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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	2025 On 06-August-20			Bond Future	138.44	138.3034	138.4392	138.3034	4,976.00
05/06/2020	2025 On 05-November-20			Bond Future	140.00	139.8607	139.9971	139.8607	0.00
05/06/2020	2025 On 04-February-21			Bond Future	140.16	140.0175	140.1551	140.0175	0.00
05/06/2020	2025 On 06-May-21			Bond Future	141.89	141.7473	141.8863	141.7473	0.00
05/06/2020	2029 On 06-August-20			Bond Future	100.18	100.1711	100.1827	100.1711	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	2029 On 05-November-20			Bond Future	100.17	100.1626	100.1736	100.1626	0.00
05/06/2020	2029 On 04-February-21			Bond Future	101.38	101.3659	101.3767	101.3659	0.00
05/06/2020	2029 On 06-May-21			Bond Future	101.48	101.4671	101.4778	101.4671	0.00
05/06/2020	2030 On 06-August-20			Bond Future	9.06	95.1209	9.0559	95.1209	106,867.00
05/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	2336	3	2336	3	0.00
05/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	7871	9	7871	9	0.00
05/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	2208	3	2208	3	450.00
05/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	1663	2	1663	2	800.00
05/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	661	1	661	1	800.00
05/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	2401	3	2401	3	0.00
05/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	12054	14	12054	14	0.00
05/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	5992	7	5992	7	470.00
05/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	9338	11	9338	11	470.00
05/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	3522	5	3522	5	0.00
05/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	5767	7	5767	7	0.00
05/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	9585	11	9585	11	0.00
05/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	6219	8	6219	8	0.00
05/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	4898	6	4898	6	450.00
05/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	2368	3	2368	3	0.00
05/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	6963	8	6963	8	650.00
05/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	10178	12	10178	12	0.00
05/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	13129	15	13129	15	0.00
05/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	2705	4	2705	4	323.00
05/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	885	1	885	1	323.00
05/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	4296	3	4296	3	0.00
05/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	17	0	17	0	650.00
05/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	85	0	85	0	650.00
05/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	114	0	114	0	0.00
05/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1847	1	1847	1	2,500.00
05/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2105	2	2105	2	0.00
05/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1372	1	1372	1	800.00
05/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	32	0	32	0	0.00
05/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	368	0	368	0	0.00
05/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	550	0	550	0	0.00

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05/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2077	1	2077	1	0.00
05/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	856	1	856	1	0.00
05/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	501	0	501	0	0.00
05/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	603	0	603	0	5,850.00
05/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	249	0	249	0	0.00
05/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	2848	2	2848	2	0.00
05/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	4957	4	4957	4	0.00
05/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	128	0	128	0	0.00
05/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2244	2	2244	2	0.00
05/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2132	2	2132	2	0.00
05/06/2020	2030 On 05-November-20			Bond Future	9.23	96.1697	9.2297	96.1697	0.00
05/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	2352	3	2352	3	3,000.00
05/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	4655	6	4655	6	0.00
05/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1297	2	1297	2	1,000.00
05/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2842	4	2842	4	1,000.00
05/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	2071	3	2071	3	3,000.00
05/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	3863	5	3863	5	0.00
05/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3896	5	3896	5	0.00
05/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	936	1	936	1	3,000.00
05/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	6354	7	6354	7	0.00
05/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	2377	3	2377	3	14,160.00
05/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	5586	7	5586	7	0.00
05/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	3387	4	3387	4	3,000.00
05/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	7949	9	7949	9	0.00
05/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1331	2	1331	2	14,160.00
05/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1646	2	1646	2	15,758.00
05/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2815	4	2815	4	15,758.00
05/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	7548	9	7548	9	0.00
05/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3929	5	3929	5	0.00
05/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	2946	2	2946	2	0.00
05/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	3986	3	3986	3	0.00
05/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	4561	4	4561	4	0.00
05/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1085	1	1085	1	3,000.00
05/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	5837	5	5837	5	0.00

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05/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1213	1	1213	1	15,758.00
05/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5039	4	5039	4	0.00
05/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3386	3	3386	3	0.00
05/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	6577	6	6577	6	0.00
05/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2012	2	2012	2	14,160.00
05/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	2994	2	2994	2	0.00
05/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1684	1	1684	1	1,000.00
05/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	2970	2	2970	2	0.00
05/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	7824	7	7824	7	0.00
05/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	3954	3	3954	3	0.00
05/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2477	2	2477	2	3,000.00
05/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	6668	6	6668	6	0.00
05/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	4597	4	4597	4	0.00
05/06/2020	2030 On 04-February-21			Bond Future	9.41	93.2979	9.4094	93.2979	0.00
05/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1492	2	1492	2	1,000.00
