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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
06/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	2025 On 07-May-20			Bond Future	137.88	138.3842	137.8765	138.3842	2,065.00
06/03/2020	2025 On 06-August-20			Bond Future	138.86	139.3787	138.8619	139.3787	0.00
06/03/2020	2025 On 05-November-20			Bond Future	141.32	141.8475	141.3217	141.8475	0.00
06/03/2020	2025 On 04-February-21			Bond Future	142.32	142.8569	142.3219	142.8569	0.00
06/03/2020	2029 On 07-May-20			Bond Future	101.15	101.2360	101.1531	101.2360	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
06/03/2020	2029 On 06-August-20			Bond Future	102.98	103.0658	102.9814	103.0658	0.00
06/03/2020	2029 On 05-November-20			Bond Future	103.66	103.7481	103.6623	103.7481	0.00
06/03/2020	2029 On 04-February-21			Bond Future	105.52	105.6047	105.5174	105.6047	0.00
06/03/2020	2030 On 07-May-20			Bond Future	9.09	96.4936	9.0865	96.4936	79,692.00
06/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	765	1	765	1	0.00
06/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	255	0	255	0	5,000.00
06/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1859	3	1859	3	0.00
06/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	744	1	744	1	0.00
06/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	724	1	724	1	0.00
06/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	993	2	993	2	0.00
06/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	874	1	874	1	5,000.00
06/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	2569	2	2569	2	0.00
06/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2136	1	2136	1	5,820.00
06/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	2611	2	2611	2	0.00
06/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	2326	2	2326	2	5,820.00
06/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	4230	3	4230	3	0.00
06/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1233	1	1233	1	0.00
06/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	2528	2	2528	2	0.00
06/03/2020	2030 On 06-August-20			Bond Future	9.16	94.2046	9.1638	94.2046	200.00
06/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1532	2	1532	2	800.00
06/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	2145	3	2145	3	0.00
06/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	610	1	610	1	800.00
06/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	3223	4	3223	4	0.00
06/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	2203	3	2203	3	0.00
06/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	2174	3	2174	3	0.00
06/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	2554	2	2554	2	0.00
06/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1717	1	1717	1	800.00
06/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	2523	2	2523	2	0.00
06/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	3359	3	3359	3	0.00
06/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	5550	5	5550	5	0.00
06/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2584	2	2584	2	0.00
06/03/2020	2030 On 05-November-20			Bond Future	9.24	95.8510	9.2384	95.8510	0.00
06/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	4046	5	4046	5	0.00
06/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1754	2	1754	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
06/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	802	1	802	1	1,000.00
06/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	2232	3	2232	3	1,000.00
06/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1487	2	1487	2	3,000.00
06/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	3245	4	3245	4	0.00
06/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	5842	7	5842	7	0.00
06/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	531	1	531	1	3,000.00
06/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	3278	4	3278	4	0.00
06/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1778	2	1778	2	14,160.00
06/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2774	3	2774	3	3,000.00
06/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	7570	9	7570	9	0.00
06/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	5015	6	5015	6	0.00
06/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	830	1	830	1	14,160.00
06/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	1099	1	1099	1	16,000.00
06/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	2205	3	2205	3	16,000.00
06/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	7150	8	7150	8	0.00
06/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	3311	4	3311	4	0.00
06/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2377	2	2377	2	0.00
06/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	3427	3	3427	3	0.00
06/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	4012	3	4012	3	0.00
06/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	757	1	757	1	3,000.00
06/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	5339	4	5339	4	0.00
06/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2426	2	2426	2	0.00
06/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	4505	4	4505	4	0.00
06/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	2822	2	2822	2	0.00
06/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1490	1	1490	1	14,160.00
06/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	6126	5	6126	5	0.00
06/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	865	1	865	1	16,000.00
06/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1221	1	1221	1	1,000.00
06/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2401	2	2401	2	0.00
06/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	7469	6	7469	6	0.00
06/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	3395	3	3395	3	0.00
06/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	6223	5	6223	5	0.00
06/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	1918	2	1918	2	3,000.00
06/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4049	3	4049	3	0.00

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06/03/2020	2030 On 04-February-21			Bond Future	9.32	93.5368	9.3203	93.5368	0.00
06/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2903	4	2903	4	0.00
06/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	1139	1	1139	1	800.00
06/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2876	4	2876	4	0.00
06/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2848	3	2848	3	0.00
06/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	2113	3	2113	3	800.00
06/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	6463	7	6463	7	0.00
06/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1638	1	1638	1	800.00
06/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	4777	4	4777	4	0.00
06/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	6810	6	6810	6	0.00
06/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	3792	3	3792	3	0.00
06/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	3822	3	3822	3	0.00
06/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	3762	3	3762	3	0.00
