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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	2025 On 07-May-20			Bond Future	136.90	136.0499	136.8958	136.0499	1,245.00
06/05/2020	2025 On 06-August-20			Bond Future	137.04	136.1872	137.0372	136.1872	2,896.00
06/05/2020	2025 On 05-November-20			Bond Future	138.80	137.9429	138.8016	137.9429	0.00
06/05/2020	2025 On 04-February-21			Bond Future	139.07	138.1989	139.0683	138.1989	0.00
06/05/2020	2025 On 06-May-21			Bond Future	140.77	139.8927	140.7735	139.8927	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
06/05/2020	2029 On 07-May-20			Bond Future	99.98	98.3120	99.9840	98.3120	1,509.00
06/05/2020	2029 On 06-August-20			Bond Future	101.18	99.4956	101.1833	99.4956	2,817.00
06/05/2020	2029 On 05-November-20			Bond Future	101.35	99.6409	101.3487	99.6409	0.00
06/05/2020	2029 On 04-February-21			Bond Future	102.66	100.9261	102.6557	100.9261	0.00
06/05/2020	2029 On 06-May-21			Bond Future	102.76	101.0123	102.7637	101.0123	0.00
06/05/2020	2030 On 07-May-20			Bond Future	9.76	91.2149	9.7574	91.2149	38,033.00
06/05/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
06/05/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
06/05/2020	2030 On 07-May-20	8.79	Put	Bond Future	5786	6	5786	6	0.00
06/05/2020	2030 On 07-May-20	8.90	Put	Bond Future	5104	5	5104	5	5,820.00
06/05/2020	2030 On 07-May-20	8.78	Put	Bond Future	5848	6	5848	6	0.00
06/05/2020	2030 On 07-May-20	8.85	Put	Bond Future	5413	6	5413	6	5,820.00
06/05/2020	2030 On 07-May-20	8.45	Put	Bond Future	7936	8	7936	8	0.00
06/05/2020	2030 On 07-May-20	9.19	Put	Bond Future	3335	3	3335	3	0.00
06/05/2020	2030 On 07-May-20	8.80	Put	Bond Future	5724	6	5724	6	0.00
06/05/2020	2030 On 06-August-20			Bond Future	9.96	88.2840	9.9615	88.2840	121,451.00
06/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	820	1	820	1	450.00
06/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	611	1	611	1	800.00
06/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	254	0	254	0	800.00
06/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	871	1	871	1	0.00
06/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	7445	7	7445	7	0.00
06/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	5235	5	5235	5	470.00
06/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	2803	3	2803	3	470.00
06/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	1398	2	1398	2	0.00
06/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	897	1	897	1	0.00
06/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	5912	6	5912	6	0.00
06/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	8359	8	8359	8	0.00
06/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	3454	3	3454	3	650.00
06/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1021	1	1021	1	323.00

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06/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	329	0	329	0	323.00
06/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	884	1	884	1	0.00
06/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	5431	5	5431	5	0.00
06/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	2952	3	2952	3	0.00
06/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	2131	2	2131	2	450.00
06/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	4476	5	4476	5	800.00
06/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	5801	6	5801	6	0.00
06/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	652	1	652	1	5,000.00
06/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	2086	2	2086	2	0.00
06/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	2589	3	2589	3	0.00
06/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	5848	6	5848	6	0.00
06/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	8969	9	8969	9	0.00
06/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	1188	1	1188	1	0.00
06/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	5391	6	5391	6	0.00
06/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	476	1	476	1	650.00
06/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	1047	1	1047	1	650.00
06/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	2462	3	2462	3	0.00
06/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	3317	4	3317	4	0.00
06/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	5895	6	5895	6	0.00
06/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	7023	7	7023	7	0.00
06/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	9778	10	9778	10	0.00
06/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	1253	1	1253	1	0.00
06/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	6084	6	6084	6	0.00
06/05/2020	2030 On 05-November-20			Bond Future	10.15	89.4023	10.1469	89.4023	0.00
06/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	2331	3	2331	3	0.00
06/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1095	1	1095	1	3,000.00
06/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	607	1	607	1	1,000.00
06/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1336	2	1336	2	1,000.00
06/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	1874	2	1874	2	0.00
06/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	960	1	960	1	3,000.00
06/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1106	1	1106	1	14,160.00
06/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	1615	2	1615	2	3,000.00
06/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	4609	5	4609	5	0.00
06/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	2908	3	2908	3	0.00

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06/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	622	1	622	1	14,160.00
06/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	763	1	763	1	15,947.00
06/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1323	2	1323	2	15,947.00
06/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	4301	4	4301	4	0.00
06/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	1911	2	1911	2	0.00
06/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	447	1	447	1	3,000.00
06/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	3419	4	3419	4	0.00
06/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	1892	2	1892	2	0.00
06/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	6146	7	6146	7	0.00
06/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	3108	3	3108	3	15,947.00
06/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	9069	9	9069	9	0.00
06/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	6755	7	6755	7	0.00
06/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	4475	5	4475	5	14,160.00
06/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	11009	11	11009	11	0.00
06/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	6068	6	6068	6	0.00
06/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	7636	8	7636	8	0.00
06/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	8432	9	8432	9	0.00
06/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2887	3	2887	3	3,000.00
06/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	10095	10	10095	10	0.00
06/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	3890	4	3890	4	1,000.00
06/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	6107	7	6107	7	0.00
06/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	12477	13	12477	13	0.00
06/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	7590	8	7590	8	0.00
06/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	11119	11	11119	11	0.00
06/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	5294	6	5294	6	3,000.00
06/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	8480	9	8480	9	0.00
06/05/2020	2030 On 04-February-21			Bond Future	10.35	86.5296	10.3523	86.5296	0.00
06/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	902	1	902	1	1,000.00
06/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	1825	2	1825	2	0.00
06/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	1753	2	1753	2	1,000.00
06/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	893	1	893	1	800.00
06/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	1811	2	1811	2	0.00
06/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1410	2	1410	2	800.00
06/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	3925	4	3925	4	0.00