05/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3215	4	3215	4	0.00
05/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3085	4	3085	4	1,000.00
05/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1476	2	1476	2	800.00
05/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	3189	4	3189	4	0.00
05/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	3163	4	3163	4	0.00
05/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2456	3	2456	3	800.00
05/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	6567	8	6567	8	0.00
05/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2246	2	2246	2	1,800.00
05/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	5624	5	5624	5	0.00
05/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	4736	4	4736	4	0.00
05/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	7651	7	7651	7	0.00
05/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	4609	4	4609	4	0.00
05/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	4641	4	4641	4	0.00
05/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	4578	4	4578	4	0.00
05/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	7606	7	7606	7	0.00
05/06/2020	2030 On 06-May-21			Bond Future	9.60	94.4307	9.5968	94.4307	0.00
05/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	8305	9	8305	9	0.00
05/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	3455	4	3455	4	0.00
05/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	11687	13	11687	13	0.00

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05/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	11724	13	11724	13	0.00
05/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1289	2	1289	2	700.00
05/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	5631	7	5631	7	0.00
05/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	6023	7	6023	7	0.00
05/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	3627	4	3627	4	0.00
05/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	11761	13	11761	13	0.00
05/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1108	1	1108	1	0.00
05/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	10772	10	10772	10	0.00
05/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	3886	3	3886	3	700.00
05/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	5717	5	5717	5	700.00
05/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	5940	5	5940	5	0.00
05/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1126	1	1126	1	0.00
05/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1117	1	1117	1	0.00
05/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3641	3	3641	3	0.00
05/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2326	2	2326	2	0.00
05/06/2020	2032 On 06-August-20			Bond Future	9.94	92.8928	9.9386	92.8928	92,900.00
05/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	2390	3	2390	3	0.00
05/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	1182	2	1182	2	0.00
05/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	296	0	296	0	800.00
05/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	873	1	873	1	800.00
05/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	1204	2	1204	2	0.00
05/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	1225	2	1225	2	0.00
05/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	4227	3	4227	3	0.00
05/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	4315	3	4315	3	0.00
05/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	7906	7	7906	7	0.00
05/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	5065	4	5065	4	0.00
05/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	4271	3	4271	3	0.00
05/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2569	2	2569	2	800.00
05/06/2020	2032 On 05-November-20			Bond Future	10.13	89.7709	10.1310	89.7709	0.00
05/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2733	3	2733	3	0.00
05/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	6981	8	6981	8	0.00
05/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	7326	8	7326	8	0.00
05/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1317	2	1317	2	3,000.00
05/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2352	3	2352	3	3,000.00

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05/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1958	2	1958	2	1,000.00
05/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2760	3	2760	3	0.00
05/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1060	1	1060	1	1,000.00
05/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2707	3	2707	3	0.00
05/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5068	4	5068	4	0.00
05/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	7843	7	7843	7	0.00
05/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	8736	8	8736	8	0.00
05/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1805	1	1805	1	1,000.00
05/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	4994	4	4994	4	0.00
05/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	6305	5	6305	5	0.00
05/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	5602	5	5602	5	0.00
05/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5031	4	5031	4	0.00
05/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	1962	2	1962	2	3,000.00
05/06/2020	2032 On 04-February-21			Bond Future	10.33	90.8291	10.3270	90.8291	0.00
05/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1097	1	1097	1	800.00
05/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2530	3	2530	3	0.00
05/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1861	2	1861	2	800.00
05/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2576	3	2576	3	0.00
05/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	6132	7	6132	7	0.00
05/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2553	3	2553	3	0.00
05/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	6874	6	6874	6	0.00
05/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	6834	6	6834	6	0.00
05/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	8300	7	8300	7	0.00
05/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3284	3	3284	3	800.00
05/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	6914	6	6914	6	0.00
05/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	10873	10	10873	10	0.00
05/06/2020	2032 On 06-May-21			Bond Future	10.53	87.7840	10.5279	87.7840	0.00
05/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	10536	12	10536	12	0.00
05/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	10572	12	10572	12	0.00
05/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	10501	12	10501	12	0.00
05/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2091	2	2091	2	0.00
05/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2077	2	2077	2	0.00
05/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2062	2	2062	2	0.00
05/06/2020	2033 On 06-August-20			Bond Future	96.52	96.8699	96.5162	96.8699	12,178.00

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05/06/2020	2033 On	05-November-20			Bond Future	96.39	96.7493	96.3910	96.7493	0.00
05/06/2020	2033 On	04-February-21			Bond Future	97.55	97.9115	97.5485	97.9115	0.00
