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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	2025 On 07-May-20			Bond Future	138.38	138.3856	138.3842	138.3856	2,065.00
05/03/2020	2025 On 06-August-20			Bond Future	139.38	139.3801	139.3787	139.3801	0.00
05/03/2020	2025 On 05-November-20			Bond Future	141.85	141.8487	141.8475	141.8487	0.00
05/03/2020	2025 On 04-February-21			Bond Future	142.86	142.8579	142.8569	142.8579	0.00
05/03/2020	2029 On 07-May-20			Bond Future	101.24	100.9065	101.2360	100.9065	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	2029 On 06-August-20			Bond Future	103.07	102.7303	103.0658	102.7303	0.00
05/03/2020	2029 On 05-November-20			Bond Future	103.75	103.4066	103.7481	103.4066	0.00
05/03/2020	2029 On 04-February-21			Bond Future	105.60	105.2568	105.6047	105.2568	0.00
05/03/2020	2030 On 07-May-20			Bond Future	8.89	96.4254	8.8923	96.4254	79,692.00
05/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	1235	1	1235	1	0.00
05/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	482	0	482	0	5,000.00
05/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	2622	3	2622	3	0.00
05/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	1207	1	1207	1	0.00
05/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	1179	1	1179	1	0.00
05/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	1541	2	1541	2	0.00
05/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	1383	1	1383	1	5,000.00
05/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	1841	2	1841	2	0.00
05/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	1493	2	1493	2	5,820.00
05/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	1875	2	1875	2	0.00
05/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	1645	2	1645	2	5,820.00
05/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	3267	3	3267	3	0.00
05/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	806	1	806	1	0.00
05/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	1807	2	1807	2	0.00
05/03/2020	2030 On 06-August-20			Bond Future	8.96	94.1352	8.9616	94.1352	200.00
05/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	899	1	899	1	800.00
05/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	2060	2	2060	2	800.00
05/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	2787	3	2787	3	0.00
05/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	4016	4	4016	4	0.00
05/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	2855	3	2855	3	0.00
05/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	2821	3	2821	3	0.00
05/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	1989	2	1989	2	0.00
05/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1298	1	1298	1	800.00
05/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	1964	2	1964	2	0.00
05/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2015	2	2015	2	0.00
05/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	2676	3	2676	3	0.00
05/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	4628	5	4628	5	0.00
05/03/2020	2030 On 05-November-20			Bond Future	9.03	95.7802	9.0282	95.7802	0.00
05/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	4868	5	4868	5	0.00
05/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	2275	2	2275	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	1114	1	1114	1	1,000.00
05/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	2833	3	2833	3	1,000.00
05/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1957	2	1957	2	3,000.00
05/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	3983	4	3983	4	0.00
05/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	6795	7	6795	7	0.00
05/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	762	1	762	1	3,000.00
05/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	4020	4	4020	4	0.00
05/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	2303	2	2303	2	14,160.00
05/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	3453	3	3453	3	3,000.00
05/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	8616	9	8616	9	0.00
05/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	5915	6	5915	6	0.00
05/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	1150	1	1150	1	14,160.00
05/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	1486	1	1486	1	16,000.00
05/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	2802	3	2802	3	16,000.00
05/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	8175	8	8175	8	0.00
05/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	4057	4	4057	4	0.00
05/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	1891	2	1891	2	0.00
05/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	2792	3	2792	3	0.00
05/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	3305	3	3305	3	0.00
05/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	571	1	571	1	3,000.00
05/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	4494	5	4494	5	0.00
05/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	1932	2	1932	2	0.00
05/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	3743	4	3743	4	0.00
05/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	2269	2	2269	2	0.00
05/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1158	1	1158	1	14,160.00
05/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	5213	5	5213	5	0.00
05/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	657	1	657	1	16,000.00
05/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	942	1	942	1	1,000.00
05/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	1911	2	1911	2	0.00
05/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	6468	7	6468	7	0.00
05/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	2763	3	2763	3	0.00
05/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	5302	5	5302	5	0.00
05/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	1507	2	1507	2	3,000.00
05/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	3337	3	3337	3	0.00

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05/03/2020	2030 On 04-February-21			Bond Future	9.10	93.4647	9.1015	93.4647	0.00
05/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	3544	4	3544	4	0.00
05/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	1495	1	1495	1	800.00
05/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	3513	3	3513	3	0.00
05/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	3482	3	3482	3	0.00
05/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	2644	3	2644	3	800.00
05/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	7403	7	7403	7	0.00
05/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1323	1	1323	1	800.00
05/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	4054	4	4054	4	0.00
05/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	5911	6	5911	6	0.00
05/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	3175	3	3175	3	0.00
05/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	3202	3	3202	3	0.00
05/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	3149	3	3149	3	0.00
05/03/2020	2032 On 07-May-20			Bond Future	9.36	93.1167	9.3623	93.1167	80,416.00
05/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	1124	1	1124	1	3,000.00