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06/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	1796	2	1796	2	0.00
06/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	8527	9	8527	9	0.00
06/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	12191	13	12191	13	0.00
06/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	8354	9	8354	9	0.00
06/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	4727	5	4727	5	1,800.00
06/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	9701	10	9701	10	0.00
06/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	8397	9	8397	9	0.00
06/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	8311	9	8311	9	0.00
06/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	12138	13	12138	13	0.00
06/05/2020	2030 On 06-May-21			Bond Future	10.58	87.5683	10.5845	87.5683	0.00
06/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	5364	5	5364	5	0.00
06/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	5457	5	5457	5	0.00
06/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	5411	5	5411	5	0.00
06/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 07-May-20			Bond Future	10.38	86.3935	10.3824	86.3935	43,476.00
06/05/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
06/05/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
06/05/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 07-May-20	9.18	Put	Bond Future	7728	8	7728	8	0.00
06/05/2020	2032 On 07-May-20	9.19	Put	Bond Future	7660	8	7660	8	0.00
06/05/2020	2032 On 07-May-20	8.82	Put	Bond Future	10228	10	10228	10	0.00
06/05/2020	2032 On 07-May-20	9.20	Put	Bond Future	7592	8	7592	8	0.00
06/05/2020	2032 On 07-May-20	9.54	Put	Bond Future	5317	5	5317	5	3,000.00
06/05/2020	2032 On 07-May-20	9.30	Put	Bond Future	6915	7	6915	7	0.00
06/05/2020	2032 On 07-May-20	9.50	Put	Bond Future	5581	6	5581	6	0.00
06/05/2020	2032 On 07-May-20	9.00	Put	Bond Future	8967	9	8967	9	0.00

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06/05/2020	2032 On 07-May-20	9.17	Put	Bond Future	7797	8	7797	8	0.00
06/05/2020	2032 On 06-August-20			Bond Future	10.59	87.4119	10.5868	87.4119	97,283.00
06/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1288	1	1288	1	0.00
06/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	630	1	630	1	0.00
06/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	190	0	190	0	800.00
06/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	483	1	483	1	800.00
06/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	640	1	640	1	0.00
06/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	651	1	651	1	0.00
06/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	7586	8	7586	8	0.00
06/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	7697	8	7697	8	0.00
06/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	11734	12	11734	12	0.00
06/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	8609	9	8609	9	0.00
06/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	7641	8	7641	8	0.00
06/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	5401	6	5401	6	800.00
06/05/2020	2032 On 05-November-20			Bond Future	10.78	84.3695	10.7815	84.3695	0.00
06/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	1637	2	1637	2	0.00
06/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	4689	5	4689	5	0.00
06/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	4986	5	4986	5	0.00
06/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	822	1	822	1	3,000.00
06/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1411	2	1411	2	3,000.00
06/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1184	1	1184	1	1,000.00
06/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	1655	2	1655	2	0.00
06/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	672	1	672	1	1,000.00
06/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	1620	2	1620	2	0.00
06/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	7819	8	7819	8	0.00
06/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	11186	12	11186	12	0.00
06/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	12187	12	12187	12	0.00
06/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	3302	3	3302	3	1,000.00
06/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	7728	8	7728	8	0.00
06/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	9368	10	9368	10	0.00
06/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	8499	9	8499	9	0.00
06/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	7773	8	7773	8	0.00
06/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3508	4	3508	4	3,000.00
06/05/2020	2032 On 04-February-21			Bond Future	10.99	85.4383	10.9915	85.4383	0.00

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06/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	836	1	836	1	800.00
06/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	1750	2	1750	2	0.00
06/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1334	2	1334	2	800.00
06/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	1779	2	1779	2	0.00
06/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	4306	5	4306	5	0.00
06/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	1764	2	1764	2	0.00
06/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	9894	10	9894	10	0.00
06/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	11581	12	11581	12	0.00
06/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	9845	10	9845	10	0.00
06/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	5266	6	5266	6	800.00
06/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	9943	11	9943	11	0.00
06/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	14421	15	14421	15	0.00
06/05/2020	2032 On 06-May-21			Bond Future	11.22	82.3170	11.2227	82.3170	0.00
06/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	4594	4	4594	4	0.00
06/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	4644	4	4644	4	0.00
06/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	4545	4	4545	4	0.00
06/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2033 On 07-May-20			Bond Future	98.42	96.0955	98.4156	96.0955	2,449.00
06/05/2020	2033 On 06-August-20			Bond Future	99.60	97.2524	99.5961	97.2524	11,410.00
06/05/2020	2033 On 05-November-20			Bond Future	99.67	97.2932	99.6654	97.2932	0.00
06/05/2020	2033 On 04-February-21			Bond Future	100.95	98.5482	100.9507	98.5482	0.00
06/05/2020	2033 On 06-May-21			Bond Future	100.96	98.5272	100.9598	98.5272	0.00
06/05/2020	2037 On 07-May-20			Bond Future	11.23	81.8621	11.2275	81.8621	44,180.00
06/05/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2037 On 07-May-20	9.59	Put	Bond Future	11394	12	11394	12	0.00
06/05/2020	2037 On 07-May-20	9.61	Put	Bond Future	11240	11	11240	11	0.00
06/05/2020	2037 On 07-May-20	10.00	Put	Bond Future	8319	8	8319	8	0.00
06/05/2020	2037 On 07-May-20	9.70	Put	Bond Future	10553	11	10553	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2020	2037 On 07-May-20	9.60	Put	Bond Future	11317	11	11317	11	0.00
06/05/2020	2037 On 06-August-20			Bond Future	11.44	78.5706	11.4413	78.5706	87,884.00
06/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	354	0	354	0	0.00
06/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	347	0	347	0	0.00
06/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	360	0	360	0	0.00
06/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	10975	11	10975	11	0.00
06/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	10907	11	10907	11	0.00
06/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	10840	11	10840	11	0.00
06/05/2020	2037 On 05-November-20			Bond Future	11.64	79.5662	11.6368	79.5662	0.00
06/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1236	1	1236	1	0.00
06/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1210	1	1210	1	0.00
06/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1223	1	1223	1	0.00
06/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	10731	11	10731	11	0.00
06/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	10615	11	10615	11	0.00
06/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	10673	11	10673	11	0.00
06/05/2020	2037 On 04-February-21			Bond Future	11.85	76.3186	11.8505	76.3186	0.00
06/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	5651	6	5651	6	300.00
06/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1008	1	1008	1	72.00
06/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	11552	12	11552	12	0.00
