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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	2025 On 07-May-20			Bond Future	133.77	133.4561	133.7728	133.4561	2,087.00
07/04/2020	2025 On 06-August-20			Bond Future	134.35	134.0608	134.3514	134.0608	0.00
07/04/2020	2025 On 05-November-20			Bond Future	136.43	136.1817	136.4316	136.1817	0.00
07/04/2020	2025 On 04-February-21			Bond Future	136.98	136.8252	136.9773	136.8252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	2029 On 07-May-20			Bond Future	95.76	95.7442	95.7587	95.7442	2,571.00
07/04/2020	2029 On 06-August-20			Bond Future	97.25	97.2600	97.2526	97.2600	0.00
07/04/2020	2029 On 05-November-20			Bond Future	97.61	97.6547	97.6146	97.6547	0.00
07/04/2020	2029 On 04-February-21			Bond Future	99.10	99.2140	99.1001	99.2140	0.00
07/04/2020	2030 On 07-May-20			Bond Future	11.00	82.6630	11.0005	82.6630	102,849.00
07/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
07/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
07/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	12556	14	12556	14	0.00
07/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11874	14	11874	14	5,820.00
07/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	12619	15	12619	15	0.00
07/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	12183	14	12183	14	5,820.00
07/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	14706	17	14706	17	0.00
07/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	10106	12	10106	12	0.00
07/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	12494	14	12494	14	0.00
07/04/2020	2030 On 06-August-20			Bond Future	11.20	79.9430	11.2007	79.9430	2,200.00
07/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	44	0	44	0	450.00
07/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	6	0	6	0	800.00
07/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	26	0	26	0	800.00
07/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	49	0	49	0	0.00
07/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1141	1	1141	1	470.00
07/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	363	0	363	0	470.00
07/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	108	0	108	0	0.00
07/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	51	0	51	0	0.00
07/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	64	0	64	0	323.00
07/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	9	0	9	0	323.00
07/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	50	0	50	0	0.00
07/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1223	1	1223	1	0.00
07/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	398	0	398	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	222	0	222	0	450.00
07/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9734	12	9734	12	800.00
07/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11502	13	11502	13	0.00
07/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6696	8	6696	8	0.00
07/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11561	13	11561	13	0.00
07/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	15195	17	15195	17	0.00
07/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3527	5	3527	5	0.00
07/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	10980	13	10980	13	0.00
07/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6454	8	6454	8	0.00
07/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	7955	10	7955	10	0.00
07/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11619	14	11619	14	0.00
07/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	12985	15	12985	15	0.00
07/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	16077	18	16077	18	0.00
07/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	3705	5	3705	5	0.00
07/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11854	14	11854	14	0.00
07/04/2020	2030 On 05-November-20			Bond Future	11.40	81.1892	11.3964	81.1892	0.00
07/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	375	0	375	0	0.00
07/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	109	0	109	0	3,000.00
07/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	41	0	41	0	1,000.00
07/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	152	0	152	0	1,000.00
07/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	87	0	87	0	3,000.00
07/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	265	0	265	0	0.00
07/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	534	0	534	0	0.00
07/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	43	0	43	0	14,160.00
07/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	149	0	149	0	15,947.00
07/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	1018	1	1018	1	0.00
07/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	273	0	273	0	0.00
07/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	111	0	111	0	14,160.00
07/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	208	0	208	0	3,000.00
07/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1142	1	1142	1	0.00
07/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	60	0	60	0	15,947.00
07/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	696	0	696	0	0.00
07/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	25	0	25	0	3,000.00

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07/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	269		0	269	0	0.00
07/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	10954		13	10954	13	0.00
07/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	14614		16	14614	16	0.00
07/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	11765		14	11765	14	0.00
07/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8518		10	8518	10	14,160.00
07/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16847		19	16847	19	0.00
07/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6241		8	6241	8	15,947.00
07/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	12879		15	12879	15	0.00
07/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	5837		7	5837	7	3,000.00
07/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15809		18	15809	18	0.00
07/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	10848		13	10848	13	0.00
07/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	13853		16	13853	16	0.00
07/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	7583		9	7583	9	1,000.00
07/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	10901		13	10901	13	0.00
07/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18471		20	18471	20	0.00
07/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	12823		15	12823	15	0.00
07/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	16970		19	16970	19	0.00
07/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	9755		12	9755	12	3,000.00
07/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	13911		16	13911	16	0.00
07/04/2020	2030 On 04-February-21			Bond Future	11.62		78.4603	11.6191	78.4603	0.00
07/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	77		0	77	0	1,000.00
07/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	258		0	258	0	0.00
07/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	240		0	240	0	1,000.00
07/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	75		0	75	0	800.00
07/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	254		0	254	0	0.00