05/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	2400	2	2400	2	0.00
05/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	711	1	711	1	7,500.00
05/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	1516	2	1516	2	7,500.00
05/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	2238	2	2238	2	7,500.00
05/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	1180	1	1180	1	0.00
05/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	401	0	401	0	3,000.00
05/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	1209	1	1209	1	7,500.00
05/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	1152	1	1152	1	0.00
05/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	2384	2	2384	2	0.00
05/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	2344	2	2344	2	0.00
05/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	4132	4	4132	4	0.00
05/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	2305	2	2305	2	0.00
05/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	1220	1	1220	1	3,000.00
05/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	1935	2	1935	2	0.00
05/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	1322	1	1322	1	0.00
05/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	3182	3	3182	3	0.00
05/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	2424	2	2424	2	0.00
05/03/2020	2032 On 06-August-20			Bond Future	9.44	94.7769	9.4390	94.7769	300.00
05/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	4463	5	4463	5	0.00

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05/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	2658	3	2658	3	0.00
05/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	888	1	888	1	800.00
05/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	2132	2	2132	2	800.00
05/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	2693	3	2693	3	0.00
05/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	2728	3	2728	3	0.00
05/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	2524	3	2524	3	0.00
05/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	2586	3	2586	3	0.00
05/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	5293	5	5293	5	0.00
05/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	3118	3	3118	3	0.00
05/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	2555	3	2555	3	0.00
05/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	1437	1	1437	1	800.00
05/03/2020	2032 On 05-November-20			Bond Future	9.52	92.2754	9.5181	92.2754	0.00
05/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	4009	4	4009	4	0.00
05/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	9511	10	9511	10	0.00
05/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	9937	10	9937	10	0.00
05/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1923	2	1923	2	3,000.00
05/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	3463	4	3463	4	3,000.00
05/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	2889	3	2889	3	1,000.00
05/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	4047	4	4047	4	0.00
05/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	1510	2	1510	2	1,000.00
05/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	3971	4	3971	4	0.00
05/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	2492	2	2492	2	0.00
05/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	4609	5	4609	5	0.00
05/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	5346	5	5346	5	0.00
05/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	576	1	576	1	1,000.00
05/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	2441	2	2441	2	0.00
05/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	2873	3	2873	3	0.00
05/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	3395	3	3395	3	0.00
05/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	652	1	652	1	3,000.00
05/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	2466	2	2466	2	0.00
05/03/2020	2032 On 04-February-21			Bond Future	9.60	93.9046	9.6032	93.9046	0.00
05/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	1592	2	1592	2	800.00
05/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	3787	4	3787	4	0.00
05/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	2807	3	2807	3	800.00

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05/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	3853	4	3853	4	0.00
05/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	8647	9	8647	9	0.00
05/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	3820	4	3820	4	0.00
05/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	3714	4	3714	4	0.00
05/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	4818	5	4818	5	0.00
05/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	3683	4	3683	4	0.00
05/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1372	1	1372	1	800.00
05/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	3744	4	3744	4	0.00
05/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	6940	7	6940	7	0.00
05/03/2020	2033 On 07-May-20			Bond Future	100.94	100.7206	100.9450	100.7206	6,960.00
05/03/2020	2033 On 06-August-20			Bond Future	102.77	102.5410	102.7695	102.5410	0.00
05/03/2020	2033 On 05-November-20			Bond Future	103.37	103.1357	103.3682	103.1357	0.00
05/03/2020	2033 On 04-February-21			Bond Future	105.22	104.9810	105.2180	104.9810	0.00
05/03/2020	2037 On 07-May-20			Bond Future	9.99	90.4356	9.9895	90.4356	72,735.00
05/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	701	1	701	1	0.00
05/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	723	1	723	1	0.00
05/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	967	1	967	1	7,500.00
05/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	745	1	745	1	0.00
05/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	1965	2	1965	2	7,500.00
05/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	3589	4	3589	4	0.00
05/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	1888	2	1888	2	0.00
05/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	3698	4	3698	4	0.00
05/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	3124	3	3124	3	0.00
05/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	3643	4	3643	4	0.00
05/03/2020	2037 On 06-August-20			Bond Future	10.08	87.7881	10.0774	87.7881	300.00
05/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	2269	2	2269	2	0.00
05/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	2302	2	2302	2	0.00
05/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	2237	2	2237	2	0.00
05/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	3823	4	3823	4	0.00
05/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	3781	4	3781	4	0.00
05/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	3741	4	3741	4	0.00
05/03/2020	2037 On 05-November-20			Bond Future	10.16	89.3220	10.1618	89.3220	0.00
05/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	3742	4	3742	4	0.00
05/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	3668	4	3668	4	0.00

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05/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	3705	4	3705	4	0.00