06/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	1850	2	1850	2	0.00
06/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1734	2	1734	2	0.00
06/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	2713	3	2713	3	0.00
06/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	5439	6	5439	6	0.00
06/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1749	2	1749	2	0.00
06/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2047	2	2047	2	240.00
06/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1763	2	1763	2	0.00
06/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	11649	12	11649	12	0.00
06/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	5154	5	5154	5	240.00
06/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	10629	11	10629	11	0.00
06/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	11759	12	11759	12	0.00
06/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	8838	9	8838	9	72.00
06/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1805	2	1805	2	300.00
06/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	11320	12	11320	12	72.00
06/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	11704	12	11704	12	0.00

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06/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	15516	16	15516	16	0.00
06/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4967	5	4967	5	0.00
06/05/2020	2037 On 06-May-21			Bond Future	12.08	77.2344	12.0843	77.2344	0.00
06/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	1844	2	1844	2	0.00
06/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	1898	2	1898	2	0.00
06/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	1951	2	1951	2	0.00
06/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2038 On 07-May-20			Bond Future	112.69	111.0443	112.6852	111.0443	2,602.00
06/05/2020	2038 On 06-August-20			Bond Future	112.35	110.6929	112.3487	110.6929	11,276.00
06/05/2020	2038 On 05-November-20			Bond Future	113.80	112.1201	113.7955	112.1201	0.00
06/05/2020	2038 On 04-February-21			Bond Future	113.55	111.8527	113.5494	111.8527	0.00
06/05/2020	2038 On 06-May-21			Bond Future	114.94	113.2233	114.9414	113.2233	0.00
06/05/2020	2040 On 07-May-20			Bond Future	11.38	83.7717	11.3824	83.7717	31,502.00
06/05/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	12.70	Call	Bond Future	7996	8	7996	8	325.00
06/05/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
06/05/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
06/05/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	12.20	Call	Bond Future	5121	5	5121	5	325.00
06/05/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	11.10	Call	Bond Future	0	0	0	0	450.00
06/05/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	2040 On 07-May-20	11.80	Call	Bond Future	2684	3	2684	3	450.00
06/05/2020	2040 On 07-May-20	10.15	Put	Bond Future	8853	9	8853	9	0.00
06/05/2020	2040 On 07-May-20	9.73	Put	Bond Future	12226	12	12226	12	0.00
06/05/2020	2040 On 07-May-20	11.80	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	12.20	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	11.10	Put	Bond Future	1901	2	1901	2	0.00
06/05/2020	2040 On 07-May-20	9.85	Put	Bond Future	11242	11	11242	11	0.00
06/05/2020	2040 On 07-May-20	9.75	Put	Bond Future	12061	12	12061	12	0.00
06/05/2020	2040 On 07-May-20	9.50	Put	Bond Future	14158	14	14158	14	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
06/05/2020	2040 On 07-May-20	10.00	Put	Bond Future	10036	10	10036	10	0.00
06/05/2020	2040 On 07-May-20	12.70	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 07-May-20	9.74	Put	Bond Future	12143	12	12143	12	0.00
06/05/2020	2040 On 06-August-20			Bond Future	11.60	80.2522	11.5953	80.2522	52,662.00
06/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	315	0	315	0	0.00
06/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1317	1	1317	1	0.00
06/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	322	0	322	0	0.00
06/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	328	0	328	0	0.00
06/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2330	2	2330	2	0.00
06/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1195	1	1195	1	0.00
06/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	122	0	122	0	800.00
06/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	347	0	347	0	800.00
06/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	11180	11	11180	11	0.00
06/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	6639	7	6639	7	800.00
06/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	15020	15	15020	15	0.00
06/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	11469	12	11469	12	0.00
06/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	6335	6	6335	6	12,538.00
06/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	11542	12	11542	12	0.00
06/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4526	5	4526	5	517.00
06/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	11397	12	11397	12	0.00
06/05/2020	2040 On 05-November-20			Bond Future	11.79	81.2691	11.7900	81.2691	0.00
06/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	594	1	594	1	2,000.00
06/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1085	1	1085	1	2,000.00
06/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	832	1	832	1	2,000.00
06/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	437	1	437	1	2,000.00
06/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1173	1	1173	1	0.00
06/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1186	1	1186	1	0.00
06/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4358	4	4358	4	0.00
06/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	3754	4	3754	4	0.00
06/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1199	1	1199	1	0.00
06/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5597	6	5597	6	2,000.00
06/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	11371	12	11371	12	0.00
06/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	13416	14	13416	14	0.00
06/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	17111	17	17111	17	0.00

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06/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	11308	12	11308	12	0.00
06/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	4923	5	4923	5	2,000.00
06/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	11434	12	11434	12	0.00
06/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	11880	12	11880	12	0.00
06/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	15353	16	15353	16	0.00
06/05/2020	2040 On 04-February-21			Bond Future	12.00	77.7929	12.0026	77.7929	0.00
06/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4682	5	4682	5	0.00
06/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1287	2	1287	2	800.00
06/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1735	2	1735	2	0.00
06/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	726	1	726	1	500.00
06/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	789	1	789	1	800.00
06/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1749	2	1749	2	0.00
06/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4195	4	4195	4	0.00
06/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1499	2	1499	2	500.00
06/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1720	2	1720	2	0.00
06/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	12502	13	12502	13	0.00
06/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	6888	7	6888	7	500.00
06/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	13488	14	13488	14	0.00
06/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	18730	19	18730	19	0.00
06/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	18122	18	18122	18	0.00
06/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	14586	15	14586	15	0.00
06/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	12382	13	12382	13	0.00
06/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	12442	13	12442	13	0.00
06/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6299	7	6299	7	800.00
06/05/2020	2040 On 06-May-21			Bond Future	12.23	78.7262	12.2347	78.7262	0.00
06/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	1133	1	1133	1	0.00
06/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	1190	1	1190	1	0.00