07/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	165		0	165	0	800.00
07/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	907		1	907	1	0.00
07/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	251		0	251	0	0.00
07/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13321		15	13321	15	0.00
07/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	17680		20	17680	20	0.00
07/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13104		15	13104	15	0.00
07/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	8015		10	8015	10	1,800.00
07/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	14762		17	14762	17	0.00

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07/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13158	15	13158	15	0.00
07/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13050	15	13050	15	0.00
07/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	17620	19	17620	19	0.00
07/04/2020	2032 On 07-May-20			Bond Future	11.41	78.6065	11.4132	78.6065	79,037.00
07/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
07/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
07/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	13665	16	13665	16	0.00
07/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	13597	16	13597	16	0.00
07/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	16164	18	16164	18	0.00
07/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	13529	16	13529	16	0.00
07/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	11254	13	11254	13	3,000.00
07/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	12852	15	12852	15	0.00
07/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	11517	14	11517	14	0.00
07/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	14903	17	14903	17	0.00
07/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13733	16	13733	16	0.00
07/04/2020	2032 On 06-August-20			Bond Future	11.61	79.8315	11.6070	79.8315	300.00
07/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	121	0	121	0	0.00
07/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	37	0	37	0	0.00
07/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	5	0	5	0	800.00
07/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	23	0	23	0	800.00
07/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	38	0	38	0	0.00
07/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	39	0	39	0	0.00
07/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12690	15	12690	15	0.00
07/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	12819	15	12819	15	0.00
07/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17264	19	17264	19	0.00
07/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	13864	16	13864	16	0.00

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07/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12754	15	12754	15	0.00
07/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	9949	12	9949	12	800.00
07/04/2020	2032 On 05-November-20			Bond Future	11.80	76.9215	11.8047	76.9215	0.00
07/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	255	0	255	0	0.00
07/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	1490	1	1490	1	0.00
07/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1351	1	1351	1	0.00
07/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	80	0	80	0	3,000.00
07/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	199	0	199	0	3,000.00
07/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	148	0	148	0	1,000.00
07/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	259	0	259	0	0.00
07/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	57	0	57	0	1,000.00
07/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	251	0	251	0	0.00
07/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12029	14	12029	14	0.00
07/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16024	18	16024	18	0.00
07/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17151	19	17151	19	0.00
07/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	5386	7	5386	7	1,000.00
07/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	13912	16	13912	16	0.00
07/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	11911	14	11911	14	0.00
07/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	12866	15	12866	15	0.00
07/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	5749	7	5749	7	3,000.00
07/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	11970	14	11970	14	0.00
07/04/2020	2032 On 04-February-21			Bond Future	12.02	78.1316	12.0231	78.1316	0.00
07/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	81	0	81	0	800.00
07/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	286	0	286	0	0.00
07/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	180	0	180	0	800.00
07/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	294	0	294	0	0.00
07/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1219	1	1219	1	0.00
07/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	290	0	290	0	0.00
07/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	13888	16	13888	16	0.00
07/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	15895	18	15895	18	0.00
07/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	13829	16	13829	16	0.00
07/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7648	9	7648	9	800.00
07/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	13947	16	13947	16	0.00

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07/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19133	21	19133	21	0.00
07/04/2020	2033 On 07-May-20			Bond Future	94.00	93.5244	94.0006	93.5244	7,089.00
07/04/2020	2033 On 06-August-20			Bond Future	95.47	95.0052	95.4670	95.0052	0.00
07/04/2020	2033 On 05-November-20			Bond Future	95.72	95.2868	95.7241	95.2868	0.00
07/04/2020	2033 On 04-February-21			Bond Future	97.18	96.8082	97.1808	96.8082	0.00
07/04/2020	2037 On 07-May-20			Bond Future	11.76	76.7672	11.7568	76.7672	85,735.00
07/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	14459	16	14459	16	0.00
07/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	11539	14	11539	14	0.00
07/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	14613	17	14613	17	0.00
07/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	13773	16	13773	16	0.00
07/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	14536	17	14536	17	0.00
07/04/2020	2037 On 06-August-20			Bond Future	11.94	73.7049	11.9442	73.7049	300.00
07/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	37	0	37	0	0.00
07/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	38	0	38	0	0.00
07/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	36	0	36	0	0.00
07/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	13638	16	13638	16	0.00
07/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	13566	16	13566	16	0.00
07/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	13493	15	13493	15	0.00
07/04/2020	2037 On 05-November-20			Bond Future	12.12	74.8540	12.1250	74.8540	0.00
07/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	277	0	277	0	0.00
07/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	267	0	267	0	0.00
07/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	272	0	272	0	0.00
07/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12604	14	12604	14	0.00
07/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12472	14	12472	14	0.00