05/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	3610	4	3610	4	0.00
05/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	3542	4	3542	4	0.00
05/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	3576	4	3576	4	0.00
05/03/2020	2037 On 04-February-21			Bond Future	10.25	86.6419	10.2529	86.6419	0.00
05/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	4357	4	4357	4	0.00
05/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	4393	4	4393	4	0.00
05/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	4429	4	4429	4	0.00
05/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	4171	4	4171	4	0.00
05/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	4238	4	4238	4	0.00
05/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	4205	4	4205	4	0.00
05/03/2020	2038 On 07-May-20			Bond Future	116.70	117.6895	116.7028	117.6895	10,897.00
05/03/2020	2038 On 06-August-20			Bond Future	117.12	118.1217	117.1171	118.1217	0.00
05/03/2020	2038 On 05-November-20			Bond Future	119.19	120.2137	119.1915	120.2137	0.00
05/03/2020	2038 On 04-February-21			Bond Future	119.60	120.6444	119.6043	120.6444	0.00
05/03/2020	2040 On 07-May-20			Bond Future	10.09	93.2830	10.0890	93.2830	47,757.00
05/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	921	1	921	1	0.00
05/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1731	2	1731	2	2,640.00
05/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	403	0	403	0	2,640.00
05/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	895	1	895	1	0.00
05/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	869	1	869	1	0.00
05/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	1210	1	1210	1	7,500.00
05/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	2336	2	2336	2	7,500.00
05/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	3764	4	3764	4	0.00
05/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	1858	2	1858	2	0.00
05/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	3651	4	3651	4	0.00
05/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	3121	3	3121	3	0.00
05/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	5230	5	5230	5	0.00
05/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	2436	2	2436	2	0.00
05/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	3707	4	3707	4	0.00
05/03/2020	2040 On 06-August-20			Bond Future	10.18	90.4356	10.1762	90.4356	600.00
05/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	2638	3	2638	3	0.00
05/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	2674	3	2674	3	0.00
05/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	2711	3	2711	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
05/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	6123	6	6123	6	0.00
05/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	1251	1	1251	1	800.00
05/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	2822	3	2822	3	800.00
05/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	3650	4	3650	4	0.00
05/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	1562	2	1562	2	800.00
05/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	6145	6	6145	6	0.00
05/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	3817	4	3817	4	0.00
05/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	3860	4	3860	4	0.00
05/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	3775	4	3775	4	0.00
05/03/2020	2040 On 05-November-20			Bond Future	10.26	92.0158	10.2598	92.0158	0.00
05/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	2007	2	2007	2	2,000.00
05/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	3725	4	3725	4	2,000.00
05/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2871	3	2871	3	2,000.00
05/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	1403	1	1403	1	2,000.00
05/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	4003	4	4003	4	0.00
05/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	10909	11	10909	11	0.00
05/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	4044	4	4044	4	0.00
05/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	4084	4	4084	4	0.00
05/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	9885	10	9885	10	0.00
05/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1161	1	1161	1	2,000.00
05/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	3662	4	3662	4	0.00
05/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	3626	4	3626	4	0.00
05/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	4888	5	4888	5	0.00
05/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	7511	7	7511	7	0.00
05/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	907	1	907	1	2,000.00
05/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	3697	4	3697	4	0.00
05/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	3953	4	3953	4	0.00
05/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	6199	6	6199	6	0.00
05/03/2020	2040 On 04-February-21			Bond Future	10.35	89.1328	10.3498	89.1328	0.00
05/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	11020	11	11020	11	0.00
05/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	3604	4	3604	4	800.00
05/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	4860	5	4860	5	0.00
05/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	2100	2	2100	2	800.00
05/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	4899	5	4899	5	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
05/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	4821	5	4821	5	0.00
05/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	4445	4	4445	4	0.00
05/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	4410	4	4410	4	0.00
05/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1479	1	1479	1	800.00
05/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	8275	8	8275	8	0.00
05/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	5745	6	5745	6	0.00
05/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	4375	4	4375	4	0.00
05/03/2020	2044 On 07-May-20			Bond Future	10.18	89.8017	10.1779	89.8017	78,346.00
05/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	839	1	839	1	0.00
05/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	5423	5	5423	5	0.00
05/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	890	1	890	1	0.00
05/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	160	0	160	0	100.00
05/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	1398	1	1398	1	100.00
05/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	120	0	120	0	556.00
05/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	1172	1	1172	1	556.00
05/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	6703	7	6703	7	0.00
05/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	864	1	864	1	0.00
05/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	255	0	255	0	129.00
05/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	1364	1	1364	1	129.00
05/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	7136	7	7136	7	0.00
05/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	7956	8	7956	8	0.00
05/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	3345	3	3345	3	0.00
05/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	3956	4	3956	4	0.00