05/06/2020	2033 On	06-May-21			Bond Future	97.52	97.8924	97.5248	97.8924	0.00
05/06/2020	2037 On	06-August-20			Bond Future	10.89	83.9036	10.8905	83.9036	87,061.00
05/06/2020	2037 On	06-August-20	9.87	Call	Bond Future	504	1	504	1	0.00
05/06/2020	2037 On	06-August-20	9.86	Call	Bond Future	494	1	494	1	0.00
05/06/2020	2037 On	06-August-20	9.88	Call	Bond Future	514	1	514	1	0.00
05/06/2020	2037 On	06-August-20	9.86	Put	Bond Future	7650	6	7650	6	0.00
05/06/2020	2037 On	06-August-20	9.87	Put	Bond Future	7586	6	7586	6	0.00
05/06/2020	2037 On	06-August-20	9.88	Put	Bond Future	7522	6	7522	6	0.00
05/06/2020	2037 On	05-November-20			Bond Future	11.09	84.8290	11.0858	84.8290	0.00
05/06/2020	2037 On	05-November-20	10.19	Call	Bond Future	1837	2	1837	2	0.00
05/06/2020	2037 On	05-November-20	10.17	Call	Bond Future	1795	2	1795	2	0.00
05/06/2020	2037 On	05-November-20	10.18	Call	Bond Future	1816	2	1816	2	0.00
05/06/2020	2037 On	05-November-20	10.17	Put	Bond Future	7934	7	7934	7	0.00
05/06/2020	2037 On	05-November-20	10.19	Put	Bond Future	7835	7	7835	7	0.00
05/06/2020	2037 On	05-November-20	10.18	Put	Bond Future	7884	7	7884	7	0.00
05/06/2020	2037 On	04-February-21			Bond Future	11.29	81.5735	11.2885	81.5735	0.00
05/06/2020	2037 On	04-February-21	11.97	Call	Bond Future	7444	9	7444	9	300.00
05/06/2020	2037 On	04-February-21	9.65	Call	Bond Future	1252	2	1252	2	72.00
05/06/2020	2037 On	04-February-21	13.73	Call	Bond Future	13986	16	13986	16	0.00
05/06/2020	2037 On	04-February-21	10.85	Call	Bond Future	3709	5	3709	5	0.00
05/06/2020	2037 On	04-February-21	10.35	Call	Bond Future	2458	3	2458	3	0.00
05/06/2020	2037 On	04-February-21	10.27	Call	Bond Future	2282	3	2282	3	0.00
05/06/2020	2037 On	04-February-21	11.90	Call	Bond Future	7179	8	7179	8	0.00
05/06/2020	2037 On	04-February-21	10.28	Call	Bond Future	2303	3	2303	3	0.00
05/06/2020	2037 On	04-February-21	10.48	Call	Bond Future	2760	3	2760	3	240.00
05/06/2020	2037 On	04-February-21	10.29	Call	Bond Future	2325	3	2325	3	0.00
05/06/2020	2037 On	04-February-21	10.29	Put	Bond Future	8860	8	8860	8	0.00
05/06/2020	2037 On	04-February-21	11.90	Put	Bond Future	3543	3	3543	3	240.00
05/06/2020	2037 On	04-February-21	10.48	Put	Bond Future	7990	7	7990	7	0.00
05/06/2020	2037 On	04-February-21	10.27	Put	Bond Future	8956	8	8956	8	0.00
05/06/2020	2037 On	04-February-21	13.73	Put	Bond Future	888	1	888	1	300.00
05/06/2020	2037 On	04-February-21	10.85	Put	Bond Future	6483	6	6483	6	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
05/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	8577	7	8577	7	72.00
05/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	8908	8	8908	8	0.00
05/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	12408	11	12408	11	0.00
05/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3409	3	3409	3	0.00
05/06/2020	2037 On 06-May-21			Bond Future	11.50	82.5644	11.4969	82.5644	0.00
05/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	9023	10	9023	10	0.00
05/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	9055	10	9055	10	0.00
05/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	9087	10	9087	10	0.00
05/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3755	3	3755	3	0.00
05/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3733	3	3733	3	0.00
05/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3776	3	3776	3	0.00
05/06/2020	2038 On 06-August-20			Bond Future	106.97	107.3984	106.9707	107.3984	10,496.00
05/06/2020	2038 On 05-November-20			Bond Future	108.17	108.6078	108.1745	108.6078	0.00
05/06/2020	2038 On 04-February-21			Bond Future	107.76	108.1990	107.7602	108.1990	0.00
05/06/2020	2038 On 06-May-21			Bond Future	109.09	109.5360	109.0916	109.5360	0.00
05/06/2020	2040 On 06-August-20			Bond Future	11.09	85.7371	11.0852	85.7371	50,962.00
05/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	453	1	453	1	0.00
05/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	463	1	463	1	0.00
05/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	473	1	473	1	0.00
05/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	2130	3	2130	3	0.00
05/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	3555	5	3555	5	0.00
05/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	157	0	157	0	800.00
05/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	504	1	504	1	800.00
05/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1953	3	1953	3	0.00
05/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	7956	6	7956	6	0.00
05/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	11675	10	11675	10	0.00
05/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4016	3	4016	3	800.00
05/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	8231	7	8231	7	0.00
05/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	3767	3	3767	3	12,538.00
05/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2371	2	2371	2	517.00
05/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	8300	7	8300	7	0.00
05/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	8162	7	8162	7	0.00
05/06/2020	2040 On 05-November-20			Bond Future	11.28	86.6828	11.2803	86.6828	0.00
05/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	849	1	849	1	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
05/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	621	1	621	1	2,000.00
05/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1190	2	1190	2	2,230.00
05/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1772	2	1772	2	0.00
05/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1623	2	1623	2	2,000.00
05/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	3626	5	3626	5	2,230.00
05/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	6132	7	6132	7	0.00
05/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1794	2	1794	2	0.00
05/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	5350	7	5350	7	0.00
05/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1816	2	1816	2	0.00
05/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	3907	3	3907	3	2,000.00
05/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	8693	7	8693	7	0.00
05/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	8639	7	8639	7	0.00
05/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	14009	12	14009	12	0.00
05/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	10489	9	10489	9	0.00
05/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3410	3	3410	3	2,000.00
05/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	5529	5	5529	5	0.00
05/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	9131	8	9131	8	0.00
05/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	8746	7	8746	7	0.00
05/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	12321	11	12321	11	0.00
05/06/2020	2040 On 04-February-21			Bond Future	11.48	83.1989	11.4830	83.1989	0.00
05/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1618	2	1618	2	800.00
05/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	6160	7	6160	7	0.00
05/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2251	3	2251	3	0.00
05/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	889	1	889	1	500.00
05/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	971	1	971	1	800.00
