future	132	0	132	0	0.00
05/02/2020	R035 On 06-February-20	9.60	Call	Bond Future	107	0	107	0	0.00
05/02/2020	R035 On 06-February-20	9.59	Call	Bond Future	85	0	85	0	0.00
05/02/2020	R035 On 06-February-20	9.59	Put	Bond Future	431	1	431	1	0.00
05/02/2020	R035 On 06-February-20	9.61	Put	Bond Future	327	1	327	1	0.00
05/02/2020	R035 On 06-February-20	9.60	Put	Bond Future	377	1	377	1	0.00
05/02/2020	R035 On 07-May-20			Bond Future	9.71	94.8435	9.7124	94.8435	113,312.00
05/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	470	0	470	0	5,000.00
05/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2709	2	2709	2	7,500.00
05/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2290	2	2290	2	5,000.00
05/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1310	1	1310	1	0.00
05/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1562	1	1562	1	7,500.00
05/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2412	2	2412	2	3,530.00
05/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	595	0	595	0	3,530.00
05/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1372	1	1372	1	0.00
05/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7583	7	7583	7	0.00
05/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1341	1	1341	1	0.00
05/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6518	6	6518	6	0.00
05/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2012	2	2012	2	0.00
05/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3129	3	3129	3	0.00
05/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1699	2	1699	2	0.00
05/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1914	2	1914	2	0.00
05/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3039	3	3039	3	0.00
05/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4657	5	4657	5	0.00
05/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2775	3	2775	3	0.00
05/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	344	0	344	0	5,000.00
05/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3083	3	3083	3	0.00
05/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	475	1	475	1	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5086	5	5086	5	0.00
05/02/2020	R035 On 06-August-20			Bond Future	9.79	96.5626	9.7871	96.5626	410.00
05/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	882	1	882	1	24,761.00
05/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3673	3	3673	3	0.00
05/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3632	3	3632	3	0.00
05/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	488	0	488	0	3,000.00
05/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3715	3	3715	3	0.00
05/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2744	3	2744	3	0.00
05/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2683	3	2683	3	0.00
05/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8506	9	8506	9	0.00
05/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6879	7	6879	7	0.00
05/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2713	3	2713	3	0.00
05/02/2020	R035 On 05-November-20			Bond Future	9.87	93.7663	9.8688	93.7663	0.00
05/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5519	5	5519	5	0.00
05/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5473	5	5473	5	0.00
05/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5565	5	5565	5	0.00
05/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2321	2	2321	2	0.00
05/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2299	2	2299	2	0.00
05/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2277	2	2277	2	0.00
05/02/2020	R186 On 06-February-20			Bond Future	7.91	114.7147	7.9055	114.7147	40,850.00
05/02/2020	R186 On 06-February-20	8.55	Call	Bond Future	3574	3	3574	3	0.00
05/02/2020	R186 On 06-February-20	8.11	Call	Bond Future	1150	1	1150	1	821.00
05/02/2020	R186 On 06-February-20	8.57	Call	Bond Future	3682	3	3682	3	0.00
05/02/2020	R186 On 06-February-20	8.50	Call	Bond Future	3302	3	3302	3	0.00
05/02/2020	R186 On 06-February-20	8.56	Call	Bond Future	3628	3	3628	3	0.00
05/02/2020	R186 On 06-February-20	9.00	Call	Bond Future	5984	6	5984	6	0.00
05/02/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
05/02/2020	R186 On 06-February-20	8.50	Put	Bond Future	0	0	0	0	821.00
05/02/2020	R186 On 06-February-20	8.11	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R186 On 07-May-20			Bond Future	7.95	116.7228	7.9466	116.7228	83,327.00
05/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3360	3	3360	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
05/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1723	2	1723	2	0.00
05/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5359	5	5359	5	0.00
05/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1187	1	1187	1	0.00
05/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2444	2	2444	2	6,000.00
05/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1756	2	1756	2	0.00
05/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	549	0	549	0	6,000.00
05/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1690	1	1690	1	0.00
05/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1017	1	1017	1	0.00
05/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2467	3	2467	3	0.00