06/03/2020	2032 On 07-May-20			Bond Future	9.56	93.0539	9.5561	93.0539	80,416.00
06/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1538	2	1538	2	7,500.00
06/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1669	2	1669	2	0.00
06/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	401	1	401	1	7,500.00
06/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	975	2	975	2	7,500.00
06/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	686	1	686	1	3,000.00
06/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	727	1	727	1	0.00
06/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	205	0	205	0	3,000.00
06/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	748	1	748	1	7,500.00
06/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	707	1	707	1	0.00
06/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	3224	2	3224	2	0.00
06/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	3176	2	3176	2	0.00
06/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	5222	4	5222	4	0.00
06/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	3129	2	3129	2	0.00
06/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	1774	1	1774	1	3,000.00
06/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	3272	2	3272	2	0.00
06/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	1907	1	1907	1	0.00
06/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	4157	3	4157	3	0.00
06/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	2678	2	2678	2	0.00
06/03/2020	2032 On 06-August-20			Bond Future	9.64	94.7130	9.6399	94.7130	300.00
06/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	3603	4	3603	4	0.00

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06/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	2024	3	2024	3	0.00
06/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	597	1	597	1	800.00
06/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1583	2	1583	2	800.00
06/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	2053	3	2053	3	0.00
06/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	2083	3	2083	3	0.00
06/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	3188	3	3188	3	0.00
06/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	3260	3	3260	3	0.00
06/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	6310	5	6310	5	0.00
06/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	3878	3	3878	3	0.00
06/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	3223	3	3223	3	0.00
06/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	1885	1	1885	1	800.00
06/03/2020	2032 On 05-November-20			Bond Future	9.73	92.2105	9.7264	92.2105	0.00
06/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	3256	4	3256	4	0.00
06/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	8789	10	8789	10	0.00
06/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	8383	10	8383	10	0.00
06/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	3289	4	3289	4	0.00
06/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1456	2	1456	2	3,000.00
06/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2773	3	2773	3	3,000.00
06/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	2274	3	2274	3	1,000.00
06/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	1117	2	1117	2	1,000.00
06/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	3222	4	3222	4	0.00
06/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	3074	2	3074	2	0.00
06/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	5472	5	5472	5	0.00
06/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	6284	5	6284	5	0.00
06/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	759	1	759	1	1,000.00
06/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	4110	3	4110	3	0.00
06/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	3015	2	3015	2	0.00
06/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	3514	3	3514	3	0.00
06/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	3044	2	3044	2	0.00
06/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	854	1	854	1	3,000.00
06/03/2020	2032 On 04-February-21			Bond Future	9.82	93.8386	9.8194	93.8386	0.00
06/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	1221	2	1221	2	800.00
06/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	3114	4	3114	4	0.00
06/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	2253	3	2253	3	800.00

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06/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	3172	4	3172	4	0.00
06/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	7610	9	7610	9	0.00
06/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	3143	4	3143	4	0.00
06/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	4391	4	4391	4	0.00
06/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	5618	5	5618	5	0.00
06/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	4357	4	4357	4	0.00
06/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1688	1	1688	1	800.00
06/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	4425	4	4425	4	0.00
06/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	7924	7	7924	7	0.00
06/03/2020	2033 On 07-May-20			Bond Future	100.05	100.9450	100.0499	100.9450	6,960.00
06/03/2020	2033 On 06-August-20			Bond Future	101.86	102.7695	101.8583	102.7695	0.00
06/03/2020	2033 On 05-November-20			Bond Future	102.44	103.3682	102.4411	103.3682	0.00
06/03/2020	2033 On 04-February-21			Bond Future	104.27	105.2180	104.2744	105.2180	0.00
06/03/2020	2037 On 07-May-20			Bond Future	10.15	90.3678	10.1470	90.3678	72,614.00
06/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	435	1	435	1	0.00
06/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	451	1	451	1	0.00
06/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	629	1	629	1	7,500.00
06/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	467	1	467	1	0.00
06/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	1414	2	1414	2	7,500.00
06/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	4452	4	4452	4	0.00
06/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	2479	2	2479	2	0.00
06/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	4574	4	4574	4	0.00
06/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	3927	3	3927	3	0.00
06/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	4513	4	4513	4	0.00
06/03/2020	2037 On 06-August-20			Bond Future	10.24	87.7190	10.2404	87.7190	300.00
06/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1790	2	1790	2	0.00
06/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1818	2	1818	2	0.00
06/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1762	2	1762	2	0.00
06/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	4509	4	4509	4	0.00
06/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	4464	4	4464	4	0.00
06/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	4418	4	4418	4	0.00
06/03/2020	2037 On 05-November-20			Bond Future	10.33	89.2519	10.3302	89.2519	0.00
06/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	3140	4	3140	4	0.00
06/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	3073	4	3073	4	0.00