05/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2274	3	2274	3	0.00
05/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2229	3	2229	3	0.00
05/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1895	3	1895	3	500.00
05/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	5554	7	5554	7	0.00
05/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	4994	4	4994	4	500.00
05/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	10630	9	10630	9	0.00
05/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	9758	8	9758	8	0.00
05/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	15640	14	15640	14	0.00
05/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	15051	13	15051	13	0.00

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05/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	11664	10	11664	10	0.00
05/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	9654	8	9654	8	0.00
05/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	9706	8	9706	8	0.00
05/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4524	4	4524	4	800.00
05/06/2020	2040 On 06-May-21			Bond Future	11.69	84.2096	11.6909	84.2096	0.00
05/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	8810	10	8810	10	0.00
05/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	8847	10	8847	10	0.00
05/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	8772	10	8772	10	0.00
05/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4393	4	4393	4	0.00
05/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4373	4	4373	4	0.00
05/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4353	4	4353	4	0.00
05/06/2020	2044 On 06-August-20			Bond Future	11.14	82.4393	11.1352	82.4393	78,453.00
05/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	285	1	285	1	0.00
05/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	76	0	76	0	602.00
05/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	299	1	299	1	0.00
05/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	376	1	376	1	602.00
05/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	25	0	25	0	140.00
05/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	174	0	174	0	140.00
05/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	2257	3	2257	3	0.00
05/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	292	1	292	1	0.00
05/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	2783	4	2783	4	0.00
05/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	17242	15	17242	15	0.00
05/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	11521	10	11521	10	0.00
05/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	9789	8	9789	8	0.00
05/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	9865	8	9865	8	0.00
05/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	3690	3	3690	3	140.00
05/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3095	2	3095	2	602.00
05/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	9042	7	9042	7	0.00
05/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	9941	8	9941	8	0.00
05/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	14058	12	14058	12	0.00
05/06/2020	2044 On 05-November-20			Bond Future	11.32	83.3486	11.3234	83.3486	0.00
05/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	791	1	791	1	1,815.00
05/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1711	2	1711	2	0.00
05/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1080	2	1080	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	4716	6	4716	6	0.00
05/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1755	2	1755	2	0.00
05/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	4892	6	4892	6	0.00
05/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1093	2	1093	2	568.00
05/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1191	2	1191	2	525.00
05/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	458	1	458	1	525.00
05/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	4007	5	4007	5	0.00
05/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	211	0	211	0	1,815.00
05/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1162	2	1162	2	1,815.00
05/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1733	2	1733	2	0.00
05/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	3657	5	3657	5	0.00
05/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	424	1	424	1	568.00
05/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	8671	7	8671	7	0.00
05/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	10632	9	10632	9	0.00
05/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5044	4	5044	4	1,815.00
05/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4185	3	4185	3	1,815.00
05/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	20010	18	20010	18	0.00
05/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	8726	7	8726	7	0.00
05/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	10766	9	10766	9	0.00
05/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	15870	14	15870	14	0.00
05/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	16288	15	16288	15	0.00
05/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	11171	10	11171	10	0.00
05/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	12883	11	12883	11	0.00
05/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	5452	5	5452	5	525.00
05/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4339	4	4339	4	568.00
05/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	8781	7	8781	7	0.00
05/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	11103	10	11103	10	0.00
05/06/2020	2044 On 04-February-21			Bond Future	11.52	79.9505	11.5188	79.9505	0.00
05/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2070	3	2070	3	0.00
05/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2113	3	2113	3	0.00
05/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1944	3	1944	3	0.00
05/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1029	1	1029	1	405.00
05/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2092	3	2092	3	0.00
05/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1526	2	1526	2	0.00

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05/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	3259	4	3259	4	0.00
05/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	10281	9	10281	9	0.00
05/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	10674	9	10674	9	405.00
05/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	14891	13	14891	13	0.00
05/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	7888	7	7888	7	405.00
05/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	10336	9	10336	9	0.00
05/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	12234	11	12234	11	0.00
05/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	10226	9	10226	9	0.00
05/06/2020	2044 On 06-May-21			Bond Future	11.72	80.9219	11.7189	80.9219	0.00
05/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	8817	10	8817	10	0.00
05/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	8780	10	8780	10	0.00
05/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	8743	10	8743	10	0.00
05/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4457	4	4457	4	0.00