05/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	135	0	135	0	6,000.00
05/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	974	1	974	1	0.00
05/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1442	2	1442	2	2,500.00
05/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	637	1	637	1	0.00
05/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	995	1	995	1	0.00
05/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	382	0	382	0	23,230.00
05/02/2020	R186 On 06-August-20			Bond Future	7.98	113.5347	7.9824	113.5347	1,870.00
05/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3084	3	3084	3	0.00
05/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2661	2	2661	2	0.00
05/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3121	3	3121	3	0.00
05/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3048	3	3048	3	0.00
05/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1073	1	1073	1	0.00
05/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1257	1	1257	1	3,150.00
05/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1042	1	1042	1	0.00
05/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1057	1	1057	1	0.00
05/02/2020	R186 On 05-November-20			Bond Future	8.02	115.5371	8.0223	115.5371	0.00
05/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4255	4	4255	4	0.00
05/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4218	4	4218	4	0.00
05/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4181	4	4181	4	0.00
05/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3130	3	3130	3	3,500.00
05/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6587	6	6587	6	0.00
05/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1725	2	1725	2	3,500.00
05/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1522	2	1522	2	0.00
05/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2661	3	2661	3	0.00
05/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	486	1	486	1	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1069	1	1069	1	0.00
05/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1081	1	1081	1	0.00
05/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1057	1	1057	1	0.00
05/02/2020	R197 On 06-February-20			Bond Future	301.28	301.1389	301.2784	301.1389	1,433.00
05/02/2020	R197 On 07-May-20			Bond Future	306.63	306.4856	306.6269	306.4856	2,507.00
05/02/2020	R197 On 06-August-20			Bond Future	304.50	304.3520	304.4954	304.3520	0.00
05/02/2020	R197 On 05-November-20			Bond Future	309.94	309.7907	309.9379	309.7907	0.00
05/02/2020	R202 On 06-February-20			Bond Future	223.61	223.6496	223.6126	223.6496	1,855.00
05/02/2020	R202 On 07-May-20			Bond Future	227.58	227.6204	227.5824	227.6204	8,483.00
05/02/2020	R202 On 06-August-20			Bond Future	227.64	227.6780	227.6388	227.6780	0.00
05/02/2020	R202 On 05-November-20			Bond Future	231.71	231.7466	231.7079	231.7466	0.00
05/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7626	6.4736	102.7626	5,187.00
05/02/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 06-February-20	6.14	Put	Bond Future	361	0	361	0	0.00
05/02/2020	R208 On 06-February-20	6.12	Put	Bond Future	383	0	383	0	0.00
05/02/2020	R208 On 06-February-20	6.13	Put	Bond Future	372	0	372	0	0.00
05/02/2020	R208 On 07-May-20			Bond Future	6.29	101.1593	6.2911	101.1593	15,177.00
05/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1275	1	1275	1	0.00
05/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1283	1	1283	1	0.00
05/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1266	1	1266	1	0.00
05/02/2020	R208 On 06-August-20			Bond Future	5.89	102.9928	5.8921	102.9928	0.00
05/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	25	0	25	0	0.00
05/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	27	0	27	0	0.00
05/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	24	0	24	0	0.00
05/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	236	0	236	0	0.00
05/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	231	0	231	0	0.00
05/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	226	0	226	0	0.00
05/02/2020	R208 On 05-November-20			Bond Future	5.03	101.4074	5.0347	101.4074	0.00
05/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	37	0	37	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
05/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	35	0	35	0	0.00
05/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	34	0	34	0	0.00
05/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	133	0	133	0	0.00
05/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	136	0	136	0	0.00
05/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	131	0	131	0	0.00
05/02/2020	R209 On 06-February-20			Bond Future	9.70	74.1139	9.7008	74.1139	14,301.00
05/02/2020	R209 On 06-February-20	9.51	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R209 On 06-February-20	9.40	Call	Bond Future	0	0	0	0	7,500.00
05/02/2020	R209 On 06-February-20	9.52	Call	Bond Future	1	0	1	0	0.00
05/02/2020	R209 On 06-February-20	9.50	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R209 On 06-February-20	9.50	Put	Bond Future	1300	2	1300	2	0.00
05/02/2020	R209 On 06-February-20	9.51	Put	Bond Future	1235	2	1235	2	0.00
05/02/2020	R209 On 06-February-20	9.40	Put	Bond Future	1960	2	1960	2	0.00