05/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	2995	3	2995	3	0.00
05/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	362	0	362	0	100.00
05/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	417	0	417	0	556.00
05/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	4015	4	4015	4	0.00
05/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	6376	6	6376	6	0.00
05/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	3043	3	3043	3	0.00
05/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	631	1	631	1	129.00
05/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	7358	7	7358	7	0.00
05/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	3898	4	3898	4	0.00
05/03/2020	2044 On 06-August-20			Bond Future	10.26	87.0175	10.2633	87.0175	500.00
05/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	652	1	652	1	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
05/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1780	2	1780	2	0.00
05/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	2171	2	2171	2	602.00
05/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	294	0	294	0	140.00
05/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	1223	1	1223	1	140.00
05/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1843	2	1843	2	0.00
05/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	6408	6	6408	6	0.00
05/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1811	2	1811	2	0.00
05/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	7278	7	7278	7	0.00
05/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	11111	11	11111	11	0.00
05/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	6169	6	6169	6	0.00
05/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	4932	5	4932	5	0.00
05/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	4983	5	4983	5	0.00
05/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1440	1	1440	1	140.00
05/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1190	1	1190	1	602.00
05/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	5036	5	5036	5	0.00
05/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	4437	4	4437	4	0.00
05/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	8234	8	8234	8	0.00
05/03/2020	2044 On 05-November-20			Bond Future	10.35	88.5380	10.3450	88.5380	0.00
05/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1802	2	1802	2	1,815.00
05/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	2523	3	2523	3	0.00
05/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	8879	9	8879	9	0.00
05/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	3907	4	3907	4	0.00
05/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	9145	9	9145	9	0.00
05/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	2556	3	2556	3	568.00
05/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	3987	4	3987	4	0.00
05/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	2791	3	2791	3	525.00
05/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	982	1	982	1	525.00
05/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	7774	8	7774	8	0.00
05/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	427	0	427	0	1,815.00
05/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	2723	3	2723	3	1,815.00
05/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3947	4	3947	4	0.00
05/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	7207	7	7207	7	0.00
05/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	905	1	905	1	568.00
05/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	3871	4	3871	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	5201	5	5201	5	0.00
05/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	1779	2	1779	2	1,815.00
05/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1406	1	1406	1	1,815.00
05/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	13195	13	13195	13	0.00
05/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	3908	4	3908	4	0.00
05/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	5295	5	5295	5	0.00
05/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	9362	9	9362	9	0.00
05/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	9737	10	9737	10	0.00
05/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	5583	6	5583	6	0.00
05/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	6862	7	6862	7	0.00
05/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	1970	2	1970	2	525.00
05/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	3946	4	3946	4	0.00
05/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1470	1	1470	1	568.00
05/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	5534	5	5534	5	0.00
05/03/2020	2044 On 04-February-21			Bond Future	10.43	85.7187	10.4329	85.7187	0.00
05/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	4405	4	4405	4	0.00
05/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	4481	5	4481	5	0.00
05/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	4181	4	4181	4	0.00
05/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	2177	2	2177	2	405.00
05/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	4443	4	4443	4	0.00
05/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	3308	3	3308	3	0.00
05/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	6421	6	6421	6	0.00
05/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	5000	5	5000	5	0.00
05/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	5279	5	5279	5	405.00
05/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	8407	8	8407	8	0.00
05/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	3417	3	3417	3	405.00
05/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	5039	5	5039	5	0.00
05/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	6385	6	6385	6	0.00
05/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	4961	5	4961	5	0.00
05/03/2020	2046 On 07-May-20			Bond Future	106.83	106.4536	106.8341	106.4536	14,000.00
05/03/2020	2046 On 06-August-20			Bond Future	108.77	108.3777	108.7652	108.3777	0.00
05/03/2020	2046 On 05-November-20			Bond Future	108.90	108.5007	108.8952	108.5007	0.00
05/03/2020	2046 On 04-February-21			Bond Future	110.84	110.4419	110.8436	110.4419	0.00
05/03/2020	2050 On 07-May-20			Bond Future	110.85	110.4223	110.8529	110.4223	12,808.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	2050 On 06-August-20			Bond Future	110.98	110.5370	110.9754	110.5370	0.00
05/03/2020	2050 On 05-November-20			Bond Future	112.94	112.4949	112.9412	112.4949	0.00
05/03/2020	2050 On 04-February-21			Bond Future	113.04	112.5863	113.0409	112.5863	0.00
05/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	AL37 On 07-May-20			Index Future	709.92	710.3960	709.9180	710.3960	0.00
05/03/2020	AL37 On 06-August-20			Index Future	722.44	722.9250	722.4380	722.9250	0.00
05/03/2020	AL37 On 05-November-20			Index Future	735.21	735.7010	735.2070	735.7010	0.00
05/03/2020	AL37 On 04-February-21			Index Future	748.20	748.7010	748.2000	748.7010	0.00
05/03/2020	AL7T On 07-May-20			Index Future	815.51	815.2540	815.5130	815.2540	0.00
05/03/2020	AL7T On 06-August-20			Index Future	829.90	829.6320	829.8960	829.6320	0.00