05/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4477	4	4477	4	0.00
05/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4437	4	4437	4	0.00
05/06/2020	2046 On 06-August-20			Bond Future	97.15	97.6298	97.1450	97.6298	15,969.00
05/06/2020	2046 On 05-November-20			Bond Future	96.45	96.9436	96.4528	96.9436	0.00
05/06/2020	2046 On 04-February-21			Bond Future	97.61	98.1085	97.6115	98.1085	0.00
05/06/2020	2046 On 06-May-21			Bond Future	97.01	97.5122	97.0089	97.5122	0.00
05/06/2020	2050 On 06-August-20			Bond Future	97.49	98.2073	97.4882	98.2073	16,793.00
05/06/2020	2050 On 05-November-20			Bond Future	98.59	99.3128	98.5853	99.3128	0.00
05/06/2020	2050 On 04-February-21			Bond Future	97.86	98.5964	97.8596	98.5964	0.00
05/06/2020	2050 On 06-May-21			Bond Future	99.07	99.8148	99.0686	99.8148	0.00
05/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	AL37 On 06-August-20			Index Future	732.88	737.9130	732.8780	737.9130	0.00
05/06/2020	AL37 On 05-November-20			Index Future	741.03	746.1220	741.0270	746.1220	0.00
05/06/2020	AL37 On 04-February-21			Index Future	749.75	754.9030	749.7460	754.9030	0.00
05/06/2020	AL37 On 06-May-21			Index Future	758.83	764.0470	758.8260	764.0470	0.00
05/06/2020	AL7T On 06-August-20			Index Future	817.77	830.2970	817.7650	830.2970	0.00
05/06/2020	AL7T On 05-November-20			Index Future	826.86	839.5340	826.8570	839.5340	0.00
05/06/2020	AL7T On 04-February-21			Index Future	836.59	849.4150	836.5860	849.4150	0.00
05/06/2020	AL7T On 06-May-21			Index Future	846.72	859.7040	846.7180	859.7040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	ALBI On 06-August-20			Index Future	713.99	725.0680	713.9920	725.0680	212.00
05/06/2020	ALBI On 05-November-20			Index Future	721.93	733.1350	721.9310	733.1350	0.00
05/06/2020	ALBI On 04-February-21			Index Future	730.43	741.7630	730.4250	741.7630	0.00
05/06/2020	ALBI On 06-May-21			Index Future	739.27	750.7480	739.2710	750.7480	0.00
05/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2020	ES33 On	06-August-20			Bond Future	11.67	76.7943	11.6739	76.7943	350.00
05/06/2020	ES33 On	05-November-20			Bond Future	11.92	73.8652	11.9200	73.8652	0.00
05/06/2020	ES33 On	04-February-21			Bond Future	12.18	74.7359	12.1765	74.7359	0.00
05/06/2020	ES33 On	06-May-21			Bond Future	12.44	71.8649	12.4351	71.8649	0.00
05/06/2020	ES42 On	06-August-20			Bond Future	12.16	76.3611	12.1581	76.3611	4,919.00
05/06/2020	ES42 On	05-November-20			Bond Future	12.40	72.9441	12.3985	72.9441	0.00
05/06/2020	ES42 On	04-February-21			Bond Future	12.64	73.8047	12.6413	73.8047	0.00
05/06/2020	ES42 On	06-May-21			Bond Future	12.90	70.4415	12.8959	70.4415	0.00
05/06/2020	GOVI On	06-August-20			GOVI	706.03	716.8730	706.0280	716.8730	1,033.00
05/06/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	06-August-20	728.13	Put	GOVI	221020	11	221020	11	0.00
05/06/2020	GOVI On	06-August-20	728.12	Put	GOVI	220920	11	220920	11	0.00
05/06/2020	GOVI On	06-August-20	728.14	Put	GOVI	221120	11	221120	11	0.00
05/06/2020	GOVI On	05-November-20			GOVI	713.88	724.8470	713.8780	724.8470	0.00
05/06/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	05-November-20	737.85	Put	GOVI	239720	13	239720	13	0.00
05/06/2020	GOVI On	05-November-20	737.83	Put	GOVI	239520	13	239520	13	0.00
05/06/2020	GOVI On	05-November-20	737.84	Put	GOVI	239620	13	239620	13	0.00
05/06/2020	GOVI On	04-February-21			GOVI	722.28	733.3790	722.2780	733.3790	0.00
05/06/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On	04-February-21	750.94	Put	GOVI	286620	18	286620	18	0.00
05/06/2020	GOVI On	04-February-21	750.95	Put	GOVI	286720	18	286720	18	0.00
05/06/2020	GOVI On	04-February-21	750.96	Put	GOVI	286820	18	286820	18	0.00
05/06/2020	GOVI On	06-May-21			GOVI	731.03	742.2620	731.0250	742.2620	0.00
05/06/2020	GOVI On	06-May-21	678.67	Call	GOVI	523550	64	523550	64	0.00
05/06/2020	GOVI On	06-May-21	678.69	Call	GOVI	523350	64	523350	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	523450	64	523450	64	0.00
05/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2020	IGOV On 06-August-20			Index Future	255.42	255.8530	255.4220	255.8530	1,132.00
05/06/2020	IGOV On 05-November-20			Index Future	258.32	258.7620	258.3240	258.7620	47.00
05/06/2020	IGOV On 04-February-21			Index Future	261.43	261.8690	261.4260	261.8690	0.00
05/06/2020	IGOV On 06-May-21			Index Future	264.65	265.1030	264.6530	265.1030	0.00
05/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
05/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
05/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.06	94.0500	94.0600	94.0500	0.00
05/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.33	92.3000	92.3300	92.3000	0.00
05/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.55	90.5000	90.5500	90.5000	0.00
05/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.59	89.5100	89.5900	89.5100	0.00
05/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.96	90.8400	90.9600	90.8400	51.00
05/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.48	90.3300	90.4800	90.3300	0.00
05/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.71	90.5100	90.7100	90.5100	0.00
05/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.01	93.7600	94.0100	93.7600	0.00
05/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.70	94.4100	94.7000	94.4100	0.00
05/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.33	86.9800	87.3300	86.9800	0.00
05/06/2020	IS05 On 20-June-23			Interest Rate Swap	93.07	92.6700	93.0700	92.6700	0.00
05/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.93	81.9300	82.9300	81.9300	0.00
05/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.65	78.5900	79.6500	78.5900	0.00
05/06/2020	IS10 On 15-June-26			Interest Rate Swap	78.26	77.1400	78.2600	77.1400	0.00
05/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.51	79.3300	80.5100	79.3300	0.00
05/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.74	83.5100	84.7400	83.5100	0.00
05/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.50	82.2000	83.5000	82.2000	0.00
05/06/2020	IS10 On 21-June-27			Interest Rate Swap	85.73	84.3800	85.7300	84.3800	0.00
05/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.58	90.1800	91.5800	90.1800	0.00
05/06/2020	IS10 On 20-December-27			Interest Rate Swap	92.03	90.5900	92.0300	90.5900	0.00
05/06/2020	IS10 On 22-March-28			Interest Rate Swap	85.21	83.6800	85.2100	83.6800	0.00
05/06/2020	IS10 On 20-June-28			Interest Rate Swap	93.02	91.4800	93.0200	91.4800	0.00

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05/06/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/06/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/06/2020	R023 On	06-August-20			Bond Future	5.17	109.6511	5.1664	109.6511	26,872.00
05/06/2020	R023 On	06-August-20	7.26	Call	Bond Future	4982	5	4982	5	0.00
05/06/2020	R023 On	06-August-20	7.28	Call	Bond Future	5029	5	5029	5	0.00
05/06/2020	R023 On	06-August-20	7.27	Call	Bond Future	5006	5	5006	5	0.00
05/06/2020	R023 On	06-August-20	7.28	Put	Bond Future	1	0	1	0	0.00
05/06/2020	R023 On	06-August-20	7.27	Put	Bond Future	1	0	1	0	0.00