06/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	1075	1	1075	1	0.00
06/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20			Bond Future	11.45	80.3281	11.4524	80.3281	25,469.00
06/05/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20	10.81	Call	Bond Future	0	0	0	0	0.00

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06/05/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
06/05/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
06/05/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
06/05/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
06/05/2020	2044 On 07-May-20	11.02	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
06/05/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
06/05/2020	2044 On 07-May-20	11.09	Call	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 07-May-20	9.26	Put	Bond Future	17057	17	17057	17	0.00
06/05/2020	2044 On 07-May-20	9.91	Put	Bond Future	11394	12	11394	12	0.00
06/05/2020	2044 On 07-May-20	9.98	Put	Bond Future	10818	11	10818	11	0.00
06/05/2020	2044 On 07-May-20	9.80	Put	Bond Future	12313	12	12313	12	0.00
06/05/2020	2044 On 07-May-20	11.09	Put	Bond Future	2447	3	2447	3	100.00
06/05/2020	2044 On 07-May-20	11.02	Put	Bond Future	2935	3	2935	3	556.00
06/05/2020	2044 On 07-May-20	9.79	Put	Bond Future	12397	13	12397	13	0.00
06/05/2020	2044 On 07-May-20	9.45	Put	Bond Future	15342	16	15342	16	0.00
06/05/2020	2044 On 07-May-20	9.97	Put	Bond Future	10900	11	10900	11	0.00
06/05/2020	2044 On 07-May-20	10.81	Put	Bond Future	4429	5	4429	5	129.00
06/05/2020	2044 On 07-May-20	9.81	Put	Bond Future	12229	12	12229	12	0.00
06/05/2020	2044 On 07-May-20	9.33	Put	Bond Future	16419	17	16419	17	0.00
06/05/2020	2044 On 06-August-20			Bond Future	11.66	76.8932	11.6595	76.8932	84,657.00
06/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	204	0	204	0	0.00
06/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	64	0	64	0	602.00
06/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	262	0	262	0	602.00
06/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	25	0	25	0	140.00
06/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	132	0	132	0	140.00
06/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	213	0	213	0	0.00
06/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1324	1	1324	1	0.00
06/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	209	0	209	0	0.00
06/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	1674	2	1674	2	0.00
06/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	20713	21	20713	21	0.00
06/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	14950	15	14950	15	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
06/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	13175	13	13175	13	0.00
06/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	13253	13	13253	13	0.00
06/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	6228	6	6228	6	140.00
06/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5457	6	5457	6	602.00
06/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	12400	13	12400	13	0.00
06/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	13332	14	13332	14	0.00
06/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	17518	18	17518	18	0.00
06/05/2020	2044 On 05-November-20			Bond Future	11.85	77.8677	11.8490	77.8677	0.00
06/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	544	1	544	1	1,815.00
06/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1158	1	1158	1	0.00
06/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	742	1	742	1	0.00
06/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3199	3	3199	3	0.00
06/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1184	1	1184	1	0.00
06/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	3339	3	3339	3	0.00
06/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	751	1	751	1	568.00
06/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	818	1	818	1	525.00
06/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	318	0	318	0	525.00
06/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	2644	3	2644	3	0.00
06/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	149	0	149	0	1,815.00
06/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	799	1	799	1	1,815.00
06/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1171	1	1171	1	0.00
06/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2376	2	2376	2	0.00
06/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	295	0	295	0	568.00
06/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	11485	12	11485	12	0.00
06/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	13644	14	13644	14	0.00
06/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	7065	7	7065	7	1,815.00
06/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	6016	6	6016	6	1,815.00
06/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	23333	24	23333	24	0.00
06/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	11549	12	11549	12	0.00
06/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	13786	14	13786	14	0.00
06/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	19114	19	19114	19	0.00
06/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	19543	20	19543	20	0.00
06/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	14218	14	14218	14	0.00
06/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	16020	16	16020	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
06/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	7555	8	7555	8	525.00
06/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6207	6	6207	6	568.00
06/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	11613	12	11613	12	0.00
06/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	14145	14	14145	14	0.00
06/05/2020	2044 On 04-February-21			Bond Future	12.06	74.4735	12.0557	74.4735	0.00
06/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1583	2	1583	2	0.00
06/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1611	2	1611	2	0.00
06/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1502	2	1502	2	0.00
06/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	818	1	818	1	405.00
06/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1597	2	1597	2	0.00
06/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1195	1	1195	1	0.00
06/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2361	3	2361	3	0.00
06/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	13142	14	13142	14	0.00
06/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	13588	14	13588	14	405.00
06/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	18036	18	18036	18	0.00
06/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	10344	11	10344	11	405.00
06/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	13205	14	13205	14	0.00
06/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	15259	16	15259	16	0.00
06/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	13079	14	13079	14	0.00
06/05/2020	2044 On 06-May-21			Bond Future	12.28	75.3670	12.2810	75.3670	0.00
06/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	974	1	974	1	0.00
06/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	917	1	917	1	0.00
06/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	860	1	860	1	0.00
06/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
06/05/2020	2046 On 07-May-20			Bond Future	102.29	100.4331	102.2918	100.4331	9,794.00
06/05/2020	2046 On 06-August-20			Bond Future	103.52	101.6422	103.5186	101.6422	15,281.00
06/05/2020	2046 On 05-November-20			Bond Future	103.06	101.1656	103.0647	101.1656	0.00
06/05/2020	2046 On 04-February-21			Bond Future	104.39	102.4707	104.3939	102.4707	0.00
06/05/2020	2046 On 06-May-21			Bond Future	103.87	101.9180	103.8654	101.9180	0.00
06/05/2020	2050 On 07-May-20			Bond Future	104.72	103.6353	104.7156	103.6353	10,560.00
06/05/2020	2050 On 06-August-20			Bond Future	104.10	103.0131	104.1017	103.0131	15,767.00
06/05/2020	2050 On 05-November-20			Bond Future	105.44	104.3410	105.4422	104.3410	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
06/05/2020	2050 On 04-February-21			Bond Future	104.89	103.7765	104.8916	103.7765	0.00
06/05/2020	2050 On 06-May-21			Bond Future	106.18	105.0481	106.1774	105.0481	0.00
06/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	AL37 On 07-May-20			Index Future	708.09	708.0160	708.0880	708.0160	0.00