05/03/2020	AL7T On 05-November-20			Index Future	844.56	844.2950	844.5640	844.2950	0.00
05/03/2020	AL7T On 04-February-21			Index Future	859.49	859.2140	859.4890	859.2140	0.00
05/03/2020	ALBI On 07-May-20			Index Future	723.81	724.1680	723.8080	724.1680	222.00
05/03/2020	ALBI On 06-August-20			Index Future	736.57	736.9400	736.5730	736.9400	0.00
05/03/2020	ALBI On 05-November-20			Index Future	749.59	749.9640	749.5920	749.9640	0.00
05/03/2020	ALBI On 04-February-21			Index Future	762.84	763.2160	762.8390	763.2160	0.00
05/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2020	ES33 On 07-May-20			Bond Future	10.95	77.2521	10.9485	77.2521	350.00
05/03/2020	ES33 On 06-August-20			Bond Future	11.07	78.6294	11.0742	78.6294	0.00
05/03/2020	ES33 On 05-November-20			Bond Future	11.21	76.2127	11.2054	76.2127	0.00
05/03/2020	ES33 On 04-February-21			Bond Future	11.35	77.5584	11.3478	77.5584	0.00
05/03/2020	ES42 On 07-May-20			Bond Future	11.29	77.8856	11.2944	77.8856	4,919.00
05/03/2020	ES42 On 06-August-20			Bond Future	11.42	79.2741	11.4170	79.2741	0.00
05/03/2020	ES42 On 05-November-20			Bond Future	11.54	76.3963	11.5436	76.3963	0.00
05/03/2020	ES42 On 04-February-21			Bond Future	11.68	77.7445	11.6762	77.7445	0.00
05/03/2020	GOVI On 07-May-20			GOVI	715.70	716.0430	715.6960	716.0430	1,176.00
05/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	42940	4	42940	4	0.00
05/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	43040	4	43040	4	0.00
05/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	42840	4	42840	4	0.00
05/03/2020	GOVI On 06-August-20			GOVI	728.32	728.6710	728.3190	728.6710	0.00
05/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	1790	1	1790	1	0.00
05/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	1890	1	1890	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	1990	1	1990	1	0.00
05/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 05-November-20			GOVI	741.19	741.5490	741.1920	741.5490	0.00
05/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	33620	4	33620	4	0.00
05/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	33520	4	33520	4	0.00
05/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	33420	4	33420	4	0.00
05/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 04-February-21			GOVI	754.29	754.6530	754.2900	754.6530	0.00
05/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	33400	4	33400	4	0.00
05/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	33300	4	33300	4	0.00
05/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	33500	4	33500	4	0.00
05/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
05/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
05/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2020	IGOV On 07-May-20			Index Future	262.91	262.6510	262.9120	262.6510	1,007.00
05/03/2020	IGOV On 06-August-20			Index Future	267.61	267.3480	267.6130	267.3480	0.00
05/03/2020	IGOV On 05-November-20			Index Future	272.41	272.1350	272.4060	272.1350	0.00
05/03/2020	IGOV On 04-February-21			Index Future	277.28	277.0060	277.2820	277.0060	0.00
05/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
05/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
05/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
05/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.17	95.1600	95.1700	95.1600	0.00
05/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.00	93.9900	94.0000	93.9900	0.00
05/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.75	92.7400	92.7500	92.7400	0.00
05/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.47	92.4600	92.4700	92.4600	0.00
05/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.27	94.2600	94.2700	94.2600	51.00
05/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.05	94.0600	94.0500	94.0600	0.00
05/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.85	94.8600	94.8500	94.8600	0.00
05/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.44	98.4500	98.4400	98.4500	0.00

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05/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.36	99.3600	99.3600	99.3600	0.00
05/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.28	92.2900	92.2800	92.2900	0.00
05/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.09	98.1000	98.0900	98.1000	0.00
05/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
05/03/2020	IS10 On 17-December-25			Interest Rate Swap	87.62	87.8000	87.6200	87.8000	0.00
05/03/2020	IS10 On 16-March-26			Interest Rate Swap	84.33	84.5400	84.3300	84.5400	0.00
05/03/2020	IS10 On 15-June-26			Interest Rate Swap	82.88	83.1100	82.8800	83.1100	0.00
05/03/2020	IS10 On 21-September-26			Interest Rate Swap	85.03	85.2700	85.0300	85.2700	0.00
05/03/2020	IS10 On 21-December-26			Interest Rate Swap	88.91	89.1700	88.9100	89.1700	0.00
05/03/2020	IS10 On 15-March-27			Interest Rate Swap	87.34	87.6200	87.3400	87.6200	0.00
05/03/2020	IS10 On 21-June-27			Interest Rate Swap	89.43	89.7400	89.4300	89.7400	0.00
05/03/2020	IS10 On 20-September-27			Interest Rate Swap	95.01	95.3400	95.0100	95.3400	0.00
05/03/2020	IS10 On 20-December-27			Interest Rate Swap	95.34	95.6900	95.3400	95.6900	0.00
05/03/2020	IS10 On 22-March-28			Interest Rate Swap	88.56	88.9400	88.5600	88.9400	0.00
05/03/2020	IS10 On 20-June-28			Interest Rate Swap	96.02	96.4200	96.0200	96.4200	0.00
05/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
05/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2020	R023 On 07-May-20			Bond Future	6.07	105.9375	6.0729	105.9375	67,917.00
05/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	2157	2	2157	2	0.00
05/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	2132	2	2132	2	0.00
05/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	2181	2	2181	2	0.00
05/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	27	0	27	0	0.00
05/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	27	0	27	0	0.00
05/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	26	0	26	0	0.00
05/03/2020	R023 On 06-August-20			Bond Future	5.95	107.8262	5.9472	107.8262	0.00
05/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	3135	3	3135	3	0.00
05/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	3179	3	3179	3	0.00
05/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	3157	3	3157	3	0.00
05/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	45	0	45	0	0.00
05/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	46	0	46	0	0.00
05/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	47	0	47	0	0.00
05/03/2020	R023 On 05-November-20			Bond Future	5.81	105.7822	5.8096	105.7822	0.00
05/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3567	4	3567	4	0.00
05/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3547	4	3547	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3587	4	3587	4	0.00
05/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	39	0	39	0	0.00
05/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	38	0	38	0	0.00
05/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	37	0	37	0	0.00
05/03/2020	R023 On 04-February-21			Bond Future	5.64	107.6504	5.6391	107.6504	0.00