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06/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	3106	4	3106	4	0.00
06/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4197	4	4197	4	0.00
06/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	4122	4	4122	4	0.00
06/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	4160	4	4160	4	0.00
06/03/2020	2037 On 04-February-21			Bond Future	10.43	86.5707	10.4272	86.5707	0.00
06/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3741	4	3741	4	0.00
06/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3774	4	3774	4	0.00
06/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3807	4	3807	4	0.00
06/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	4752	4	4752	4	0.00
06/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	4825	4	4825	4	0.00
06/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	4788	4	4788	4	0.00
06/03/2020	2038 On 07-May-20			Bond Future	116.38	116.7028	116.3763	116.7028	10,897.00
06/03/2020	2038 On 06-August-20			Bond Future	116.78	117.1171	116.7848	117.1171	0.00
06/03/2020	2038 On 05-November-20			Bond Future	118.85	119.1915	118.8535	119.1915	0.00
06/03/2020	2038 On 04-February-21			Bond Future	119.26	119.6043	119.2603	119.6043	0.00
06/03/2020	2040 On 07-May-20			Bond Future	10.24	93.2502	10.2414	93.2502	47,711.00
06/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	599	1	599	1	0.00
06/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1228	2	1228	2	2,640.00
06/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	235	0	235	0	2,640.00
06/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	580	1	580	1	0.00
06/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	561	1	561	1	0.00
06/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	817	1	817	1	7,500.00
06/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1724	2	1724	2	7,500.00
06/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	4642	4	4642	4	0.00
06/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	2433	2	2433	2	0.00
06/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	4515	4	4515	4	0.00
06/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	3915	3	3915	3	0.00
06/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	6248	5	6248	5	0.00
06/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	3119	2	3119	2	0.00
06/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	4579	4	4579	4	0.00
06/03/2020	2040 On 06-August-20			Bond Future	10.33	90.4023	10.3338	90.4023	600.00
06/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	2112	3	2112	3	0.00
06/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	2143	3	2143	3	0.00
06/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	2175	3	2175	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	5270	6	5270	6	0.00
06/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	939	1	939	1	800.00
06/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	2272	3	2272	3	800.00
06/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	4308	4	4308	4	0.00
06/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	1917	2	1917	2	800.00
06/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	7040	6	7040	6	0.00
06/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	4494	4	4494	4	0.00
06/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	4542	4	4542	4	0.00
06/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	4447	4	4447	4	0.00
06/03/2020	2040 On 05-November-20			Bond Future	10.42	91.9821	10.4226	91.9821	0.00
06/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1606	2	1606	2	2,000.00
06/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	3121	4	3121	4	2,000.00
06/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2359	3	2359	3	2,000.00
06/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	1094	1	1094	1	2,000.00
06/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	3371	4	3371	4	0.00
06/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	9878	11	9878	11	0.00
06/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	3408	4	3408	4	0.00
06/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	3444	4	3444	4	0.00
06/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	8896	10	8896	10	0.00
06/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1400	1	1400	1	2,000.00
06/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	4255	4	4255	4	0.00
06/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	4215	4	4215	4	0.00
06/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	5605	5	5605	5	0.00
06/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	8430	8	8430	8	0.00
06/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	1104	1	1104	1	2,000.00
06/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	4294	4	4294	4	0.00
06/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	4577	4	4577	4	0.00
06/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	7027	6	7027	6	0.00
06/03/2020	2040 On 04-February-21			Bond Future	10.52	89.0985	10.5182	89.0985	0.00
06/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	10024	11	10024	11	0.00
06/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	3060	4	3060	4	800.00
06/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	4203	5	4203	5	0.00
06/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1726	2	1726	2	800.00
06/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	4239	5	4239	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
06/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	4167	5	4167	5	0.00
06/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	5042	4	5042	4	0.00
06/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	5003	4	5003	4	0.00
06/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1734	1	1734	1	800.00
06/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	9151	8	9151	8	0.00
06/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	6452	6	6452	6	0.00
06/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	4965	4	4965	4	0.00
06/03/2020	2044 On 07-May-20			Bond Future	10.33	89.7277	10.3251	89.7277	78,346.00
06/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	550	1	550	1	0.00
06/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	4505	5	4505	5	0.00
06/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	587	1	587	1	0.00
06/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	86	0	86	0	100.00
06/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	978	1	978	1	100.00
06/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	62	0	62	0	556.00
06/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	568	1	568	1	0.00
06/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	802	1	802	1	556.00
06/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	5713	7	5713	7	0.00
06/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	144	0	144	0	129.00
06/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	951	1	951	1	129.00
06/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	6126	7	6126	7	0.00
06/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	9056	8	9056	8	0.00
06/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4132	3	4132	3	0.00