07/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12538	14	12538	14	0.00
07/04/2020	2037 On 04-February-21			Bond Future	12.33	71.7750	12.3272	71.7750	0.00
07/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	2782	2	2782	2	300.00
07/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	190	0	190	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8467	7	8467	7	0.00
07/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	519	0	519	0	0.00
07/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	467	0	467	0	0.00
07/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	953	1	953	1	0.00
07/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	2629	2	2629	2	0.00
07/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	473	0	473	0	0.00
07/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	613	0	613	0	240.00
07/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	480	0	480	0	0.00
07/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13041	15	13041	15	0.00
07/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	5019	6	5019	6	240.00
07/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	11870	14	11870	14	0.00
07/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13167	15	13167	15	0.00
07/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	9753	11	9753	11	72.00
07/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1395	2	1395	2	300.00
07/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	12665	14	12665	14	72.00
07/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13104	15	13104	15	0.00
07/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17372	19	17372	19	0.00
07/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	4773	6	4773	6	0.00
07/04/2020	2038 On 07-May-20			Bond Future	110.48	109.1017	110.4777	109.1017	11,962.00
07/04/2020	2038 On 06-August-20			Bond Future	110.50	109.1322	110.5046	109.1322	0.00
07/04/2020	2038 On 05-November-20			Bond Future	112.22	110.8588	112.2155	110.8588	0.00
07/04/2020	2038 On 04-February-21			Bond Future	112.20	110.9066	112.2011	110.9066	0.00
07/04/2020	2040 On 07-May-20			Bond Future	11.79	79.2807	11.7854	79.2807	68,792.00
07/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	5460	4	5460	4	325.00
07/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
07/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
07/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	2874	1	2874	1	325.00
07/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	91	0	91	0	450.00
07/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1219	0	1219	0	450.00
07/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	11446	13	11446	13	0.00
07/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	14819	17	14819	17	0.00
07/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1127	2	1127	2	0.00
07/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	346	1	346	1	0.00
07/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	4585	7	4585	7	0.00
07/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	13835	16	13835	16	0.00
07/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	14654	17	14654	17	0.00
07/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	16751	19	16751	19	0.00
07/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	12628	15	12628	15	0.00
07/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	57	0	57	0	0.00
07/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	14736	17	14736	17	0.00
07/04/2020	2040 On 06-August-20			Bond Future	11.97	76.0070	11.9681	76.0070	600.00
07/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	42	0	42	0	0.00
07/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	364	0	364	0	0.00
07/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	43	0	43	0	0.00
07/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	44	0	44	0	0.00
07/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	818	0	818	0	0.00
07/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	319	0	319	0	0.00
07/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	9	0	9	0	800.00
07/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	49	0	49	0	800.00
07/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	13213	15	13213	15	0.00
07/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	8095	10	8095	10	800.00
07/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	17239	19	17239	19	0.00
07/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13523	16	13523	16	0.00
07/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	7714	10	7714	10	12,538.00
07/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	13600	16	13600	16	0.00
07/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5347	7	5347	7	517.00
07/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	13445	15	13445	15	0.00
07/04/2020	2040 On 05-November-20			Bond Future	12.14	77.1919	12.1441	77.1919	0.00
07/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	92	0	92	0	2,000.00
07/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	251	0	251	0	2,000.00
07/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	161	0	161	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	55	0	55	0	2,000.00
07/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	285	0	285	0	0.00
07/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2058	1	2058	1	0.00
07/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	290	0	290	0	0.00
07/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	1646	1	1646	1	0.00
07/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	295	0	295	0	0.00
07/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	5648	7	5648	7	2,000.00
07/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	12634	15	12634	15	0.00
07/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	12563	14	12563	14	0.00
07/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	14905	17	14905	17	0.00
07/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	18888	21	18888	21	0.00
07/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	4781	6	4781	6	2,000.00
07/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	12704	15	12704	15	0.00
07/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13204	15	13204	15	0.00
07/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	17009	19	17009	19	0.00
07/04/2020	2040 On 04-February-21			Bond Future	12.34	73.8994	12.3408	73.8994	0.00
07/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	2325	2	2325	2	0.00
07/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	325	0	325	0	800.00
07/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	528	0	528	0	0.00
07/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	126	0	126	0	500.00
07/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	145	0	145	0	800.00
07/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	536	0	536	0	0.00
07/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	1988	1	1988	1	0.00
07/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	417	0	417	0	500.00
07/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	521	0	521	0	0.00
07/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	13307	15	13307	15	0.00
07/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	6685	8	6685	8	500.00
07/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	14410	16	14410	16	0.00