06/05/2020	AL37 On 06-August-20			Index Future	716.31	716.2500	716.3120	716.2500	0.00
06/05/2020	AL37 On 05-November-20			Index Future	725.45	725.3910	725.4510	725.3910	0.00
06/05/2020	AL37 On 04-February-21			Index Future	734.63	734.5740	734.6340	734.5740	0.00
06/05/2020	AL37 On 06-May-21			Index Future	689.47	689.4700	689.4700	689.4700	0.00
06/05/2020	AL7T On 07-May-20			Index Future	768.91	768.0820	768.9140	768.0820	0.00
06/05/2020	AL7T On 06-August-20			Index Future	777.85	777.0150	777.8450	777.0150	0.00
06/05/2020	AL7T On 05-November-20			Index Future	787.77	786.9320	787.7680	786.9320	0.00
06/05/2020	AL7T On 04-February-21			Index Future	797.74	796.8940	797.7400	796.8940	0.00
06/05/2020	AL7T On 06-May-21			Index Future	763.23	763.2300	763.2300	763.2300	0.00
06/05/2020	ALBI On 07-May-20			Index Future	679.78	679.1950	679.7750	679.1950	1.00
06/05/2020	ALBI On 06-August-20			Index Future	687.67	687.0940	687.6700	687.0940	209.00
06/05/2020	ALBI On 05-November-20			Index Future	696.44	695.8640	696.4430	695.8640	0.00
06/05/2020	ALBI On 04-February-21			Index Future	705.26	704.6730	705.2590	704.6730	0.00
06/05/2020	ALBI On 06-May-21			Index Future	687.00	687.0000	687.0000	687.0000	0.00
06/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2020	ES33 On 07-May-20			Bond Future	12.08	71.0372	12.0829	71.0372	0.00
06/05/2020	ES33 On 06-August-20			Bond Future	12.34	71.8745	12.3407	71.8745	350.00
06/05/2020	ES33 On 05-November-20			Bond Future	12.59	69.0052	12.5916	69.0052	0.00
06/05/2020	ES33 On 04-February-21			Bond Future	12.86	69.8793	12.8650	69.8793	0.00
06/05/2020	ES33 On 06-May-21			Bond Future	13.16	66.9399	13.1561	66.9399	0.00
06/05/2020	ES42 On 07-May-20			Bond Future	12.47	70.6114	12.4728	70.6114	0.00
06/05/2020	ES42 On 06-August-20			Bond Future	12.72	71.4437	12.7213	71.4437	4,919.00
06/05/2020	ES42 On 05-November-20			Bond Future	12.97	68.0881	12.9659	68.0881	0.00
06/05/2020	ES42 On 04-February-21			Bond Future	13.22	68.9508	13.2234	68.9508	0.00
06/05/2020	ES42 On 06-May-21			Bond Future	13.51	65.5199	13.5082	65.5199	0.00
06/05/2020	GOVI On 07-May-20			GOVI	672.13	671.5160	672.1340	671.5160	398.00
06/05/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 07-May-20	719.99	Put	GOVI	478560	48	478560	48	0.00
06/05/2020	GOVI On 07-May-20	720.00	Put	GOVI	478660	48	478660	48	0.00

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06/05/2020	GOVI On 07-May-20	719.98	Put	GOVI	478460	48	478460	48	0.00
06/05/2020	GOVI On 06-August-20			GOVI	679.94	679.3260	679.9410	679.3260	1,038.00
06/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	481890	49	481890	49	0.00
06/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	481790	49	481790	49	0.00
06/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	481990	49	481990	49	0.00
06/05/2020	GOVI On 05-November-20			GOVI	688.62	687.9970	688.6150	687.9970	0.00
06/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	492350	50	492350	50	0.00
06/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	492150	50	492150	50	0.00
06/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	492250	50	492250	50	0.00
06/05/2020	GOVI On 04-February-21			GOVI	697.33	696.7060	697.3320	696.7060	0.00
06/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	536080	54	536080	54	0.00
06/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	536180	54	536180	54	0.00
06/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	536280	54	536280	54	0.00
06/05/2020	GOVI On 06-May-21			GOVI	678.68	678.6800	678.6800	678.6800	0.00
06/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	100	0	100	0	0.00
06/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	100	0	100	0	0.00
06/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2020	IGOV On 07-May-20			Index Future	257.41	254.9450	257.4050	254.9450	153.00
06/05/2020	IGOV On 06-August-20			Index Future	260.46	257.9740	260.4590	257.9740	567.00
06/05/2020	IGOV On 05-November-20			Index Future	263.85	261.3290	263.8450	261.3290	47.00
06/05/2020	IGOV On 04-February-21			Index Future	267.25	264.6990	267.2470	264.6990	0.00

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06/05/2020	IGOV On 06-May-21				Index Future	268.30	268.3000	268.3000	268.3000	0.00
06/05/2020	IS02 On 22-June-20				Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
06/05/2020	IS02 On 21-September-20				Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
06/05/2020	IS05 On 17-December-20				Interest Rate Swap	94.07	94.0400	94.0700	94.0400	0.00
06/05/2020	IS05 On 16-March-21				Interest Rate Swap	92.40	92.3400	92.4000	92.3400	0.00
06/05/2020	IS05 On 15-June-21				Interest Rate Swap	90.76	90.7000	90.7600	90.7000	0.00
06/05/2020	IS05 On 21-September-21				Interest Rate Swap	89.91	89.8300	89.9100	89.8300	0.00
06/05/2020	IS05 On 21-December-21				Interest Rate Swap	91.42	91.3200	91.4200	91.3200	51.00
06/05/2020	IS05 On 15-March-22				Interest Rate Swap	91.12	91.0000	91.1200	91.0000	0.00
06/05/2020	IS05 On 21-June-22				Interest Rate Swap	91.53	91.3900	91.5300	91.3900	0.00
06/05/2020	IS05 On 20-September-22				Interest Rate Swap	94.94	94.7800	94.9400	94.7800	0.00
06/05/2020	IS05 On 20-December-22				Interest Rate Swap	95.72	95.5300	95.7200	95.5300	0.00
06/05/2020	IS05 On 22-March-23				Interest Rate Swap	88.43	88.2100	88.4300	88.2100	0.00
06/05/2020	IS05 On 20-June-23				Interest Rate Swap	94.23	93.9700	94.2300	93.9700	0.00
06/05/2020	IS05 On 19-September-23				Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/05/2020	IS10 On 17-December-25				Interest Rate Swap	85.14	84.5700	85.1400	84.5700	0.00
06/05/2020	IS10 On 16-March-26				Interest Rate Swap	82.05	81.4400	82.0500	81.4400	0.00
06/05/2020	IS10 On 15-June-26				Interest Rate Swap	80.82	80.2000	80.8200	80.2000	0.00
06/05/2020	IS10 On 21-September-26				Interest Rate Swap	83.15	82.5600	83.1500	82.5600	0.00
06/05/2020	IS10 On 21-December-26				Interest Rate Swap	87.41	86.8700	87.4100	86.8700	0.00
06/05/2020	IS10 On 15-March-27				Interest Rate Swap	86.26	85.7400	86.2600	85.7400	0.00
06/05/2020	IS10 On 21-June-27				Interest Rate Swap	88.57	88.0500	88.5700	88.0500	0.00
06/05/2020	IS10 On 20-September-27				Interest Rate Swap	94.51	93.9900	94.5100	93.9900	0.00
06/05/2020	IS10 On 20-December-27				Interest Rate Swap	95.14	94.5900	95.1400	94.5900	0.00
06/05/2020	IS10 On 22-March-28				Interest Rate Swap	88.55	87.9700	88.5500	87.9700	0.00
06/05/2020	IS10 On 20-June-28				Interest Rate Swap	96.41	95.8500	96.4100	95.8500	0.00
06/05/2020	IS10 On 19-September-28				Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/05/2020	J186 On 21-December-26				Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2020	R023 On 07-May-20				Bond Future	5.37	107.9573	5.3663	107.9573	41,565.00
06/05/2020	R023 On 07-May-20		6.90	Call	Bond Future	3994	4	3994	4	0.00
06/05/2020	R023 On 07-May-20		6.89	Call	Bond Future	3968	4	3968	4	0.00
06/05/2020	R023 On 07-May-20		6.91	Call	Bond Future	4019	4	4019	4	0.00
06/05/2020	R023 On 07-May-20		6.89	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R023 On 07-May-20		6.90	Put	Bond Future	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
06/05/2020	R023 On 07-May-20	6.91	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R023 On 06-August-20			Bond Future	5.43	109.2299	5.4331	109.2299	27,356.00
06/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4343	5	4343	5	0.00
06/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4389	5	4389	5	0.00
06/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4366	5	4366	5	0.00
06/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	13	0	13	0	0.00
06/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	13	0	13	0	0.00
06/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	13	0	13	0	0.00
06/05/2020	R023 On 05-November-20			Bond Future	5.47	106.6992	5.4671	106.6992	0.00
06/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4329	5	4329	5	0.00
06/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4309	5	4309	5	0.00
06/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4349	5	4349	5	0.00
06/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	50	0	50	0	0.00
06/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	49	0	49	0	0.00