06/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	4817	4	4817	4	0.00
06/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	3732	3	3732	3	0.00
06/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	584	0	584	0	556.00
06/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	510	0	510	0	100.00
06/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	4883	4	4883	4	0.00
06/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	7422	6	7422	6	0.00
06/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	3788	3	3788	3	0.00
06/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	870	1	870	1	129.00
06/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	8442	7	8442	7	0.00
06/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	4752	4	4752	4	0.00
06/03/2020	2044 On 06-August-20			Bond Future	10.42	86.9423	10.4155	86.9423	500.00
06/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1385	2	1385	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	468	1	468	1	602.00
06/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1718	2	1718	2	602.00
06/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	200	0	200	0	140.00
06/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	921	1	921	1	140.00
06/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1437	2	1437	2	0.00
06/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	5554	6	5554	6	0.00
06/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1411	2	1411	2	0.00
06/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	6377	7	6377	7	0.00
06/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	12195	11	12195	11	0.00
06/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	7045	6	7045	6	0.00
06/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	5705	5	5705	5	0.00
06/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	5761	5	5761	5	0.00
06/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1765	1	1765	1	140.00
06/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1467	1	1467	1	602.00
06/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	5162	4	5162	4	0.00
06/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	9227	8	9227	8	0.00
06/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	5818	5	5818	5	0.00
06/03/2020	2044 On 05-November-20			Bond Future	10.50	88.4615	10.5021	88.4615	0.00
06/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	2070	3	2070	3	0.00
06/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	7957	9	7957	9	0.00
06/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1443	2	1443	2	1,815.00
06/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	3304	4	3304	4	0.00
06/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	8213	9	8213	9	0.00
06/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	2098	3	2098	3	568.00
06/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	3377	4	3377	4	0.00
06/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	2306	3	2306	3	525.00
06/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	756	1	756	1	525.00
06/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	6902	8	6902	8	0.00
06/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	314	0	314	0	1,815.00
06/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	2246	3	2246	3	1,815.00
06/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3340	4	3340	4	0.00
06/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	694	1	694	1	568.00
06/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	6364	7	6364	7	0.00
06/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	5914	5	5914	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
06/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	2105	2	2105	2	1,815.00
06/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1673	1	1673	1	1,815.00
06/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	14280	13	14280	13	0.00
06/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	4460	4	4460	4	0.00
06/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	4501	4	4501	4	0.00
06/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	6016	5	6016	5	0.00
06/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	10335	9	10335	9	0.00
06/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	10725	10	10725	10	0.00
06/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	6328	6	6328	6	0.00
06/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	7702	7	7702	7	0.00
06/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2326	2	2326	2	525.00
06/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	4542	4	4542	4	0.00
06/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	6275	6	6275	6	0.00
06/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1747	1	1747	1	568.00
06/03/2020	2044 On 04-February-21			Bond Future	10.60	85.6411	10.5952	85.6411	0.00
06/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3806	4	3806	4	0.00
06/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3875	4	3875	4	0.00
06/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1805	2	1805	2	405.00
06/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3841	4	3841	4	0.00
06/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	3602	4	3602	4	0.00
06/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2811	3	2811	3	0.00
06/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	5673	6	5673	6	0.00
06/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	5617	5	5617	5	0.00
06/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	5919	5	5919	5	405.00
06/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	9255	8	9255	8	0.00
06/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	3889	3	3889	3	405.00
06/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	5660	5	5660	5	0.00
06/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	7107	6	7107	6	0.00
06/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	5575	5	5575	5	0.00
06/03/2020	2046 On 07-May-20			Bond Future	105.89	106.8341	105.8865	106.8341	14,000.00
06/03/2020	2046 On 06-August-20			Bond Future	107.80	108.7652	107.8004	108.7652	0.00
06/03/2020	2046 On 05-November-20			Bond Future	107.91	108.8952	107.9136	108.8952	0.00
06/03/2020	2046 On 04-February-21			Bond Future	109.84	110.8436	109.8446	110.8436	0.00
06/03/2020	2050 On 07-May-20			Bond Future	109.99	110.8529	109.9945	110.8529	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
06/03/2020	2050 On 06-August-20			Bond Future	110.10	110.9754	110.1015	110.9754	0.00
06/03/2020	2050 On 05-November-20			Bond Future	112.05	112.9412	112.0520	112.9412	0.00
06/03/2020	2050 On 04-February-21			Bond Future	112.14	113.0409	112.1358	113.0409	0.00
06/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	AL37 On 07-May-20			Index Future	704.42	709.9180	704.4190	709.9180	0.00
06/03/2020	AL37 On 06-August-20			Index Future	716.84	722.4380	716.8430	722.4380	0.00
06/03/2020	AL37 On 05-November-20			Index Future	729.51	735.2070	729.5140	735.2070	0.00
06/03/2020	AL37 On 04-February-21			Index Future	742.41	748.2000	742.4060	748.2000	0.00
06/03/2020	AL7T On 07-May-20			Index Future	805.26	815.5130	805.2580	815.5130	0.00
06/03/2020	AL7T On 06-August-20			Index Future	819.46	829.8960	819.4610	829.8960	0.00