05/06/2020	R023 On	06-August-20	7.26	Put	Bond Future	1	0	1	0	0.00
05/06/2020	R023 On	05-November-20			Bond Future	5.25	106.9512	5.2472	106.9512	0.00
05/06/2020	R023 On	05-November-20	7.46	Call	Bond Future	4789	5	4789	5	0.00
05/06/2020	R023 On	05-November-20	7.45	Call	Bond Future	4769	5	4769	5	0.00
05/06/2020	R023 On	05-November-20	7.47	Call	Bond Future	4809	5	4809	5	0.00
05/06/2020	R023 On	05-November-20	7.45	Put	Bond Future	23	0	23	0	0.00
05/06/2020	R023 On	05-November-20	7.46	Put	Bond Future	22	0	22	0	0.00
05/06/2020	R023 On	05-November-20	7.47	Put	Bond Future	22	0	22	0	0.00
05/06/2020	R023 On	04-February-21			Bond Future	5.32	108.2112	5.3189	108.2112	0.00
05/06/2020	R023 On	04-February-21	6.32	Call	Bond Future	2292	2	2292	2	0.00
05/06/2020	R023 On	04-February-21	6.34	Call	Bond Future	2321	2	2321	2	0.00
05/06/2020	R023 On	04-February-21	6.33	Call	Bond Future	2307	2	2307	2	0.00
05/06/2020	R023 On	04-February-21	6.33	Put	Bond Future	330	0	330	0	0.00
05/06/2020	R023 On	04-February-21	6.32	Put	Bond Future	335	0	335	0	0.00
05/06/2020	R023 On	04-February-21	6.34	Put	Bond Future	326	0	326	0	0.00
05/06/2020	R023 On	06-May-21			Bond Future	5.38	105.6123	5.3778	105.6123	0.00
05/06/2020	R023 On	06-May-21	7.56	Call	Bond Future	3818	4	3818	4	0.00
05/06/2020	R023 On	06-May-21	7.58	Call	Bond Future	3848	4	3848	4	0.00
05/06/2020	R023 On	06-May-21	7.57	Call	Bond Future	3833	4	3833	4	0.00
05/06/2020	R023 On	06-May-21	7.57	Put	Bond Future	98	0	98	0	0.00
05/06/2020	R023 On	06-May-21	7.58	Put	Bond Future	97	0	97	0	0.00
05/06/2020	R023 On	06-May-21	7.56	Put	Bond Future	100	0	100	0	0.00
05/06/2020	R035 On	06-August-20			Bond Future	10.63	93.0177	10.6282	93.0177	100,524.00
05/06/2020	R035 On	06-August-20	9.92	Call	Bond Future	876	1	876	1	0.00
05/06/2020	R035 On	06-August-20	9.09	Call	Bond Future	133	0	133	0	500.00
05/06/2020	R035 On	06-August-20	9.00	Call	Bond Future	104	0	104	0	24,761.00

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05/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	518	1	518	1	500.00
05/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	894	1	894	1	0.00
05/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	2156	3	2156	3	0.00
05/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	858	1	858	1	0.00
05/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	51	0	51	0	3,000.00
05/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	13910	12	13910	12	0.00
05/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	5703	4	5703	4	0.00
05/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	5811	4	5811	4	0.00
05/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	11942	10	11942	10	0.00
05/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	5757	4	5757	4	0.00
05/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3347	2	3347	2	500.00
05/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	7218	6	7218	6	0.00
05/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	11258	10	11258	10	0.00
05/06/2020	R035 On 05-November-20			Bond Future	10.83	89.5674	10.8292	89.5674	0.00
05/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	2769	4	2769	4	0.00
05/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2796	4	2796	4	0.00
05/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	2743	4	2743	4	0.00
05/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6115	5	6115	5	0.00
05/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6073	5	6073	5	0.00
05/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6032	5	6032	5	0.00
05/06/2020	R035 On 04-February-21			Bond Future	11.04	90.6230	11.0383	90.6230	0.00
05/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2270	3	2270	3	0.00
05/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2449	3	2449	3	0.00
05/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2248	3	2248	3	0.00
05/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	5278	6	5278	6	0.00
05/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2226	3	2226	3	0.00
05/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	8773	8	8773	8	0.00
05/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4646	4	4646	4	650.00
05/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	8821	8	8821	8	0.00
05/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	8350	7	8350	7	650.00
05/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	8725	7	8725	7	0.00
05/06/2020	R035 On 06-May-21			Bond Future	11.24	87.2434	11.2445	87.2434	0.00
05/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	9618	11	9618	11	0.00
05/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	9687	11	9687	11	0.00

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05/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	3088	4	3088	4	793.00
05/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	8514	10	8514	10	0.00
05/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	6058	7	6058	7	0.00
05/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	9652	11	9652	11	0.00
05/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5601	5	5601	5	793.00
05/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	3989	3	3989	3	793.00
05/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3257	3	3257	3	0.00
05/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	9537	8	9537	8	0.00
05/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3277	3	3277	3	0.00
05/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3237	3	3237	3	0.00
05/06/2020	R186 On 06-August-20			Bond Future	7.59	116.7621	7.5919	116.7621	79,116.00
05/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	4577	5	4577	5	0.00
05/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	1360	0	1360	0	2,500.00
05/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	7420	8	7420	8	900.00
05/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	3074	4	3074	4	900.00
05/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	4068	5	4068	5	0.00
05/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	4620	5	4620	5	0.00
05/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	4534	5	4534	5	0.00
05/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	468	0	468	0	0.00
05/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2132	0	2132	0	2,500.00
05/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	891	1	891	1	0.00
05/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	573	0	573	0	0.00
05/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	451	0	451	0	0.00
05/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	459	0	459	0	0.00
05/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	106	0	106	0	0.00
05/06/2020	R186 On 05-November-20			Bond Future	7.76	118.0484	7.7584	118.0484	0.00
05/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1065	1	1065	1	1,200.00
05/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5625	6	5625	6	0.00
05/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	5589	6	5589	6	0.00
05/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3351	4	3351	4	1,200.00
05/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	5553	6	5553	6	0.00
05/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2874	3	2874	3	3,500.00