05/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1629	2	1629	2	0.00
05/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1660	2	1660	2	0.00
05/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1645	2	1645	2	0.00
05/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	300	0	300	0	0.00
05/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	303	0	303	0	0.00
05/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	296	0	296	0	0.00
05/03/2020	R035 On 07-May-20			Bond Future	9.79	94.7088	9.7896	94.7088	118,207.00
05/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	266	0	266	0	5,000.00
05/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	876	1	876	1	0.00
05/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	2142	2	2142	2	7,500.00
05/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	1756	2	1756	2	5,000.00
05/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	5854	6	5854	6	0.00
05/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	901	1	901	1	0.00
05/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	6927	7	6927	7	0.00
05/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	927	1	927	1	0.00
05/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	1092	1	1092	1	7,500.00
05/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1868	2	1868	2	3,530.00
05/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	340	0	340	0	3,530.00
05/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	4971	5	4971	5	0.00
05/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	3162	3	3162	3	0.00
05/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	2873	3	2873	3	0.00
05/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	3263	3	3263	3	0.00
05/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	1701	2	1701	2	0.00
05/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	1938	2	1938	2	0.00
05/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	2047	2	2047	2	0.00
05/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	258	0	258	0	5,000.00
05/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	380	0	380	0	3,530.00
05/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	3212	3	3212	3	0.00
05/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	5451	5	5451	5	0.00



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05/03/2020	R035 On 06-August-20			Bond Future	9.87	96.3973	9.8709	96.3973	410.00
05/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	770	1	770	1	500.00
05/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	621	1	621	1	24,761.00
05/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	3147	3	3147	3	0.00
05/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	2251	2	2251	2	500.00
05/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	5504	6	5504	6	0.00
05/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	3186	3	3186	3	0.00
05/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	3108	3	3108	3	0.00
05/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	360	0	360	0	3,000.00
05/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	2761	3	2761	3	0.00
05/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	8985	9	8985	9	0.00
05/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	2827	3	2827	3	0.00
05/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	1461	1	1461	1	500.00
05/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	7225	7	7225	7	0.00
05/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	2794	3	2794	3	0.00
05/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	3716	4	3716	4	0.00
05/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	6660	7	6660	7	0.00
05/03/2020	R035 On 05-November-20			Bond Future	9.96	93.5831	9.9576	93.5831	0.00
05/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	5012	5	5012	5	0.00
05/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	5055	5	5055	5	0.00
05/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	4968	5	4968	5	0.00
05/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	2449	2	2449	2	0.00
05/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	2424	2	2424	2	0.00
05/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	2400	2	2400	2	0.00
05/03/2020	R035 On 04-February-21			Bond Future	10.05	95.2356	10.0520	95.2356	0.00
05/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	4549	5	4549	5	0.00
05/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	4256	4	4256	4	0.00
05/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	4220	4	4220	4	0.00
05/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	4185	4	4185	4	0.00
05/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	8898	9	8898	9	0.00
05/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	4234	4	4234	4	0.00
05/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	4268	4	4268	4	0.00
05/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	3939	4	3939	4	650.00
05/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	1755	2	1755	2	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	4201	4	4201	4	0.00
05/03/2020	R186 On 07-May-20			Bond Future	7.86	117.5650	7.8623	117.5650	85,154.00
05/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	1952	2	1952	2	0.00
05/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	3699	4	3699	4	0.00
05/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	5765	6	5765	6	0.00
05/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	1988	2	1988	2	0.00
05/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	1362	1	1362	1	0.00
05/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	2730	3	2730	3	0.00
05/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	1916	2	1916	2	0.00
05/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	641	1	641	1	0.00
05/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	780	1	780	1	0.00
05/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	2096	2	2096	2	0.00
05/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	78	0	78	0	0.00
05/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	744	1	744	1	0.00
05/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	1154	1	1154	1	2,500.00
05/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	460	0	460	0	0.00
05/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	257	0	257	0	23,172.00
05/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	762	1	762	1	0.00
05/03/2020	R186 On 06-August-20			Bond Future	7.90	114.3581	7.8999	114.3581	1,870.00
05/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	3443	4	3443	4	0.00
05/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	3006	3	3006	3	0.00
05/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	3480	4	3480	4	0.00
05/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	3406	3	3406	3	0.00
05/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	992	1	992	1	0.00
05/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1163	1	1163	1	3,150.00
05/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	964	1	964	1	0.00
05/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	978	1	978	1	0.00
05/03/2020	R186 On 05-November-20			Bond Future	7.94	116.3566	7.9389	116.3566	0.00