06/03/2020	AL7T On 05-November-20			Index Future	833.95	844.5640	833.9450	844.5640	0.00
06/03/2020	AL7T On 04-February-21			Index Future	848.68	859.4890	848.6840	859.4890	0.00
06/03/2020	ALBI On 07-May-20			Index Future	715.90	723.8080	715.9020	723.8080	222.00
06/03/2020	ALBI On 06-August-20			Index Future	728.53	736.5730	728.5290	736.5730	0.00
06/03/2020	ALBI On 05-November-20			Index Future	741.41	749.5920	741.4060	749.5920	0.00
06/03/2020	ALBI On 04-February-21			Index Future	754.51	762.8390	754.5090	762.8390	0.00
06/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	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
06/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2020	ES33 On 07-May-20			Bond Future	11.11	77.2600	11.1110	77.2600	350.00
06/03/2020	ES33 On 06-August-20			Bond Future	11.24	78.6374	11.2429	78.6374	0.00
06/03/2020	ES33 On 05-November-20			Bond Future	11.38	76.2210	11.3804	76.2210	0.00
06/03/2020	ES33 On 04-February-21			Bond Future	11.53	77.5670	11.5296	77.5670	0.00
06/03/2020	ES42 On 07-May-20			Bond Future	11.45	77.8610	11.4468	77.8610	4,919.00
06/03/2020	ES42 On 06-August-20			Bond Future	11.58	79.2492	11.5750	79.2492	0.00
06/03/2020	ES42 On 05-November-20			Bond Future	11.71	76.3711	11.7075	76.3711	0.00
06/03/2020	ES42 On 04-February-21			Bond Future	11.85	77.7190	11.8463	77.7190	0.00
06/03/2020	GOVI On 07-May-20			GOVI	707.83	715.6960	707.8340	715.6960	1,176.00
06/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	121560	4	121560	4	0.00
06/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	121660	4	121660	4	0.00
06/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	121460	4	121460	4	0.00
06/03/2020	GOVI On 06-August-20			GOVI	720.32	728.3190	720.3180	728.3190	0.00
06/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	78120	0	78120	0	0.00
06/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	78020	0	78020	0	0.00
06/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	78220	0	78220	0	0.00
06/03/2020	GOVI On 05-November-20			GOVI	733.05	741.1920	733.0500	741.1920	0.00
06/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	48000	0	48000	0	0.00
06/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	47800	0	47800	0	0.00
06/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	47900	0	47900	0	0.00
06/03/2020	GOVI On 04-February-21			GOVI	746.01	754.2900	746.0060	754.2900	0.00
06/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	3	0	3	0.00
06/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	49340	0	49340	0	0.00
06/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	49440	0	49440	0	0.00
06/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	49540	0	49540	0	0.00
06/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2020	IGOV On 07-May-20			Index Future	261.75	262.9120	261.7500	262.9120	1,007.00
06/03/2020	IGOV On 06-August-20			Index Future	266.43	267.6130	266.4310	267.6130	0.00
06/03/2020	IGOV On 05-November-20			Index Future	271.20	272.4060	271.2030	272.4060	0.00
06/03/2020	IGOV On 04-February-21			Index Future	276.06	277.2820	276.0570	277.2820	0.00
06/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
06/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
06/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.19	95.1700	95.1900	95.1700	0.00
06/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.02	94.0000	94.0200	94.0000	0.00
06/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.80	92.7500	92.8000	92.7500	0.00
06/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.55	92.4700	92.5500	92.4700	0.00
06/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.38	94.2700	94.3800	94.2700	51.00
06/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.20	94.0500	94.2000	94.0500	0.00
06/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.05	94.8500	95.0500	94.8500	0.00
06/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.67	98.4400	98.6700	98.4400	0.00

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06/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.63	99.3600	99.6300	99.3600	0.00
06/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.60	92.2800	92.6000	92.2800	0.00
06/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.45	98.0900	98.4500	98.0900	0.00
06/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/03/2020	IS10 On 17-December-25			Interest Rate Swap	88.46	87.6200	88.4600	87.6200	0.00
06/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.21	84.3300	85.2100	84.3300	0.00
06/03/2020	IS10 On 15-June-26			Interest Rate Swap	83.78	82.8800	83.7800	82.8800	0.00
06/03/2020	IS10 On 21-September-26			Interest Rate Swap	85.91	85.0300	85.9100	85.0300	0.00
06/03/2020	IS10 On 21-December-26			Interest Rate Swap	89.78	88.9100	89.7800	88.9100	0.00
06/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.22	87.3400	88.2200	87.3400	0.00
06/03/2020	IS10 On 21-June-27			Interest Rate Swap	90.33	89.4300	90.3300	89.4300	0.00
06/03/2020	IS10 On 20-September-27			Interest Rate Swap	95.92	95.0100	95.9200	95.0100	0.00
06/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.27	95.3400	96.2700	95.3400	0.00
06/03/2020	IS10 On 22-March-28			Interest Rate Swap	89.55	88.5600	89.5500	88.5600	0.00
06/03/2020	IS10 On 20-June-28			Interest Rate Swap	97.02	96.0200	97.0200	96.0200	0.00
06/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2020	R023 On 07-May-20			Bond Future	6.16	105.7955	6.1591	105.7955	64,966.00
06/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1944	2	1944	2	0.00
06/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1920	2	1920	2	0.00
06/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1968	2	1968	2	0.00
06/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	40	0	40	0	0.00
06/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	38	0	38	0	0.00
06/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	37	0	37	0	0.00
06/03/2020	R023 On 06-August-20			Bond Future	6.04	107.6817	6.0427	107.6817	0.00
06/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2920	3	2920	3	0.00
06/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2963	3	2963	3	0.00
06/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2942	3	2942	3	0.00
06/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	57	0	57	0	0.00
06/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	59	0	59	0	0.00
06/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	61	0	61	0	0.00
06/03/2020	R023 On 05-November-20			Bond Future	5.92	105.6352	5.9162	105.6352	0.00
06/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3345	4	3345	4	0.00
06/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3325	4	3325	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
06/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3365	4	3365	4	0.00
06/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	50	0	50	0	0.00
06/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	49	0	49	0	0.00
06/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	48	0	48	0	0.00
06/03/2020	R023 On 04-February-21			Bond Future	5.76	107.5010	5.7597	107.5010	0.00