05/02/2020	R209 On 06-February-20	9.52	Put	Bond Future	1170	1	1170	1	0.00
05/02/2020	R209 On 07-May-20			Bond Future	9.77	72.2611	9.7738	72.2611	81,495.00
05/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	976	1	976	1	0.00
05/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	1022	1	1022	1	0.00
05/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	999	1	999	1	0.00
05/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3017	3	3017	3	0.00
05/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2975	3	2975	3	0.00
05/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3060	3	3060	3	0.00
05/02/2020	R209 On 06-August-20			Bond Future	9.85	73.5709	9.8451	73.5709	200.00
05/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35540	36	35540	36	0.00
05/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35649	36	35649	36	0.00
05/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35432	36	35432	36	0.00
05/02/2020	R209 On 05-November-20			Bond Future	9.92	71.7184	9.9195	71.7184	0.00
05/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3434	3	3434	3	0.00
05/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3501	3	3501	3	0.00
05/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3468	3	3468	3	0.00
05/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2915	3	2915	3	0.00
05/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2887	3	2887	3	0.00

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05/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2942	3	2942	3	0.00
05/02/2020	R210 On 06-February-20			Bond Future	186.88	187.1797	186.8790	187.1797	374.00
05/02/2020	R210 On 07-May-20			Bond Future	187.56	187.8637	187.5572	187.8637	1,941.00
05/02/2020	R210 On 06-August-20			Bond Future	191.00	191.3143	191.0018	191.3143	0.00
05/02/2020	R210 On 05-November-20			Bond Future	191.70	192.0217	191.7044	192.0217	0.00
05/02/2020	R212 On 06-February-20			Bond Future	161.67	161.4970	161.6735	161.4970	4,092.00
05/02/2020	R212 On 07-May-20			Bond Future	164.54	164.3643	164.5437	164.3643	6,744.00
05/02/2020	R212 On 06-August-20			Bond Future	165.28	165.0976	165.2800	165.0976	0.00
05/02/2020	R212 On 05-November-20			Bond Future	168.23	168.0480	168.2343	168.0480	0.00
05/02/2020	R213 On 06-February-20			Bond Future	9.07	88.5466	9.0708	88.5466	5,161.00
05/02/2020	R213 On 06-February-20	9.28	Call	Bond Future	1288	1	1288	1	0.00
05/02/2020	R213 On 06-February-20	9.27	Call	Bond Future	1228	1	1228	1	0.00
05/02/2020	R213 On 06-February-20	9.26	Call	Bond Future	1167	1	1167	1	0.00
05/02/2020	R213 On 06-February-20	9.27	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R213 On 06-February-20	9.26	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R213 On 06-February-20	9.28	Put	Bond Future	0	0	0	0	0.00
05/02/2020	R213 On 07-May-20			Bond Future	9.14	86.5468	9.1361	86.5468	18,829.00
05/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1276	1	1276	1	0.00
05/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1303	1	1303	1	0.00
05/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1331	1	1331	1	0.00
05/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2044	2	2044	2	0.00
05/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2114	2	2114	2	0.00
05/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2079	2	2079	2	0.00
05/02/2020	R213 On 06-August-20			Bond Future	9.20	88.1155	9.1987	88.1155	300.00
05/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2713	3	2713	3	0.00
05/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2780	3	2780	3	0.00
05/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2746	3	2746	3	0.00
05/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2141	2	2141	2	0.00
05/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2115	2	2115	2	0.00
05/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2167	2	2167	2	0.00
05/02/2020	R213 On 05-November-20			Bond Future	9.27	86.1208	9.2692	86.1208	0.00
05/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3959	4	3959	4	0.00
05/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3996	4	3996	4	0.00
05/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4033	4	4033	4	0.00

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05/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2056	2	2056	2	0.00
05/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2096	2	2096	2	0.00
05/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2076	2	2076	2	0.00
05/02/2020	R214 On 06-February-20			Bond Future	9.89	72.8325	9.8909	72.8325	10,465.00
05/02/2020	R214 On 06-February-20	9.71	Call	Bond Future	1	0	1	0	0.00
05/02/2020	R214 On 06-February-20	9.73	Call	Bond Future	2	0	2	0	0.00
05/02/2020	R214 On 06-February-20	10.42	Call	Bond Future	3396	3	3396	3	0.00
05/02/2020	R214 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	1,000.00
05/02/2020	R214 On 06-February-20	9.87	Call	Bond Future	135	0	135	0	1,000.00
05/02/2020	R214 On 06-February-20	9.72	Call	Bond Future	1	0	1	0	0.00
05/02/2020	R214 On 06-February-20	9.72	Put	Bond Future	1157	1	1157	1	0.00
05/02/2020	R214 On 06-February-20	9.52	Put	Bond Future	2546	3	2546	3	0.00
05/02/2020	R214 On 06-February-20	9.73	Put	Bond Future	1089	1	1089	1	0.00