07/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20134	22	20134	22	0.00
07/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	19482	21	19482	21	0.00
07/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	15628	18	15628	18	0.00
07/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	13173	15	13173	15	0.00
07/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	13240	15	13240	15	0.00

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07/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	5945	7	5945	7	800.00
07/04/2020	2044 On 07-May-20			Bond Future	11.81	76.1584	11.8087	76.1584	83,252.00
07/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	15	0	15	0	0.00
07/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
07/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
07/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
07/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
07/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
07/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	76	0	76	0	0.00
07/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
07/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	52	0	52	0	0.00
07/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
07/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	4807	7	4807	7	100.00
07/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	5271	7	5271	7	556.00
07/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	19341	21	19341	21	0.00
07/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	13678	16	13678	16	0.00
07/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	13101	15	13101	15	0.00
07/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	14597	17	14597	17	0.00
07/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	14681	17	14681	17	0.00
07/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	17626	20	17626	20	0.00
07/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	13183	15	13183	15	0.00
07/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	6728	9	6728	9	129.00
07/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	18703	21	18703	21	0.00
07/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	14512	17	14512	17	0.00
07/04/2020	2044 On 06-August-20			Bond Future	11.99	72.9613	11.9856	72.9613	3,339.00
07/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	3	0	3	0	602.00
07/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	22	0	22	0	0.00
07/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	33	0	33	0	602.00
07/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	1	0	140.00
07/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	11	0	11	0	140.00
07/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	24	0	24	0	0.00

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07/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	572	0	572	0	0.00
07/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	412	0	412	0	0.00
07/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	23	0	23	0	0.00
07/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	15098	17	15098	17	0.00
07/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	7347	9	7347	9	140.00
07/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	22719	25	22719	25	0.00
07/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	16859	19	16859	19	0.00
07/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	15015	17	15015	17	0.00
07/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	6386	8	6386	8	602.00
07/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	15180	17	15180	17	0.00
07/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	14201	16	14201	16	0.00
07/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	19487	22	19487	22	0.00
07/04/2020	2044 On 05-November-20			Bond Future	12.16	74.0988	12.1557	74.0988	0.00
07/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	83	0	83	0	1,815.00
07/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	139	0	139	0	0.00
07/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1400	1	1400	1	0.00
07/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	291	0	291	0	0.00
07/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1488	1	1488	1	0.00
07/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	142	0	142	0	568.00
07/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	302	0	302	0	0.00
07/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	921	1	921	1	0.00
07/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	29	0	29	0	568.00
07/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	164	0	164	0	525.00
07/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	33	0	33	0	525.00
07/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1070	1	1070	1	0.00
07/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	9	0	9	0	1,815.00
07/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	157	0	157	0	1,815.00
07/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	297	0	297	0	0.00
07/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	12536	14	12536	14	0.00
07/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15006	17	15006	17	0.00
07/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	20691	23	20691	23	0.00
07/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	12464	14	12464	14	0.00
07/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	14851	17	14851	17	0.00

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07/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	7352	9	7352	9	1,815.00
07/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	6026	8	6026	8	1,815.00
07/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	25054	27	25054	27	0.00
07/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21139	23	21139	23	0.00
07/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	15477	17	15477	17	0.00
07/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	17420	19	17420	19	0.00
07/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	7961	10	7961	10	525.00
07/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	12607	15	12607	15	0.00
07/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	6269	8	6269	8	568.00
07/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	15398	17	15398	17	0.00
07/04/2020	2044 On 04-February-21			Bond Future	12.35	70.8827	12.3458	70.8827	0.00
07/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	464	0	464	0	0.00
07/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	478	0	478	0	0.00
07/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	292	0	292	0	0.00
07/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	887	1	887	1	0.00
07/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	155	0	155	0	405.00
07/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	471	0	471	0	0.00
07/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	426	0	426	0	0.00
07/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	14221	16	14221	16	405.00
07/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	19082	21	19082	21	0.00
07/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	10580	12	10580	12	405.00
07/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	13725	16	13725	16	0.00
07/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	13796	16	13796	16	0.00
07/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	16066	18	16066	18	0.00