06/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1455	2	1455	2	0.00
06/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1485	2	1485	2	0.00
06/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1470	2	1470	2	0.00
06/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	362	0	362	0	0.00
06/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	366	0	366	0	0.00
06/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	357	0	357	0	0.00
06/03/2020	R035 On 07-May-20			Bond Future	9.93	94.6777	9.9319	94.6777	118,207.00
06/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	154	0	154	0	5,000.00
06/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	1284	2	1284	2	5,000.00
06/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	585	1	585	1	0.00
06/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1606	2	1606	2	7,500.00
06/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	604	1	604	1	0.00
06/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	4974	6	4974	6	0.00
06/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	6002	7	6002	7	0.00
06/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	624	1	624	1	0.00
06/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	750	1	750	1	7,500.00
06/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1376	2	1376	2	3,530.00
06/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	202	0	202	0	3,530.00
06/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	5868	5	5868	5	0.00
06/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	3894	3	3894	3	0.00
06/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	3567	3	3567	3	0.00
06/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	2610	2	2610	2	0.00
06/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	4007	3	4007	3	0.00
06/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2200	2	2200	2	0.00
06/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	2482	2	2482	2	0.00
06/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	535	0	535	0	3,530.00
06/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	368	0	368	0	5,000.00
06/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	3950	3	3950	3	0.00
06/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	6373	5	6373	5	0.00

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06/03/2020	R035 On 06-August-20			Bond Future	10.02	96.3657	10.0182	96.3657	410.00
06/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	450	1	450	1	24,761.00
06/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	2605	3	2605	3	0.00
06/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	567	1	567	1	500.00
06/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1813	2	1813	2	500.00
06/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	4767	6	4767	6	0.00
06/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	2639	3	2639	3	0.00
06/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	251	0	251	0	3,000.00
06/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	2570	3	2570	3	0.00
06/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3268	3	3268	3	0.00
06/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	9930	9	9930	9	0.00
06/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	3342	3	3342	3	0.00
06/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	1778	1	1778	1	500.00
06/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	8107	7	8107	7	0.00
06/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3305	3	3305	3	0.00
06/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	4331	4	4331	4	0.00
06/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	7511	7	7511	7	0.00
06/03/2020	R035 On 05-November-20			Bond Future	10.11	93.5511	10.1100	93.5511	0.00
06/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	4351	5	4351	5	0.00
06/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	4391	5	4391	5	0.00
06/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	4311	5	4311	5	0.00
06/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	2864	2	2864	2	0.00
06/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	2836	2	2836	2	0.00
06/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	2808	2	2808	2	0.00
06/03/2020	R035 On 04-February-21			Bond Future	10.21	95.2032	10.2100	95.2032	0.00
06/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3971	5	3971	5	0.00
06/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3701	4	3701	4	0.00
06/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3668	4	3668	4	0.00
06/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	3635	4	3635	4	0.00
06/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	8081	9	8081	9	0.00
06/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	4772	4	4772	4	0.00
06/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	4809	4	4809	4	0.00
06/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	4451	4	4451	4	650.00
06/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	2029	2	2029	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
06/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	4736	4	4736	4	0.00
06/03/2020	R186 On 07-May-20			Bond Future	8.03	117.4820	8.0326	117.4820	85,154.00
06/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	1387	2	1387	2	0.00
06/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2928	4	2928	4	0.00
06/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	4890	6	4890	6	0.00
06/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	1417	2	1417	2	0.00
06/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	911	1	911	1	0.00
06/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	2053	3	2053	3	0.00
06/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	1357	2	1357	2	0.00
06/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	380	1	380	1	0.00
06/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1154	1	1154	1	0.00
06/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	2768	2	2768	2	0.00
06/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	135	0	135	0	0.00
06/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1105	1	1105	1	0.00
06/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	1636	1	1636	1	2,500.00
06/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	716	0	716	0	0.00
06/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	419	0	419	0	23,172.00
06/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1129	1	1129	1	0.00
06/03/2020	R186 On 06-August-20			Bond Future	8.08	114.2735	8.0793	114.2735	1,870.00
06/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2806	3	2806	3	0.00
06/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	2412	3	2412	3	0.00
06/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2840	3	2840	3	0.00
06/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2772	3	2772	3	0.00
06/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1308	1	1308	1	0.00
06/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1519	1	1519	1	3,150.00
06/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1273	1	1273	1	0.00
06/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1290	1	1290	1	0.00