05/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	4513	5	4513	5	0.00
05/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	4474	5	4474	5	0.00
05/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	4436	5	4436	5	0.00
05/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	3363	3	3363	3	3,500.00
05/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	6955	7	6955	7	0.00
05/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1898	2	1898	2	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
05/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1328	1	1328	1	0.00
05/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	427	0	427	0	3,500.00
05/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	2407	2	2407	2	0.00
05/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	899	1	899	1	0.00
05/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	911	1	911	1	0.00
05/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	888	1	888	1	0.00
05/03/2020	R186 On 04-February-21			Bond Future	7.98	113.1099	7.9836	113.1099	0.00
05/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	2967	3	2967	3	0.00
05/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	2995	3	2995	3	0.00
05/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	3024	3	3024	3	0.00
05/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2128	2	2128	2	0.00
05/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2108	2	2108	2	0.00
05/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2149	2	2149	2	0.00
05/03/2020	R197 On 07-May-20			Bond Future	310.32	310.3252	310.3155	310.3252	2,507.00
05/03/2020	R197 On 06-August-20			Bond Future	308.13	308.1379	308.1280	308.1379	0.00
05/03/2020	R197 On 05-November-20			Bond Future	313.59	313.5953	313.5856	313.5953	0.00
05/03/2020	R197 On 04-February-21			Bond Future	311.20	311.2077	311.1984	311.2077	0.00
05/03/2020	R202 On 07-May-20			Bond Future	227.79	226.5763	227.7885	226.5763	8,502.00
05/03/2020	R202 On 06-August-20			Bond Future	227.76	226.5305	227.7645	226.5305	0.00
05/03/2020	R202 On 05-November-20			Bond Future	231.80	230.5428	231.7989	230.5428	0.00
05/03/2020	R202 On 04-February-21			Bond Future	231.70	230.4196	231.6987	230.4196	0.00
05/03/2020	R208 On 07-May-20			Bond Future	5.82	101.5882	5.8233	101.5882	17,475.00
05/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	875	1	875	1	0.00
05/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	884	1	884	1	0.00
05/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	866	1	866	1	0.00
05/03/2020	R208 On 06-August-20			Bond Future	5.28	103.3994	5.2837	103.3994	0.00
05/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	226	0	226	0	0.00
05/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	231	0	231	0	0.00
05/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	221	0	221	0	0.00
05/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	55	0	55	0	0.00
05/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	54	0	54	0	0.00

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05/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	53	0	53	0	0.00
05/03/2020	R208 On 05-November-20			Bond Future	4.08	101.8047	4.0826	101.8047	0.00
05/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	287	0	287	0	0.00
05/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	284	0	284	0	0.00
05/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	281	0	281	0	0.00
05/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	15	0	15	0	0.00
05/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	15	0	15	0	0.00
05/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	14	0	14	0	0.00
05/03/2020	R209 On 07-May-20			Bond Future	9.85	72.1630	9.8477	72.1630	69,389.00
05/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	692	1	692	1	0.00
05/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	730	1	730	1	0.00
05/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	711	1	711	1	0.00
05/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	3194	3	3194	3	0.00
05/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	3148	3	3148	3	0.00
05/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	3241	3	3241	3	0.00
05/03/2020	R209 On 06-August-20			Bond Future	9.92	73.4495	9.9249	73.4495	200.00
05/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	36035	36	36035	36	0.00
05/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	36143	36	36143	36	0.00
05/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	35926	36	35926	36	0.00
05/03/2020	R209 On 05-November-20			Bond Future	10.00	71.5833	10.0037	71.5833	0.00
05/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	3118	3	3118	3	0.00
05/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	3181	3	3181	3	0.00
05/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	3149	3	3149	3	0.00
05/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3111	3	3111	3	0.00
05/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3082	3	3082	3	0.00
05/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3140	3	3140	3	0.00
05/03/2020	R209 On 04-February-21			Bond Future	10.09	72.8472	10.0874	72.8472	0.00
05/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	3826	4	3826	4	0.00
05/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	3857	4	3857	4	0.00
05/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	3795	4	3795	4	0.00
05/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	3719	4	3719	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	3691	4	3691	4	0.00
05/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	3662	4	3662	4	0.00
05/03/2020	R210 On 07-May-20			Bond Future	187.30	187.2993	187.2984	187.2993	1,935.00
05/03/2020	R210 On 06-August-20			Bond Future	190.68	190.6847	190.6836	190.6847	0.00
05/03/2020	R210 On 05-November-20			Bond Future	191.34	191.3386	191.3378	191.3386	0.00
05/03/2020	R210 On 04-February-21			Bond Future	194.76	194.7620	194.7615	194.7620	0.00
05/03/2020	R212 On 07-May-20			Bond Future	165.66	165.6672	165.6605	165.6672	6,719.00
05/03/2020	R212 On 06-August-20			Bond Future	166.36	166.3657	166.3590	166.3657	0.00
05/03/2020	R212 On 05-November-20			Bond Future	169.31	169.3122	169.3056	169.3122	0.00
05/03/2020	R212 On 04-February-21			Bond Future	170.01	170.0120	170.0054	170.0120	0.00
05/03/2020	R213 On 07-May-20			Bond Future	9.15	86.8791	9.1455	86.8791	15,444.00
05/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	1161	1	1161	1	0.00
05/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	1215	1	1215	1	0.00
05/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	1188	1	1188	1	0.00
05/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	2056	2	2056	2	0.00
05/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	1985	2	1985	2	0.00
05/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	2020	2	2020	2	0.00
05/03/2020	R213 On 06-August-20			Bond Future	9.21	88.4280	9.2127	88.4280	300.00
05/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	2655	3	2655	3	0.00
05/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	2721	3	2721	3	0.00
05/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	2688	3	2688	3	0.00