07/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	13655	16	13655	16	0.00
07/04/2020	2046 On 07-May-20			Bond Future	98.81	94.3045	98.8136	94.3045	15,286.00
07/04/2020	2046 On 06-August-20			Bond Future	100.36	95.7975	100.3553	95.7975	0.00
07/04/2020	2046 On 05-November-20			Bond Future	100.11	95.5156	100.1118	95.5156	0.00
07/04/2020	2046 On 04-February-21			Bond Future	101.64	97.0406	101.6350	97.0406	0.00
07/04/2020	2050 On 07-May-20			Bond Future	101.08	100.4999	101.0818	100.4999	15,776.00
07/04/2020	2050 On 06-August-20			Bond Future	100.78	100.2094	100.7772	100.2094	0.00
07/04/2020	2050 On 05-November-20			Bond Future	102.34	101.7949	102.3376	101.7949	0.00
07/04/2020	2050 On 04-February-21			Bond Future	101.97	101.4980	101.9733	101.4980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	AL37 On 07-May-20			Index Future	643.92	632.8970	643.9200	632.8970	0.00
07/04/2020	AL37 On 06-August-20			Index Future	653.70	642.6510	653.7020	642.6510	0.00
07/04/2020	AL37 On 05-November-20			Index Future	663.78	652.7720	663.7770	652.7720	0.00
07/04/2020	AL37 On 04-February-21			Index Future	673.73	663.0450	673.7250	663.0450	0.00
07/04/2020	AL7T On 07-May-20			Index Future	712.67	696.1110	712.6660	696.1110	0.00
07/04/2020	AL7T On 06-August-20			Index Future	723.49	706.8390	723.4930	706.8390	0.00
07/04/2020	AL7T On 05-November-20			Index Future	734.64	717.9710	734.6430	717.9710	0.00
07/04/2020	AL7T On 04-February-21			Index Future	745.65	729.2700	745.6530	729.2700	0.00
07/04/2020	ALBI On 07-May-20			Index Future	642.11	628.1000	642.1060	628.1000	208.00
07/04/2020	ALBI On 06-August-20			Index Future	651.86	637.7800	651.8600	637.7800	0.00
07/04/2020	ALBI On 05-November-20			Index Future	661.91	647.8240	661.9070	647.8240	0.00
07/04/2020	ALBI On 04-February-21			Index Future	671.83	658.0190	671.8260	658.0190	0.00
07/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2020	ES33 On 07-May-20			Bond Future	12.72	66.3591	12.7194	66.3591	350.00
07/04/2020	ES33 On 06-August-20			Bond Future	12.95	67.3932	12.9522	67.3932	0.00
07/04/2020	ES33 On 05-November-20			Bond Future	13.19	64.6574	13.1912	64.6574	0.00
07/04/2020	ES33 On 04-February-21			Bond Future	13.46	65.6745	13.4569	65.6745	0.00
07/04/2020	ES42 On 07-May-20			Bond Future	12.92	66.6067	12.9174	66.6067	4,919.00
07/04/2020	ES42 On 06-August-20			Bond Future	13.14	67.6449	13.1382	67.6449	0.00
07/04/2020	ES42 On 05-November-20			Bond Future	13.37	64.4374	13.3662	64.4374	0.00
07/04/2020	ES42 On 04-February-21			Bond Future	13.61	65.4510	13.6111	65.4510	0.00
07/04/2020	GOVI On 07-May-20			GOVI	634.27	620.4590	634.2740	620.4590	1,180.00
07/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	857160	100	857160	100	0.00
07/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	857260	100	857260	100	0.00
07/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	857060	100	857060	100	0.00
07/04/2020	GOVI On 06-August-20			GOVI	643.91	630.0200	643.9100	630.0200	1.00
07/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 06-August-20	728.12	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
07/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	842200	98	842200	98	0.00
07/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	842100	98	842100	98	0.00
07/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	842300	98	842300	98	0.00
07/04/2020	GOVI On 05-November-20			GOVI	653.83	639.9430	653.8340	639.9430	0.00
07/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	840160	98	840160	98	0.00
07/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	839960	98	839960	98	0.00
07/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	840060	98	840060	98	0.00
07/04/2020	GOVI On 04-February-21			GOVI	663.63	650.0140	663.6320	650.0140	0.00
07/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	873080	101	873080	101	0.00
07/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	873180	101	873180	101	0.00
07/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	873280	101	873280	101	0.00
07/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2020	IGOV On 07-May-20			Index Future	250.66	249.0050	250.6600	249.0050	614.00
07/04/2020	IGOV On 06-August-20			Index Future	254.53	252.9030	254.5300	252.9030	0.00
07/04/2020	IGOV On 05-November-20			Index Future	258.51	256.9470	258.5140	256.9470	0.00
07/04/2020	IGOV On 04-February-21			Index Future	262.45	261.0500	262.4480	261.0500	0.00
07/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
07/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
07/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.55	94.6600	94.5500	94.6600	0.00
07/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.14	93.2900	93.1400	93.2900	0.00
07/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.79	91.9800	91.7900	91.9800	0.00
07/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.23	91.5000	91.2300	91.5000	0.00
07/04/2020	IS05 On 21-December-21			Interest Rate Swap	93.02	93.3600	93.0200	93.3600	51.00
07/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.23	93.4600	93.2300	93.4600	0.00
07/04/2020	IS05 On 21-June-22			Interest Rate Swap	94.08	94.2800	94.0800	94.2800	0.00
07/04/2020	IS05 On 20-September-22			Interest Rate Swap	97.70	98.0400	97.7000	98.0400	0.00
07/04/2020	IS05 On 20-December-22			Interest Rate Swap	98.63	99.1600	98.6300	99.1600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	IS05 On 22-March-23			Interest Rate Swap	91.63	92.3300	91.6300	92.3300	0.00
07/04/2020	IS05 On 20-June-23			Interest Rate Swap	97.71	98.4800	97.7100	98.4800	0.00
07/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
07/04/2020	IS10 On 17-December-25			Interest Rate Swap	91.94	93.0200	91.9400	93.0200	0.00
07/04/2020	IS10 On 16-March-26			Interest Rate Swap	89.22	90.3100	89.2200	90.3100	0.00
07/04/2020	IS10 On 15-June-26			Interest Rate Swap	88.32	89.4200	88.3200	89.4200	0.00
07/04/2020	IS10 On 21-September-26			Interest Rate Swap	90.86	91.9500	90.8600	91.9500	0.00
07/04/2020	IS10 On 21-December-26			Interest Rate Swap	95.25	96.3100	95.2500	96.3100	0.00
07/04/2020	IS10 On 15-March-27			Interest Rate Swap	94.36	95.4200	94.3600	95.4200	0.00
07/04/2020	IS10 On 21-June-27			Interest Rate Swap	96.74	97.7900	96.7400	97.7900	0.00
07/04/2020	IS10 On 20-September-27			Interest Rate Swap	102.67	103.6900	102.6700	103.6900	0.00
07/04/2020	IS10 On 20-December-27			Interest Rate Swap	103.39	104.4000	103.3900	104.4000	0.00
07/04/2020	IS10 On 22-March-28			Interest Rate Swap	97.14	98.1700	97.1400	98.1700	0.00
07/04/2020	IS10 On 20-June-28			Interest Rate Swap	104.87	105.8500	104.8700	105.8500	0.00
07/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
07/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2020	R023 On 07-May-20			Bond Future	7.08	102.3935	7.0807	102.3935	57,324.00
07/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	214	0	214	0	0.00
07/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	206	0	206	0	0.00
07/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	221	0	221	0	0.00
07/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	690	1	690	1	0.00
07/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	672	1	672	1	0.00
07/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	653	1	653	1	0.00