06/03/2020	R186 On 05-November-20			Bond Future	8.13	116.2708	8.1282	116.2708	0.00
06/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3813	5	3813	5	0.00
06/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3778	4	3778	4	0.00
06/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3743	4	3743	4	0.00
06/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2759	3	2759	3	3,500.00
06/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	6132	7	6132	7	0.00
06/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1473	2	1473	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
06/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1691	1	1691	1	0.00
06/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	570	0	570	0	3,500.00
06/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	2948	2	2948	2	0.00
06/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1169	1	1169	1	0.00
06/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1183	1	1183	1	0.00
06/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1155	1	1155	1	0.00
06/03/2020	R186 On 04-February-21			Bond Future	8.18	113.0226	8.1835	113.0226	0.00
06/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	2441	3	2441	3	0.00
06/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	2466	3	2466	3	0.00
06/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	2492	3	2492	3	0.00
06/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2581	2	2581	2	0.00
06/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2558	2	2558	2	0.00
06/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2605	2	2605	2	0.00
06/03/2020	R197 On 07-May-20			Bond Future	309.79	310.3155	309.7850	310.3155	2,507.00
06/03/2020	R197 On 06-August-20			Bond Future	307.59	308.1280	307.5881	308.1280	0.00
06/03/2020	R197 On 05-November-20			Bond Future	313.04	313.5856	313.0366	313.5856	0.00
06/03/2020	R197 On 04-February-21			Bond Future	310.64	311.1984	310.6400	311.1984	0.00
06/03/2020	R202 On 07-May-20			Bond Future	225.97	227.7885	225.9735	227.7885	8,502.00
06/03/2020	R202 On 06-August-20			Bond Future	225.92	227.7645	225.9169	227.7645	0.00
06/03/2020	R202 On 05-November-20			Bond Future	229.92	231.7989	229.9187	231.7989	0.00
06/03/2020	R202 On 04-February-21			Bond Future	229.79	231.6987	229.7852	231.6987	0.00
06/03/2020	R208 On 07-May-20			Bond Future	5.91	101.5545	5.9102	101.5545	17,475.00
06/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	949	1	949	1	0.00
06/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	958	1	958	1	0.00
06/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	941	1	941	1	0.00
06/03/2020	R208 On 06-August-20			Bond Future	5.41	103.3651	5.4056	103.3651	0.00
06/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	174	0	174	0	0.00
06/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	179	0	179	0	0.00
06/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	170	0	170	0	0.00
06/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	80	0	80	0	0.00
06/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	79	0	79	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	77	0	77	0	0.00
06/03/2020	R208 On 05-November-20			Bond Future	4.28	101.7700	4.2817	101.7700	0.00
06/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	223	0	223	0	0.00
06/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	219	0	219	0	0.00
06/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	216	0	216	0	0.00
06/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	27	0	27	0	0.00
06/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	28	0	28	0	0.00
06/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	27	0	27	0	0.00
06/03/2020	R209 On 07-May-20			Bond Future	10.01	72.1046	10.0102	72.1046	69,389.00
06/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	441	1	441	1	0.00
06/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	468	1	468	1	0.00
06/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	455	1	455	1	0.00
06/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	3942	3	3942	3	0.00
06/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	3891	3	3891	3	0.00
06/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	3995	3	3995	3	0.00
06/03/2020	R209 On 06-August-20			Bond Future	10.09	73.3901	10.0926	73.3901	200.00
06/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	37057	36	37057	36	0.00
06/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	37166	36	37166	36	0.00
06/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	36949	36	36949	36	0.00
06/03/2020	R209 On 05-November-20			Bond Future	10.18	71.5229	10.1767	71.5229	0.00
06/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2597	3	2597	3	0.00
06/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2654	3	2654	3	0.00
06/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2625	3	2625	3	0.00
06/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3628	3	3628	3	0.00
06/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3596	3	3596	3	0.00
06/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3661	3	3661	3	0.00
06/03/2020	R209 On 04-February-21			Bond Future	10.27	72.7859	10.2659	72.7859	0.00
06/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	3282	4	3282	4	0.00
06/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	3310	4	3310	4	0.00
06/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	3253	4	3253	4	0.00
06/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4236	4	4236	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
06/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	4205	4	4205	4	0.00
06/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	4174	4	4174	4	0.00
06/03/2020	R210 On 07-May-20			Bond Future	187.30	187.2984	187.2974	187.2984	1,935.00
06/03/2020	R210 On 06-August-20			Bond Future	190.68	190.6836	190.6827	190.6836	0.00
06/03/2020	R210 On 05-November-20			Bond Future	191.34	191.3378	191.3372	191.3378	0.00
06/03/2020	R210 On 04-February-21			Bond Future	194.76	194.7615	194.7611	194.7615	0.00
06/03/2020	R212 On 07-May-20			Bond Future	165.35	165.6605	165.3513	165.6605	6,719.00
06/03/2020	R212 On 06-August-20			Bond Future	166.04	166.3590	166.0443	166.3590	0.00
06/03/2020	R212 On 05-November-20			Bond Future	168.99	169.3056	168.9855	169.3056	0.00
06/03/2020	R212 On 04-February-21			Bond Future	169.68	170.0054	169.6799	170.0054	0.00
06/03/2020	R213 On 07-May-20			Bond Future	9.33	86.8524	9.3342	86.8524	15,444.00
06/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	736	1	736	1	0.00
06/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	775	1	775	1	0.00
06/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	755	1	755	1	0.00
06/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	2773	2	2773	2	0.00
06/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	2688	2	2688	2	0.00
06/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	2730	2	2730	2	0.00
06/03/2020	R213 On 06-August-20			Bond Future	9.41	88.4008	9.4084	88.4008	300.00
06/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	2059	3	2059	3	0.00
06/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	2116	3	2116	3	0.00