05/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	2167	2	2167	2	0.00
05/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	2140	2	2140	2	0.00
05/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	2193	2	2193	2	0.00
05/03/2020	R213 On 05-November-20			Bond Future	9.29	86.4251	9.2861	86.4251	0.00
05/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	3857	4	3857	4	0.00
05/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	3892	4	3892	4	0.00
05/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	3928	4	3928	4	0.00
05/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2050	2	2050	2	0.00
05/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2093	2	2093	2	0.00
05/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2071	2	2071	2	0.00
05/03/2020	R213 On 04-February-21			Bond Future	9.37	87.9514	9.3670	87.9514	0.00
05/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	3538	4	3538	4	0.00
05/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	3507	4	3507	4	0.00

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05/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	3477	3	3477	3	0.00
05/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	3317	3	3317	3	0.00
05/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	3345	3	3345	3	0.00
05/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	3291	3	3291	3	0.00
05/03/2020	R214 On 07-May-20			Bond Future	10.04	70.6440	10.0403	70.6440	17,856.00
05/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	968	1	968	1	0.00
05/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	992	1	992	1	0.00
05/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	944	1	944	1	0.00
05/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	260	0	260	0	1,250.00
05/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	1373	1	1373	1	1,250.00
05/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	4401	4	4401	4	0.00
05/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	2230	2	2230	2	0.00
05/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	2878	3	2878	3	0.00
05/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	5291	5	5291	5	0.00
05/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	540	1	540	1	1,250.00
05/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	2834	3	2834	3	0.00
05/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	2790	3	2790	3	0.00
05/03/2020	R214 On 06-August-20			Bond Future	10.11	71.9035	10.1148	71.9035	300.00
05/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	2328	2	2328	2	0.00
05/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	2358	2	2358	2	0.00
05/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	2389	2	2389	2	0.00
05/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	3200	3	3200	3	0.00
05/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	3269	3	3269	3	0.00
05/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	3235	3	3235	3	0.00
05/03/2020	R214 On 05-November-20			Bond Future	10.19	69.8652	10.1933	69.8652	0.00
05/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	3530	4	3530	4	0.00
05/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	3564	4	3564	4	0.00
05/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	3496	4	3496	4	0.00
05/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	3200	3	3200	3	0.00
05/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3171	3	3171	3	0.00
05/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3141	3	3141	3	0.00
05/03/2020	R214 On 04-February-21			Bond Future	10.28	71.0989	10.2779	71.0989	0.00
05/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	4046	4	4046	4	0.00
05/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	4112	4	4112	4	0.00

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05/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	4079	4	4079	4	0.00
05/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	3816	4	3816	4	0.00
05/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	3786	4	3786	4	0.00
05/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	3846	4	3846	4	0.00
05/03/2020	R248 On 07-May-20			Bond Future	10.15	88.8270	10.1523	88.8270	91,605.00
05/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	853	1	853	1	0.00
05/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	5035	5	5035	5	0.00
05/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	905	1	905	1	0.00
05/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	2377	2	2377	2	0.00
05/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	663	1	663	1	300.00
05/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	879	1	879	1	0.00
05/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	4021	4	4021	4	0.00
05/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	1987	2	1987	2	300.00
05/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	4595	5	4595	5	0.00
05/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	4082	4	4082	4	0.00
05/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	746	1	746	1	300.00
05/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	3960	4	3960	4	0.00
05/03/2020	R248 On 06-August-20			Bond Future	10.23	90.4107	10.2299	90.4107	400.00
05/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	543	1	543	1	20,640.00
05/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	3080	3	3080	3	0.00
05/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	3163	3	3163	3	0.00
05/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	299	0	299	0	3,000.00
05/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	3121	3	3121	3	0.00
05/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	3444	3	3444	3	0.00
05/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	3405	3	3405	3	0.00
05/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	11309	11	11309	11	0.00
05/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	3484	3	3484	3	0.00
05/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	9127	9	9127	9	0.00
05/03/2020	R248 On 05-November-20			Bond Future	10.31	87.5553	10.3115	87.5553	0.00
05/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2945	3	2945	3	0.00
05/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2909	3	2909	3	0.00
05/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2874	3	2874	3	0.00
05/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	5201	5	5201	5	0.00
05/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	5249	5	5249	5	0.00

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05/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5153	5	5153	5	0.00
05/03/2020	R248 On 04-February-21			Bond Future	10.40	89.1013	10.3996	89.1013	0.00
05/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	5048	5	5048	5	0.00
05/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	5089	5	5089	5	0.00
05/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	5130	5	5130	5	0.00
05/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	4504	4	4504	4	0.00
05/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	4577	5	4577	5	0.00
05/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	4541	5	4541	5	0.00