07/04/2020	R023 On 06-August-20			Bond Future	7.17	103.9891	7.1742	103.9891	100.00
07/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	862	0	862	0	0.00
07/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	889	1	889	1	0.00
07/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	875	1	875	1	0.00
07/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	644	1	644	1	0.00
07/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	654	1	654	1	0.00
07/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	663	1	663	1	0.00
07/04/2020	R023 On 05-November-20			Bond Future	7.29	101.6873	7.2877	101.6873	0.00
07/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	1171	1	1171	1	0.00
07/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	1158	1	1158	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	1184	1	1184	1	0.00
07/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	818	1	818	1	0.00
07/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	810	1	810	1	0.00
07/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	802	1	802	1	0.00
07/04/2020	R023 On 04-February-21			Bond Future	7.46	103.2873	7.4607	103.2873	0.00
07/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	295	0	295	0	0.00
07/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	302	0	302	0	0.00
07/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	298	0	298	0	0.00
07/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	2452	3	2452	3	0.00
07/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	2467	3	2467	3	0.00
07/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	2436	3	2436	3	0.00
07/04/2020	R035 On 07-May-20			Bond Future	11.67	80.1712	11.6712	80.1712	132,022.00
07/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
07/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
07/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	9	0	9	0	0.00
07/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	28	0	28	0	0.00
07/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
07/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
07/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
07/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17051	19	17051	19	0.00
07/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	14656	17	14656	17	0.00
07/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14202	16	14202	16	0.00
07/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	12711	15	12711	15	0.00
07/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	14808	17	14808	17	0.00
07/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	11979	14	11979	14	0.00
07/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	12491	15	12491	15	0.00
07/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	5779	8	5779	8	5,000.00
07/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	6955	9	6955	9	3,530.00
07/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	14732	17	14732	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	17605	20	17605	20	0.00
07/04/2020	R035 On 06-August-20			Bond Future	11.86	81.4206	11.8579	81.4206	410.00
07/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	2	0	2	0	24,761.00
07/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	50	0	50	0	0.00
07/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	3	0	3	0	500.00
07/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	24	0	24	0	500.00
07/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	200	0	200	0	0.00
07/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	52	0	52	0	0.00
07/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	1	0	3,000.00
07/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	49	0	49	0	0.00
07/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	12472	15	12472	15	0.00
07/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	21471	24	21471	24	0.00
07/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	12613	15	12613	15	0.00
07/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	9002	11	9002	11	500.00
07/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	19452	22	19452	22	0.00
07/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	12543	15	12543	15	0.00
07/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	14335	16	14335	16	0.00
07/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	18739	21	18739	21	0.00
07/04/2020	R035 On 05-November-20			Bond Future	12.05	78.1977	12.0500	78.1977	0.00
07/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	386	0	386	0	0.00
07/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	392	0	392	0	0.00
07/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	380	0	380	0	0.00
07/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	11109	13	11109	13	0.00
07/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	11047	13	11047	13	0.00
07/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	10985	13	10985	13	0.00
07/04/2020	R035 On 04-February-21			Bond Future	12.27	79.4279	12.2656	79.4279	0.00
07/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	414	0	414	0	0.00
07/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	371	0	371	0	0.00
07/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	366	0	366	0	0.00
07/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	361	0	361	0	0.00
07/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1366	1	1366	1	0.00
07/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	14078	16	14078	16	0.00
07/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	14142	16	14142	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13502	15	13502	15	650.00
07/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	7921	10	7921	10	650.00
07/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	14013	16	14013	16	0.00
07/04/2020	R186 On 07-May-20			Bond Future	10.04	104.3949	10.0351	104.3949	86,447.00
07/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	8	0	8	0	0.00
07/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	10058	12	10058	12	0.00
07/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	12649	15	12649	15	0.00
07/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	5515	7	5515	7	0.00
07/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	9949	12	9949	12	0.00
07/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	10987	13	10987	13	2,500.00
07/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	8924	11	8924	11	0.00
07/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	7753	10	7753	10	23,160.00
07/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	10004	12	10004	12	0.00
07/04/2020	R186 On 06-August-20			Bond Future	10.25	100.7257	10.2475	100.7257	4,210.00
07/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	63	0	63	0	0.00
07/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	46	0	46	0	0.00
07/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	65	0	65	0	0.00
07/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	61	0	61	0	0.00
07/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	9298	11	9298	11	0.00
07/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	9853	12	9853	12	0.00
07/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	9197	11	9197	11	0.00
07/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	9247	11	9247	11	0.00
07/04/2020	R186 On 05-November-20			Bond Future	10.47	102.2957	10.4687	102.2957	0.00