06/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	48	0	48	0	0.00
06/05/2020	R023 On 04-February-21			Bond Future	5.52	108.0505	5.5205	108.0505	0.00
06/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2039	2	2039	2	0.00
06/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2067	2	2067	2	0.00
06/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2053	2	2053	2	0.00
06/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	475	0	475	0	0.00
06/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	481	0	481	0	0.00
06/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	470	0	470	0	0.00
06/05/2020	R023 On 06-May-21			Bond Future	5.62	105.4365	5.6163	105.4365	0.00
06/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3303	4	3303	4	0.00
06/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3336	4	3336	4	0.00
06/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3319	4	3319	4	0.00
06/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20			Bond Future	11.02	86.1672	11.0174	86.1672	49,404.00
06/05/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
06/05/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20	10.57	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20	10.75	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
06/05/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
06/05/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
06/05/2020	R035 On 07-May-20	9.18	Put	Bond Future	13032	13	13032	13	0.00
06/05/2020	R035 On 07-May-20	9.49	Put	Bond Future	10636	11	10636	11	0.00
06/05/2020	R035 On 07-May-20	9.55	Put	Bond Future	10182	10	10182	10	0.00
06/05/2020	R035 On 07-May-20	9.75	Put	Bond Future	8692	9	8692	9	0.00
06/05/2020	R035 On 07-May-20	9.78	Put	Bond Future	8471	9	8471	9	0.00
06/05/2020	R035 On 07-May-20	9.47	Put	Bond Future	10788	11	10788	11	0.00
06/05/2020	R035 On 07-May-20	9.85	Put	Bond Future	7959	8	7959	8	0.00
06/05/2020	R035 On 07-May-20	10.75	Put	Bond Future	1731	2	1731	2	5,000.00
06/05/2020	R035 On 07-May-20	10.57	Put	Bond Future	2926	3	2926	3	3,530.00
06/05/2020	R035 On 07-May-20	9.48	Put	Bond Future	10712	11	10712	11	0.00
06/05/2020	R035 On 07-May-20	9.11	Put	Bond Future	13585	14	13585	14	0.00
06/05/2020	R035 On 06-August-20			Bond Future	11.23	87.1829	11.2278	87.1829	132,102.00
06/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	96	0	96	0	500.00
06/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	78	0	78	0	24,761.00
06/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	507	1	507	1	0.00
06/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	323	0	323	0	500.00
06/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1180	1	1180	1	0.00
06/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	516	1	516	1	0.00
06/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	499	1	499	1	0.00
06/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	42	0	42	0	3,000.00
06/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	9167	9	9167	9	0.00
06/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	17742	18	17742	18	0.00
06/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	9293	9	9293	9	0.00
06/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	6213	6	6213	6	500.00
06/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	15757	16	15757	16	0.00
06/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	9230	9	9230	9	0.00
06/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	10864	11	10864	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	15062	15	15062	15	0.00
06/05/2020	R035 On 05-November-20			Bond Future	11.43	83.8055	11.4306	83.8055	0.00
06/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	1673	2	1673	2	0.00
06/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	1689	2	1689	2	0.00
06/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	1657	2	1657	2	0.00
06/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	8776	9	8776	9	0.00
06/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	8724	9	8724	9	0.00
06/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	8672	9	8672	9	0.00
06/05/2020	R035 On 04-February-21			Bond Future	11.65	84.8670	11.6528	84.8670	0.00
06/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	1756	2	1756	2	0.00
06/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1643	2	1643	2	0.00
06/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1629	2	1629	2	0.00
06/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1616	2	1616	2	0.00
06/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	3743	4	3743	4	0.00
06/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	11871	12	11871	12	0.00
06/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	11927	12	11927	12	0.00
06/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	11374	12	11374	12	650.00
06/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	6827	7	6827	7	650.00
06/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	11815	12	11815	12	0.00
06/05/2020	R035 On 06-May-21			Bond Future	11.89	81.4059	11.8866	81.4059	0.00
06/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	2568	2	2568	2	0.00
06/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	2676	3	2676	3	0.00
06/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	2622	3	2622	3	0.00
06/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20			Bond Future	7.94	117.0076	7.9372	117.0076	22,314.00
06/05/2020	R186 On 07-May-20	8.08	Call	Bond Future	780	1	780	1	0.00
06/05/2020	R186 On 07-May-20	8.50	Call	Bond Future	3030	3	3030	3	0.00
06/05/2020	R186 On 07-May-20	8.93	Call	Bond Future	5276	5	5276	5	0.00
06/05/2020	R186 On 07-May-20	8.28	Call	Bond Future	1858	2	1858	2	0.00
06/05/2020	R186 On 07-May-20	8.09	Call	Bond Future	834	1	834	1	0.00
06/05/2020	R186 On 07-May-20	9.50	Call	Bond Future	8163	8	8163	8	1,120.00
06/05/2020	R186 On 07-May-20	7.90	Call	Bond Future	48	0	48	0	0.00

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06/05/2020	R186 On 07-May-20	8.07	Call	Bond Future	726	1	726	1	0.00
06/05/2020	R186 On 07-May-20	10.00	Call	Bond Future	10614	11	10614	11	1,120.00
06/05/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	7.60	Put	Bond Future	1866	2	1866	2	0.00
06/05/2020	R186 On 07-May-20	8.07	Put	Bond Future	1	0	1	0	0.00
06/05/2020	R186 On 07-May-20	10.00	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	8.93	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	7.90	Put	Bond Future	252	0	252	0	2,500.00
06/05/2020	R186 On 07-May-20	8.28	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	8.09	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	9.50	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 07-May-20	8.50	Put	Bond Future	0	0	0	0	9,312.00
06/05/2020	R186 On 07-May-20	8.08	Put	Bond Future	1	0	1	0	0.00
06/05/2020	R186 On 06-August-20			Bond Future	8.11	113.1020	8.1105	113.1020	83,803.00
06/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	2912	3	2912	3	0.00
06/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	1853	2	1853	2	900.00
06/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5242	5	5242	5	900.00
06/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2535	3	2535	3	0.00
06/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	2944	3	2944	3	0.00
06/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	2880	3	2880	3	0.00
06/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1579	2	1579	2	0.00
06/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	2435	3	2435	3	0.00
06/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1806	2	1806	2	0.00
06/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1541	2	1541	2	0.00
06/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1560	2	1560	2	0.00
06/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	694	1	694	1	0.00
06/05/2020	R186 On 05-November-20			Bond Future	8.27	114.5336	8.2694	114.5336	0.00
06/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	687	1	687	1	1,200.00
06/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4007	4	4007	4	0.00
06/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	3975	4	3975	4	0.00
06/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2230	2	2230	2	1,200.00
06/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	3944	4	3944	4	0.00
06/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3067	3	3067	3	3,500.00