05/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	4483	5	4483	5	3,500.00
05/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7941	9	7941	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1517	1	1517	1	0.00
05/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	482	0	482	0	3,500.00
05/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1082	1	1082	1	0.00
05/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2451	2	2451	2	0.00
05/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1096	1	1096	1	0.00
05/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2106	2	2106	2	0.00
05/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1069	1	1069	1	0.00
05/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5086	5	5086	5	0.00
05/06/2020	R186 On 04-February-21			Bond Future	7.93	114.1557	7.9278	114.1557	0.00
05/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3620	4	3620	4	0.00
05/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3650	4	3650	4	0.00
05/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3679	4	3679	4	0.00
05/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2506	2	2506	2	0.00
05/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2486	2	2486	2	0.00
05/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2525	2	2525	2	0.00
05/06/2020	R186 On 06-May-21			Bond Future	8.11	115.5410	8.1063	115.5410	0.00
05/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	12180	13	12180	13	0.00
05/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	12144	13	12144	13	0.00
05/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	12107	13	12107	13	0.00
05/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	397	0	397	0	0.00
05/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	402	0	402	0	0.00
05/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	393	0	393	0	0.00
05/06/2020	R197 On 06-August-20			Bond Future	307.44	307.4180	307.4422	307.4180	2,549.00
05/06/2020	R197 On 05-November-20			Bond Future	310.90	310.8783	310.9010	310.8783	0.00
05/06/2020	R197 On 04-February-21			Bond Future	306.70	306.6771	306.6989	306.6771	0.00
05/06/2020	R197 On 06-May-21			Bond Future	310.49	310.4669	310.4883	310.4669	0.00
05/06/2020	R202 On 06-August-20			Bond Future	214.67	214.6480	214.6745	214.6480	7,794.00
05/06/2020	R202 On 05-November-20			Bond Future	217.09	217.0641	217.0896	217.0641	0.00
05/06/2020	R202 On 04-February-21			Bond Future	215.48	215.4565	215.4814	215.4565	0.00
05/06/2020	R202 On 06-May-21			Bond Future	218.14	218.1184	218.1434	218.1184	0.00
05/06/2020	R208 On 06-August-20			Bond Future	3.34	104.5913	3.3359	104.5913	23,391.00
05/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1396	1	1396	1	0.00
05/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1402	1	1402	1	0.00
05/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1390	1	1390	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R208 On 05-November-20			Bond Future	2.59	102.3519	2.5934	102.3519	0.00
05/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	853	1	853	1	0.00
05/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	849	1	849	1	0.00
05/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	845	1	845	1	0.00
05/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
05/06/2020	R209 On 06-August-20			Bond Future	10.56	71.1678	10.5584	71.1678	63,101.00
05/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	39789	38	39789	38	0.00
05/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	39898	38	39898	38	0.00
05/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	39681	38	39681	38	0.00
05/06/2020	R209 On 05-November-20			Bond Future	10.74	68.8115	10.7365	68.8115	0.00
05/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2052	3	2052	3	0.00
05/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2093	3	2093	3	0.00
05/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2072	3	2072	3	0.00
05/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	6295	5	6295	5	0.00
05/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	6255	5	6255	5	0.00
05/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	6336	5	6336	5	0.00
05/06/2020	R209 On 04-February-21			Bond Future	10.92	69.6226	10.9169	69.6226	0.00
05/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2448	3	2448	3	0.00
05/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	2469	3	2469	3	0.00
05/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2427	3	2427	3	0.00
05/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7083	6	7083	6	0.00
05/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7044	6	7044	6	0.00
05/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7005	6	7005	6	0.00
05/06/2020	R209 On 06-May-21			Bond Future	11.10	67.3255	11.1004	67.3255	0.00
05/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	8550	10	8550	10	0.00
05/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	8608	10	8608	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	8579	10	8579	10	0.00
05/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	2998	3	2998	3	0.00
05/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	2963	3	2963	3	0.00
05/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	2980	3	2980	3	0.00
05/06/2020	R210 On 06-August-20			Bond Future	187.06	187.2989	187.0617	187.2989	1,929.00
05/06/2020	R210 On 05-November-20			Bond Future	186.46	186.7010	186.4599	186.7010	0.00
05/06/2020	R210 On 04-February-21			Bond Future	188.70	188.9442	188.6997	188.9442	0.00
05/06/2020	R210 On 06-May-21			Bond Future	188.29	188.5370	188.2889	188.5370	0.00
05/06/2020	R212 On 06-August-20			Bond Future	166.21	166.2000	166.2113	166.2000	6,744.00
05/06/2020	R212 On 05-November-20			Bond Future	168.08	168.0715	168.0819	168.0715	0.00
05/06/2020	R212 On 04-February-21			Bond Future	167.78	167.7696	167.7796	167.7696	0.00
05/06/2020	R212 On 06-May-21			Bond Future	169.85	169.8426	169.8523	169.8426	0.00
05/06/2020	R213 On 06-August-20			Bond Future	9.54	87.9132	9.5389	87.9132	17,330.00
05/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	1614	2	1614	2	0.00
05/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1664	2	1664	2	0.00
05/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	1639	2	1639	2	0.00
05/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3044	2	3044	2	0.00
05/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3010	2	3010	2	0.00
05/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3079	2	3079	2	0.00
05/06/2020	R213 On 05-November-20			Bond Future	9.72	85.3521	9.7195	85.3521	0.00
05/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	3127	4	3127	4	0.00
05/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	3155	4	3155	4	0.00
05/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	3183	4	3183	4	0.00
05/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3805	3	3805	3	0.00
05/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	3865	3	3865	3	0.00
05/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3835	3	3835	3	0.00
05/06/2020	R213 On 04-February-21			Bond Future	9.91	86.3577	9.9066	86.3577	0.00
05/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2728	3	2728	3	0.00