07/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	280	0	280	0	0.00
07/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	275	0	275	0	0.00
07/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	271	0	271	0	0.00

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07/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	166	0	166	0	3,500.00
07/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	661	0	661	0	0.00
07/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	67	0	67	0	3,500.00
07/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	10213	12	10213	12	0.00
07/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	6215	8	6215	8	3,500.00
07/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	12658	15	12658	15	0.00
07/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	8782	11	8782	11	0.00
07/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	8827	11	8827	11	0.00
07/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	8737	10	8737	10	0.00
07/04/2020	R186 On 04-February-21			Bond Future	10.72	98.6096	10.7247	98.6096	0.00
07/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	149	0	149	0	0.00
07/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	151	0	151	0	0.00
07/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	154	0	154	0	0.00
07/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	11851	14	11851	14	0.00
07/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	11804	14	11804	14	0.00
07/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	11898	14	11898	14	0.00
07/04/2020	R197 On 07-May-20			Bond Future	309.21	309.2338	309.2124	309.2338	2,556.00
07/04/2020	R197 On 06-August-20			Bond Future	306.24	306.3357	306.2434	306.3357	0.00
07/04/2020	R197 On 05-November-20			Bond Future	310.99	311.1822	310.9851	311.1822	0.00
07/04/2020	R197 On 04-February-21			Bond Future	307.72	308.1531	307.7228	308.1531	0.00
07/04/2020	R202 On 07-May-20			Bond Future	214.35	213.2019	214.3519	213.2019	7,963.00
07/04/2020	R202 On 06-August-20			Bond Future	213.56	212.4378	213.5567	212.4378	0.00
07/04/2020	R202 On 05-November-20			Bond Future	216.86	215.7986	216.8633	215.7986	0.00
07/04/2020	R202 On 04-February-21			Bond Future	215.92	214.9963	215.9174	214.9963	0.00
07/04/2020	R208 On 07-May-20			Bond Future	4.86	102.4059	4.8614	102.4059	29,633.00
07/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	60	0	60	0	0.00
07/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	56	0	56	0	0.00
07/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	52	0	52	0	0.00
07/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	100	0	100	0	0.00
07/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	105	0	105	0	0.00
07/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	96	0	96	0	0.00
07/04/2020	R208 On 06-August-20			Bond Future	4.34	104.0017	4.3380	104.0017	0.00
07/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	763	1	763	1	0.00

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07/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	770	1	770	1	0.00
07/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	757	1	757	1	0.00
07/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	1	0	1	0	0.00
07/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	1	0	1	0	0.00
07/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
07/04/2020	R208 On 05-November-20			Bond Future	3.12	102.2236	3.1224	102.2236	0.00
07/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	646	1	646	1	0.00
07/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	642	1	642	1	0.00
07/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	638	1	638	1	0.00
07/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 07-May-20			Bond Future	11.63	60.3630	11.6311	60.3630	65,507.00
07/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	12471	14	12471	14	0.00
07/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	12406	14	12406	14	0.00
07/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	12537	14	12537	14	0.00
07/04/2020	R209 On 06-August-20			Bond Future	11.80	61.3037	11.8002	61.3037	9,200.00
07/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	46355	48	46355	48	0.00
07/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	46464	48	46464	48	0.00
07/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	46247	48	46247	48	0.00
07/04/2020	R209 On 05-November-20			Bond Future	11.97	59.1120	11.9711	59.1120	0.00
07/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	347	0	347	0	0.00
07/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	357	0	357	0	0.00
07/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	352	0	352	0	0.00
07/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	10952	13	10952	13	0.00
07/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	10896	13	10896	13	0.00
07/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	11008	13	11008	13	0.00

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07/04/2020	R209 On 04-February-21			Bond Future	12.16	60.0419	12.1578	60.0419	0.00
07/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	482	0	482	0	0.00
07/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	488	0	488	0	0.00
07/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	476	0	476	0	0.00
07/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11390	13	11390	13	0.00
07/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11336	13	11336	13	0.00
07/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11282	13	11282	13	0.00
07/04/2020	R210 On 07-May-20			Bond Future	173.55	173.5166	173.5510	173.5166	1,419.00
07/04/2020	R210 On 06-August-20			Bond Future	176.26	176.2638	176.2585	176.2638	0.00
07/04/2020	R210 On 05-November-20			Bond Future	176.26	176.3275	176.2631	176.3275	0.00
07/04/2020	R210 On 04-February-21			Bond Future	178.95	179.1427	178.9454	179.1427	0.00
07/04/2020	R212 On 07-May-20			Bond Future	165.00	165.0201	165.0023	165.0201	6,719.00
07/04/2020	R212 On 06-August-20			Bond Future	165.28	165.3346	165.2783	165.3346	0.00
07/04/2020	R212 On 05-November-20			Bond Future	167.84	167.9503	167.8374	167.9503	0.00
07/04/2020	R212 On 04-February-21			Bond Future	168.06	168.2993	168.0592	168.2993	0.00
07/04/2020	R213 On 07-May-20			Bond Future	11.24	73.4054	11.2359	73.4054	16,776.00
07/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	12493	14	12493	14	0.00
07/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	12369	14	12369	14	0.00
07/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	12431	14	12431	14	0.00
07/04/2020	R213 On 06-August-20			Bond Future	11.42	74.5493	11.4217	74.5493	300.00
07/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	57	0	57	0	0.00
07/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	60	0	60	0	0.00
07/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	58	0	58	0	0.00
07/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11528	13	11528	13	0.00
07/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11470	13	11470	13	0.00
07/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11586	13	11586	13	0.00
07/04/2020	R213 On 05-November-20			Bond Future	11.61	72.1683	11.6146	72.1683	0.00
07/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	293	0	293	0	0.00
07/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	298	0	298	0	0.00