06/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6075	6	6075	6	0.00

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06/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	1891	2	1891	2	3,500.00
06/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2713	3	2713	3	0.00
06/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	4080	4	4080	4	0.00
06/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	2080	2	2080	2	0.00
06/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	1227	1	1227	1	3,500.00
06/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3597	4	3597	4	0.00
06/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	2098	2	2098	2	0.00
06/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	2062	2	2062	2	0.00
06/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	7319	8	7319	8	0.00
06/05/2020	R186 On 04-February-21			Bond Future	8.45	110.6979	8.4483	110.6979	0.00
06/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2685	3	2685	3	0.00
06/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2707	3	2707	3	0.00
06/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	2729	3	2729	3	0.00
06/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	4106	5	4106	5	0.00
06/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	4079	5	4079	5	0.00
06/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	4133	5	4133	5	0.00
06/05/2020	R186 On 06-May-21			Bond Future	8.66	112.0274	8.6613	112.0274	0.00
06/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	9200	9	9200	9	0.00
06/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	9159	9	9159	9	0.00
06/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	9118	9	9118	9	0.00
06/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R197 On 07-May-20			Bond Future	310.39	310.1840	310.3865	310.1840	2,500.00
06/05/2020	R197 On 06-August-20			Bond Future	306.34	306.1524	306.3434	306.1524	2,549.00
06/05/2020	R197 On 05-November-20			Bond Future	310.29	310.0989	310.2873	310.0989	0.00
06/05/2020	R197 On 04-February-21			Bond Future	306.35	306.1568	306.3468	306.1568	0.00
06/05/2020	R197 On 06-May-21			Bond Future	310.10	309.9080	310.1020	309.9080	0.00
06/05/2020	R202 On 07-May-20			Bond Future	222.83	219.3943	222.8320	219.3943	5,456.00
06/05/2020	R202 On 06-August-20			Bond Future	221.38	217.9108	221.3798	217.9108	7,724.00
06/05/2020	R202 On 05-November-20			Bond Future	224.23	220.7196	224.2298	220.7196	0.00
06/05/2020	R202 On 04-February-21			Bond Future	222.90	219.3481	222.9031	219.3481	0.00
06/05/2020	R202 On 06-May-21			Bond Future	225.64	222.0363	225.6360	222.0363	0.00
06/05/2020	R208 On 07-May-20			Bond Future	3.95	103.2410	3.9495	103.2410	20,853.00

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06/05/2020	R208 On 07-May-20	4.82	Call	Bond Future	761	1	761	1	0.00
06/05/2020	R208 On 07-May-20	4.81	Call	Bond Future	752	1	752	1	0.00
06/05/2020	R208 On 07-May-20	4.80	Call	Bond Future	744	1	744	1	0.00
06/05/2020	R208 On 07-May-20	4.81	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 07-May-20	4.80	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 07-May-20	4.82	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 06-August-20			Bond Future	3.65	104.4579	3.6454	104.4579	28,892.00
06/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1200	1	1200	1	0.00
06/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1206	1	1206	1	0.00
06/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1194	1	1194	1	0.00
06/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 05-November-20			Bond Future	2.67	102.3853	2.6736	102.3853	0.00
06/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	821	1	821	1	0.00
06/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	817	1	817	1	0.00
06/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	814	1	814	1	0.00
06/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 07-May-20			Bond Future	11.01	65.2187	11.0122	65.2187	53,831.00
06/05/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 07-May-20	9.46	Put	Bond Future	9252	9	9252	9	0.00
06/05/2020	R209 On 07-May-20	9.47	Put	Bond Future	9187	9	9187	9	0.00
06/05/2020	R209 On 07-May-20	9.45	Put	Bond Future	9318	9	9318	9	0.00
06/05/2020	R209 On 06-August-20			Bond Future	11.20	65.9875	11.2031	65.9875	64,100.00
06/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	43322	43	43322	43	0.00
06/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	43431	44	43431	44	0.00
06/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	43214	43	43214	43	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
06/05/2020	R209 On 05-November-20			Bond Future	11.38	63.6798	11.3848	63.6798	0.00
06/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1335	1	1335	1	0.00
06/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1360	1	1360	1	0.00
06/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1348	1	1348	1	0.00
06/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	9037	9	9037	9	0.00
06/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	8989	9	8989	9	0.00
06/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	9086	9	9086	9	0.00
06/05/2020	R209 On 04-February-21			Bond Future	11.58	64.4864	11.5786	64.4864	0.00
06/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	1837	2	1837	2	0.00
06/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	1851	2	1851	2	0.00
06/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	1824	2	1824	2	0.00
06/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	9931	10	9931	10	0.00
06/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	9885	10	9885	10	0.00
06/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	9838	10	9838	10	0.00
06/05/2020	R209 On 06-May-21			Bond Future	11.79	62.1189	11.7890	62.1189	0.00
06/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	2052	2	2052	2	0.00
06/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	2145	2	2145	2	0.00
06/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	2098	2	2098	2	0.00
06/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R210 On 07-May-20			Bond Future	184.14	181.8036	184.1413	181.8036	555.00
06/05/2020	R210 On 06-August-20			Bond Future	186.35	183.9924	186.3500	183.9924	1,929.00
06/05/2020	R210 On 05-November-20			Bond Future	186.04	183.6554	186.0404	183.6554	0.00
06/05/2020	R210 On 04-February-21			Bond Future	188.44	186.0244	188.4397	186.0244	0.00
06/05/2020	R210 On 06-May-21			Bond Future	188.01	185.5630	188.0088	185.5630	0.00
06/05/2020	R212 On 07-May-20			Bond Future	166.02	165.8904	166.0187	165.8904	3,467.00
06/05/2020	R212 On 06-August-20			Bond Future	165.72	165.6012	165.7236	165.6012	6,744.00
06/05/2020	R212 On 05-November-20			Bond Future	167.86	167.7363	167.8576	167.7363	0.00
06/05/2020	R212 On 04-February-21			Bond Future	167.70	167.5788	167.7013	167.5788	0.00
06/05/2020	R212 On 06-May-21			Bond Future	169.76	169.6325	169.7573	169.6325	0.00
06/05/2020	R213 On 07-May-20			Bond Future	10.11	81.1698	10.1073	81.1698	8,279.00
06/05/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R213 On 07-May-20	9.02	Call	Bond Future	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
06/05/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R213 On 07-May-20	9.00	Put	Bond Future	6512	7	6512	7	0.00
06/05/2020	R213 On 07-May-20	9.02	Put	Bond Future	6388	6	6388	6	0.00
06/05/2020	R213 On 07-May-20	9.01	Put	Bond Future	6450	7	6450	7	0.00
06/05/2020	R213 On 06-August-20			Bond Future	10.30	82.1265	10.3013	82.1265	14,384.00
06/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	776	1	776	1	0.00
06/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	799	1	799	1	0.00
06/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	787	1	787	1	0.00
06/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	6477	7	6477	7	0.00
06/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	6429	7	6429	7	0.00
06/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	6526	7	6526	7	0.00
06/05/2020	R213 On 05-November-20			Bond Future	10.49	79.6317	10.4881	79.6317	0.00
06/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	1759	2	1759	2	0.00
06/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	1776	2	1776	2	0.00
06/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	1793	2	1793	2	0.00
06/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	6618	7	6618	7	0.00