05/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2705	3	2705	3	0.00
05/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2682	3	2682	3	0.00
05/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	5554	5	5554	5	0.00
05/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	5589	5	5589	5	0.00
05/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	5520	5	5520	5	0.00
05/06/2020	R213 On 06-May-21			Bond Future	10.09	83.8724	10.0918	83.8724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	10528	12	10528	12	0.00
05/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	10562	12	10562	12	0.00
05/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	10493	12	10493	12	0.00
05/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1584	1	1584	1	0.00
05/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1573	1	1573	1	0.00
05/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1561	1	1561	1	0.00
05/06/2020	R214 On 06-August-20			Bond Future	10.92	68.6072	10.9173	68.6072	21,225.00
05/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	647	1	647	1	0.00
05/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	669	1	669	1	0.00
05/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	658	1	658	1	0.00
05/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	6464	5	6464	5	0.00
05/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	6355	5	6355	5	0.00
05/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	6409	5	6409	5	0.00
05/06/2020	R214 On 05-November-20			Bond Future	11.10	66.0854	11.0955	66.0854	0.00
05/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1934	3	1934	3	0.00
05/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1915	3	1915	3	0.00
05/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1954	3	1954	3	0.00
05/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	6995	6	6995	6	0.00
05/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	6951	6	6951	6	0.00
05/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	6908	6	6908	6	0.00
05/06/2020	R214 On 04-February-21			Bond Future	11.28	66.8643	11.2797	66.8643	0.00
05/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2288	3	2288	3	0.00
05/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2328	3	2328	3	0.00
05/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2308	3	2308	3	0.00
05/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	7895	7	7895	7	0.00
05/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	7853	7	7853	7	0.00
05/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	7938	7	7938	7	0.00
05/06/2020	R214 On 06-May-21			Bond Future	11.46	64.3951	11.4603	64.3951	0.00
05/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	7844	9	7844	9	0.00
05/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	7817	9	7817	9	0.00
05/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	7790	9	7790	9	0.00
05/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3805	3	3805	3	0.00
05/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3826	3	3826	3	0.00
05/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3785	3	3785	3	0.00

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05/06/2020	R248 On 06-August-20			Bond Future	11.09	85.8531	11.0930	85.8531	86,488.00
05/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	621	1	621	1	0.00
05/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	6259	8	6259	8	0.00
05/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	3181	4	3181	4	0.00
05/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	2152	3	2152	3	640.00
05/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	57	0	57	0	20,640.00
05/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	647	1	647	1	0.00
05/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	6020	8	6020	8	470.00
05/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	10615	12	10615	12	814.00
05/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	890	1	890	1	640.00
05/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	25	0	25	0	3,000.00
05/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	2996	4	2996	4	470.00
05/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	8169	10	8169	10	814.00
05/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	633	1	633	1	0.00
05/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	7459	6	7459	6	0.00
05/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	719	0	719	0	0.00
05/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2947	2	2947	2	0.00
05/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	7391	6	7391	6	0.00
05/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1312	1	1312	1	0.00
05/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	325	0	325	0	0.00
05/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1237	1	1237	1	0.00
05/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	17537	16	17537	16	0.00
05/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	15143	13	15143	13	0.00
05/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	3893	3	3893	3	0.00
05/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	2782	2	2782	2	0.00
05/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	7528	6	7528	6	0.00
05/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	6433	5	6433	5	0.00
05/06/2020	R248 On 05-November-20			Bond Future	11.28	82.3870	11.2794	82.3870	0.00
05/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	3693	5	3693	5	800.00
05/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1177	2	1177	2	800.00
05/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1249	2	1249	2	0.00
05/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1231	2	1231	2	0.00
05/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1213	2	1213	2	0.00
05/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	10658	9	10658	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	10723	9	10723	9	0.00
05/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	10593	9	10593	9	0.00
05/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	10855	9	10855	9	0.00
05/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	5642	5	5642	5	0.00
05/06/2020	R248 On 04-February-21			Bond Future	11.47	83.3580	11.4730	83.3580	0.00
05/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2384	3	2384	3	0.00
05/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2408	3	2408	3	0.00
05/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2432	3	2432	3	0.00
05/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	9540	8	9540	8	0.00
05/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	9647	8	9647	8	0.00
05/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	9593	8	9593	8	0.00
05/06/2020	R248 On 06-May-21			Bond Future	11.66	79.9536	11.6632	79.9536	0.00
05/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	8664	10	8664	10	0.00
05/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	8739	10	8739	10	0.00
05/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	8702	10	8702	10	0.00
05/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4505	4	4505	4	0.00
05/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4484	4	4484	4	0.00
05/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4525	4	4525	4	0.00