07/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	302	0	302	0	0.00

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07/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	10789	13	10789	13	0.00
07/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	10894	13	10894	13	0.00
07/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	10842	13	10842	13	0.00
07/04/2020	R213 On 04-February-21			Bond Future	11.83	73.3038	11.8326	73.3038	0.00
07/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	283	0	283	0	0.00
07/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	280	0	280	0	0.00
07/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	276	0	276	0	0.00
07/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	12872	15	12872	15	0.00
07/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	12925	15	12925	15	0.00
07/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	12818	15	12818	15	0.00
07/04/2020	R214 On 07-May-20			Bond Future	11.70	59.3039	11.6985	59.3039	21,613.00
07/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
07/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
07/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	28	0	28	0	0.00
07/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	10457	12	10457	12	0.00
07/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	11533	13	11533	13	0.00
07/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	14630	16	14630	16	0.00
07/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	5766	7	5766	7	1,250.00
07/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	11465	13	11465	13	0.00
07/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	11397	13	11397	13	0.00
07/04/2020	R214 On 06-August-20			Bond Future	11.86	60.2280	11.8588	60.2280	4,000.00
07/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	103	0	103	0	0.00
07/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	106	0	106	0	0.00
07/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	108	0	108	0	0.00
07/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	10840	13	10840	13	0.00
07/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	10967	13	10967	13	0.00
07/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	10904	13	10904	13	0.00
07/04/2020	R214 On 05-November-20			Bond Future	12.02	57.8769	12.0227	57.8769	0.00
07/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	432	0	432	0	0.00
07/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	438	0	438	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	426	0	426	0	0.00
07/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10357	12	10357	12	0.00
07/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10300	12	10300	12	0.00
07/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10244	12	10244	12	0.00
07/04/2020	R214 On 04-February-21			Bond Future	12.21	58.7875	12.2051	58.7875	0.00
07/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	552	0	552	0	0.00
07/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	566	0	566	0	0.00
07/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	559	0	559	0	0.00
07/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	10864	12	10864	12	0.00
07/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	10809	12	10809	12	0.00
07/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	10919	12	10919	12	0.00
07/04/2020	R248 On 07-May-20			Bond Future	11.75	75.1334	11.7499	75.1334	98,621.00
07/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	10	0	10	0	0.00
07/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
07/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
07/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	14677	17	14677	17	0.00
07/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	11146	13	11146	13	300.00
07/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	14764	17	14764	17	0.00
07/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	15466	18	15466	18	0.00
07/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	7256	9	7256	9	300.00
07/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	14590	17	14590	17	0.00
07/04/2020	R248 On 06-August-20			Bond Future	11.92	76.3042	11.9155	76.3042	400.00
07/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2192	1	2192	1	0.00
07/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	707	0	707	0	0.00
07/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	379	0	379	0	640.00
07/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	2	0	20,640.00
07/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	65	0	65	0	0.00
07/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	69	0	69	0	0.00
07/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2042	1	2042	1	470.00
07/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5669	4	5669	4	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
07/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	107	0	107	0	640.00
07/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
07/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3595	2	3595	2	814.00
07/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	641	0	641	0	470.00
07/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	67	0	67	0	0.00
07/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	12322	14	12322	14	0.00
07/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	6021	8	6021	8	0.00
07/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1575	2	1575	2	0.00
07/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	12243	14	12243	14	0.00
07/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	2764	4	2764	4	0.00
07/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	808	1	808	1	0.00
07/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	2600	4	2600	4	0.00
07/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	22942	25	22942	25	0.00
07/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	12401	14	12401	14	0.00
07/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	20518	23	20518	23	0.00
07/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	7550	9	7550	9	0.00
07/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	5737	8	5737	8	0.00
07/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	11080	13	11080	13	0.00
07/04/2020	R248 On 05-November-20			Bond Future	12.08	73.0649	12.0848	73.0649	0.00
07/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	173	0	173	0	0.00
07/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	170	0	170	0	0.00
07/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	166	0	166	0	0.00
07/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	14769	17	14769	17	0.00
07/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	14849	17	14849	17	0.00
07/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	14690	17	14690	17	0.00
07/04/2020	R248 On 04-February-21			Bond Future	12.27	74.2144	12.2738	74.2144	0.00
07/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	559	0	559	0	0.00
07/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	567	0	567	0	0.00
07/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	575	0	575	0	0.00
07/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	12676	15	12676	15	0.00
07/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	12815	15	12815	15	0.00
07/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	12746	15	12746	15	0.00