05/02/2020	R214 On 06-February-20	9.87	Put	Bond Future	274	1	274	1	0.00
05/02/2020	R214 On 06-February-20	9.71	Put	Bond Future	1225	2	1225	2	0.00
05/02/2020	R214 On 06-February-20	10.42	Put	Bond Future	0	0	0	0	1,000.00
05/02/2020	R214 On 07-May-20			Bond Future	9.96	70.8112	9.9613	70.8112	15,203.00
05/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1354	1	1354	1	0.00
05/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1382	1	1382	1	0.00
05/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	408	0	408	0	1,250.00
05/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1808	2	1808	2	1,250.00
05/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4994	5	4994	5	0.00
05/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1327	1	1327	1	0.00
05/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2148	2	2148	2	0.00
05/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2743	3	2743	3	0.00
05/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	615	1	615	1	1,250.00
05/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4921	5	4921	5	0.00
05/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2703	3	2703	3	0.00
05/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2663	3	2663	3	0.00
05/02/2020	R214 On 06-August-20			Bond Future	10.03	72.0946	10.0302	72.0946	300.00
05/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2699	2	2699	2	0.00
05/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2732	2	2732	2	0.00
05/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2765	2	2765	2	0.00
05/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3028	3	3028	3	0.00

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05/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3093	3	3093	3	0.00
05/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3060	3	3060	3	0.00
05/02/2020	R214 On 05-November-20			Bond Future	10.10	70.0709	10.1044	70.0709	0.00
05/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3862	4	3862	4	0.00
05/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3897	4	3897	4	0.00
05/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3826	4	3826	4	0.00
05/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2962	3	2962	3	0.00
05/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2934	3	2934	3	0.00
05/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2906	3	2906	3	0.00
05/02/2020	R248 On 06-February-20			Bond Future	10.03	91.6495	10.0309	91.6495	35,699.00
05/02/2020	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
05/02/2020	R248 On 06-February-20	9.70	Put	Bond Future	2843	3	2843	3	0.00
05/02/2020	R248 On 06-February-20	9.72	Put	Bond Future	2667	3	2667	3	0.00
05/02/2020	R248 On 06-February-20	9.71	Put	Bond Future	2755	3	2755	3	0.00
05/02/2020	R248 On 07-May-20			Bond Future	10.11	88.8166	10.1052	88.8166	89,967.00
05/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5516	5	5516	5	0.00
05/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1143	1	1143	1	0.00
05/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1204	1	1204	1	0.00
05/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2810	3	2810	3	0.00
05/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1174	1	1174	1	0.00
05/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	915	1	915	1	300.00
05/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3929	4	3929	4	0.00
05/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2034	2	2034	2	300.00
05/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4460	5	4460	5	0.00
05/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3986	4	3986	4	0.00
05/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	841	1	841	1	300.00
05/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3873	4	3873	4	0.00
05/02/2020	R248 On 06-August-20			Bond Future	10.18	90.4264	10.1781	90.4264	400.00
05/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	686	1	686	1	20,640.00
05/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3533	3	3533	3	0.00
05/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3618	3	3618	3	0.00
05/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	396	0	396	0	3,000.00

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05/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3575	3	3575	3	0.00
05/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3478	4	3478	4	0.00
05/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3440	4	3440	4	0.00
05/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10985	11	10985	11	0.00
05/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3517	4	3517	4	0.00
05/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8850	9	8850	9	0.00
05/02/2020	R248 On 05-November-20			Bond Future	10.26	87.5851	10.2563	87.5851	0.00
05/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3281	3	3281	3	0.00
05/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3244	3	3244	3	0.00
05/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3207	3	3207	3	0.00
05/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5094	5	5094	5	0.00
05/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5140	5	5140	5	0.00
05/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5048	5	5048	5	0.00