06/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	6699	7	6699	7	0.00
06/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	6658	7	6658	7	0.00
06/05/2020	R213 On 04-February-21			Bond Future	10.69	80.6402	10.6938	80.6402	0.00
06/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	1791	2	1791	2	0.00
06/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	1777	2	1777	2	0.00
06/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	1763	2	1763	2	0.00
06/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	8807	9	8807	9	0.00
06/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	8851	9	8851	9	0.00
06/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	8764	9	8764	9	0.00
06/05/2020	R213 On 06-May-21			Bond Future	10.91	78.0752	10.9136	78.0752	0.00
06/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	4713	5	4713	5	0.00
06/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	4759	5	4759	5	0.00
06/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	4667	5	4667	5	0.00
06/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 07-May-20			Bond Future	11.27	63.1253	11.2721	63.1253	7,193.00
06/05/2020	R214 On 07-May-20	9.76	Call	Bond Future	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
06/05/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
06/05/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
06/05/2020	R214 On 07-May-20	10.66	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 07-May-20	9.31	Put	Bond Future	12378	13	12378	13	0.00
06/05/2020	R214 On 07-May-20	10.66	Put	Bond Future	3486	4	3486	4	1,250.00
06/05/2020	R214 On 07-May-20	9.91	Put	Bond Future	8204	8	8204	8	0.00
06/05/2020	R214 On 07-May-20	9.75	Put	Bond Future	9281	9	9281	9	0.00
06/05/2020	R214 On 07-May-20	9.76	Put	Bond Future	9213	9	9213	9	0.00
06/05/2020	R214 On 07-May-20	9.77	Put	Bond Future	9145	9	9145	9	0.00
06/05/2020	R214 On 06-August-20			Bond Future	11.46	63.8693	11.4594	63.8693	21,561.00
06/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	515	1	515	1	0.00
06/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	531	1	531	1	0.00
06/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	523	1	523	1	0.00
06/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	9319	9	9319	9	0.00
06/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	9204	9	9204	9	0.00
06/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	9262	9	9262	9	0.00
06/05/2020	R214 On 05-November-20			Bond Future	11.64	61.3960	11.6391	61.3960	0.00
06/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1381	1	1381	1	0.00
06/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1369	1	1369	1	0.00
06/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1394	1	1394	1	0.00
06/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	9369	10	9369	10	0.00
06/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	9319	10	9319	10	0.00
06/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	9269	9	9269	9	0.00
06/05/2020	R214 On 04-February-21			Bond Future	11.83	62.1736	11.8344	62.1736	0.00
06/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	1825	2	1825	2	0.00
06/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	1852	2	1852	2	0.00
06/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	1838	2	1838	2	0.00
06/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	10326	11	10326	11	0.00
06/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	10278	11	10278	11	0.00
06/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	10375	11	10375	11	0.00
06/05/2020	R214 On 06-May-21			Bond Future	12.04	59.6390	12.0384	59.6390	0.00
06/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	1115	1	1115	1	0.00

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06/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	1068	1	1068	1	0.00
06/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	1020	1	1020	1	0.00
06/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20			Bond Future	11.45	78.9480	11.4473	78.9480	45,413.00
06/05/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20	10.70	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
06/05/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 07-May-20	9.78	Put	Bond Future	12708	13	12708	13	0.00
06/05/2020	R248 On 07-May-20	10.20	Put	Bond Future	9177	9	9177	9	300.00
06/05/2020	R248 On 07-May-20	9.69	Put	Bond Future	13498	14	13498	14	0.00
06/05/2020	R248 On 07-May-20	9.77	Put	Bond Future	12796	13	12796	13	0.00
06/05/2020	R248 On 07-May-20	10.70	Put	Bond Future	5278	6	5278	6	300.00
06/05/2020	R248 On 07-May-20	9.79	Put	Bond Future	12622	13	12622	13	0.00
06/05/2020	R248 On 06-August-20			Bond Future	11.64	79.8785	11.6446	79.8785	80,055.00
06/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	4048	4	4048	4	0.00
06/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	1845	2	1845	2	0.00
06/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1178	1	1178	1	640.00
06/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	42	0	42	0	20,640.00
06/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	376	0	376	0	0.00
06/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	3867	4	3867	4	470.00
06/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	7782	8	7782	8	814.00
06/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	517	1	517	1	640.00
06/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	391	0	391	0	0.00
06/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	20	0	20	0	3,000.00
06/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	5620	5	5620	5	814.00
06/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	1717	2	1717	2	470.00
06/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	383	0	383	0	0.00
06/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	10926	11	10926	11	0.00
06/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	5384	6	5384	6	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
06/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1886	2	1886	2	0.00
06/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	10852	11	10852	11	0.00
06/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2876	3	2876	3	0.00
06/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1208	1	1208	1	0.00
06/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2742	3	2742	3	0.00
06/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	21249	22	21249	22	0.00
06/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	10999	11	10999	11	0.00
06/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	18845	19	18845	19	0.00
06/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6636	7	6636	7	0.00
06/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	5162	5	5162	5	0.00
06/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	9776	10	9776	10	0.00
06/05/2020	R248 On 05-November-20			Bond Future	11.83	76.4719	11.8345	76.4719	0.00
06/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	814	1	814	1	0.00
06/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	804	1	804	1	0.00
06/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	794	1	794	1	0.00
06/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	13864	14	13864	14	0.00
06/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	13937	14	13937	14	0.00
06/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	13791	14	13791	14	0.00
06/05/2020	R248 On 04-February-21			Bond Future	12.04	77.4406	12.0417	77.4406	0.00
06/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1730	2	1730	2	0.00
06/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1745	2	1745	2	0.00
06/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1761	2	1761	2	0.00
06/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	12476	13	12476	13	0.00
06/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	12601	13	12601	13	0.00
06/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	12538	13	12538	13	0.00
06/05/2020	R248 On 06-May-21			Bond Future	12.26	73.9533	12.2584	73.9533	0.00
06/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	477	0	477	0	0.00
06/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	593	0	593	0	0.00
06/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	535	0	535	0	0.00
06/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
06/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00