06/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	2088	3	2088	3	0.00
06/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	2729	2	2729	2	0.00
06/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	2698	2	2698	2	0.00
06/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	2760	2	2760	2	0.00
06/03/2020	R213 On 05-November-20			Bond Future	9.49	86.3975	9.4890	86.3975	0.00
06/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	3164	4	3164	4	0.00
06/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	3196	4	3196	4	0.00
06/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	3228	4	3228	4	0.00
06/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2532	2	2532	2	0.00
06/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2583	2	2583	2	0.00
06/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2557	2	2557	2	0.00
06/03/2020	R213 On 04-February-21			Bond Future	9.58	87.9234	9.5777	87.9234	0.00
06/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2928	4	2928	4	0.00
06/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2900	4	2900	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
06/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2873	3	2873	3	0.00
06/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	3914	3	3914	3	0.00
06/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	3944	3	3944	3	0.00
06/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	3884	3	3884	3	0.00
06/03/2020	R214 On 07-May-20			Bond Future	10.19	70.6160	10.1925	70.6160	18,368.00
06/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	657	1	657	1	0.00
06/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	676	1	676	1	0.00
06/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	639	1	639	1	0.00
06/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	151	0	151	0	1,250.00
06/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	975	1	975	1	1,250.00
06/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	3628	4	3628	4	0.00
06/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	2814	2	2814	2	0.00
06/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	3554	3	3554	3	0.00
06/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	6163	5	6163	5	0.00
06/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	749	1	749	1	1,250.00
06/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	3504	3	3504	3	0.00
06/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	3455	3	3455	3	0.00
06/03/2020	R214 On 06-August-20			Bond Future	10.27	71.8750	10.2717	71.8750	300.00
06/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1883	2	1883	2	0.00
06/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1910	2	1910	2	0.00
06/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1937	2	1937	2	0.00
06/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	3747	3	3747	3	0.00
06/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	3824	3	3824	3	0.00
06/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	3785	3	3785	3	0.00
06/03/2020	R214 On 05-November-20			Bond Future	10.36	69.8363	10.3550	69.8363	0.00
06/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2998	4	2998	4	0.00
06/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	3028	4	3028	4	0.00
06/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2967	3	2967	3	0.00
06/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	3688	3	3688	3	0.00
06/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3655	3	3655	3	0.00
06/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3622	3	3622	3	0.00
06/03/2020	R214 On 04-February-21			Bond Future	10.44	71.0696	10.4449	71.0696	0.00
06/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	3508	4	3508	4	0.00
06/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	3568	4	3568	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
06/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	3538	4	3538	4	0.00
06/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4309	4	4309	4	0.00
06/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4277	4	4277	4	0.00
06/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4341	4	4341	4	0.00
06/03/2020	R248 On 07-May-20			Bond Future	10.30	88.7922	10.3046	88.7922	91,605.00
06/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	547	1	547	1	0.00
06/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	4095	5	4095	5	0.00
06/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	586	1	586	1	0.00
06/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1749	2	1749	2	0.00
06/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	411	1	411	1	300.00
06/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	566	1	566	1	0.00
06/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	4939	4	4939	4	0.00
06/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	2591	2	2591	2	300.00
06/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	5574	5	5574	5	0.00
06/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	5008	4	5008	4	0.00
06/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1037	1	1037	1	300.00
06/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	4872	4	4872	4	0.00
06/03/2020	R248 On 06-August-20			Bond Future	10.39	90.3752	10.3872	90.3752	400.00
06/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	378	1	378	1	20,640.00
06/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	2483	3	2483	3	0.00
06/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	2556	3	2556	3	0.00
06/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	200	0	200	0	3,000.00
06/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	2519	3	2519	3	0.00
06/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4096	3	4096	3	0.00
06/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4051	3	4051	3	0.00
06/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	12463	11	12463	11	0.00
06/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4141	3	4141	3	0.00
06/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	10215	9	10215	9	0.00
06/03/2020	R248 On 05-November-20			Bond Future	10.47	87.5192	10.4739	87.5192	0.00
06/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2417	3	2417	3	0.00
06/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2386	3	2386	3	0.00
06/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2354	3	2354	3	0.00
06/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	5952	5	5952	5	0.00
06/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	6004	5	6004	5	0.00

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06/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5900	5	5900	5	0.00
06/03/2020	R248 On 04-February-21			Bond Future	10.57	89.0648	10.5674	89.0648	0.00
06/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	4365	5	4365	5	0.00
06/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	4403	5	4403	5	0.00
06/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	4440	5	4440	5	0.00
06/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5112	5	5112	5	0.00
06/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5192	5	5192	5	0.00
06/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5152	5	5152	5	0.00