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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	2025 On 06-February-20			Bond Future	136.09	136.1037	136.0898	136.1037	5,063.00
03/01/2020	2025 On 07-May-20			Bond Future	138.60	138.6115	138.5974	138.6115	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
03/01/2020	2025 On 06-August-20			Bond Future	139.71	139.7279	139.7137	139.7279	0.00
03/01/2020	2025 On 05-November-20			Bond Future	142.33	142.3426	142.3282	142.3426	0.00
03/01/2020	2029 On 06-February-20			Bond Future	101.61	101.6227	101.6127	101.6227	3,765.00
03/01/2020	2029 On 07-May-20			Bond Future	102.38	102.3916	102.3815	102.3916	0.00
03/01/2020	2029 On 06-August-20			Bond Future	104.31	104.3194	104.3092	104.3194	0.00
03/01/2020	2029 On 05-November-20			Bond Future	105.13	105.1378	105.1275	105.1378	0.00
03/01/2020	2030 On 06-February-20			Bond Future	9.06	93.7530	9.0589	93.7530	77,538.00
03/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	793	1	793	1	5,820.00
03/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1685	2	1685	2	0.00
03/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	29	0	29	0	5,820.00
03/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1249	1	1249	1	0.00
03/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2373	3	2373	3	0.00
03/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1286	2	1286	2	0.00
03/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1324	2	1324	2	0.00
03/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	702	1	702	1	0.00
03/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	750	1	750	1	0.00
03/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	513	0	513	0	5,000.00
03/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4221	4	4221	4	0.00
03/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	297	0	297	0	5,000.00
03/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	726	1	726	1	0.00
03/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1158	1	1158	1	0.00
03/01/2020	2030 On 07-May-20			Bond Future	9.12	95.4574	9.1237	95.4574	0.00
03/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1038	1	1038	1	0.00
03/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	1017	1	1017	1	0.00
03/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	995	1	995	1	0.00
03/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	3067	3	3067	3	0.00
03/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3107	3	3107	3	0.00
03/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	3026	3	3026	3	0.00
03/01/2020	2030 On 06-August-20			Bond Future	9.19	93.1995	9.1903	93.1995	0.00
03/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2285	2	2285	2	0.00
03/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2343	3	2343	3	0.00
03/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2314	3	2314	3	0.00
03/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2852	3	2852	3	0.00
03/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2821	3	2821	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2882	3	2882	3	0.00
03/01/2020	2030 On 05-November-20			Bond Future	9.25	94.9453	9.2499	94.9453	0.00
03/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1058	1	1058	1	1,000.00
03/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2558	3	2558	3	1,000.00
03/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3564	4	3564	4	0.00
03/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1794	2	1794	2	3,000.00
03/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6082	6	6082	6	0.00
03/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3596	4	3596	4	0.00
03/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2531	3	2531	3	16,000.00
03/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7348	8	7348	8	0.00
03/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3628	4	3628	4	0.00
03/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7752	8	7752	8	0.00
03/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3098	3	3098	3	3,000.00
03/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1385	2	1385	2	16,000.00
03/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3819	4	3819	4	0.00
03/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5692	5	5692	5	0.00
03/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	1006	1	1006	1	3,000.00
03/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2761	3	2761	3	0.00
03/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2812	3	2812	3	0.00
03/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4879	5	4879	5	0.00
03/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3213	3	3213	3	0.00
03/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1130	1	1130	1	16,000.00
03/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2787	3	2787	3	0.00
03/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1528	1	1528	1	1,000.00
03/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3787	4	3787	4	0.00
03/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6545	6	6545	6	0.00
03/01/2020	2032 On 06-February-20			Bond Future	9.44	94.9396	9.4365	94.9396	70,272.00
03/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	930	1	930	1	0.00
03/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	962	1	962	1	0.00
03/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	899	1	899	1	0.00
03/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1280	1	1280	1	0.00
03/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1244	1	1244	1	0.00
03/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1208	1	1208	1	0.00
03/01/2020	2032 On 07-May-20			Bond Future	9.51	92.5061	9.5067	92.5061	0.00

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03/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1138	1	1138	1	0.00
03/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1190	1	1190	1	0.00
03/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1164	1	1164	1	0.00
03/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3355	3	3355	3	0.00
03/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3313	3	3313	3	0.00
03/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3398	3	3398	3	0.00
03/01/2020	2032 On 06-August-20			Bond Future	9.58	94.2015	9.5779	94.2015	0.00
03/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2594	3	2594	3	0.00
03/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2625	3	2625	3	0.00
03/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2657	3	2657	3	0.00
03/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3360	3	3360	3	0.00
03/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3428	3	3428	3	0.00
03/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3394	3	3394	3	0.00
03/01/2020	2032 On 05-November-20			Bond Future	9.65	91.8075	9.6476	91.8075	0.00
03/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3949	4	3949	4	0.00
03/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9460	10	9460	10	0.00
03/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9060	9	9060	9	0.00
03/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2033	2	2033	2	3,000.00
03/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3449	4	3449	4	3,000.00
03/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2923	3	2923	3	1,000.00
03/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3983	4	3983	4	0.00
03/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1646	2	1646	2	1,000.00
03/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3914	4	3914	4	0.00
03/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3265	3	3265	3	0.00
03/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5549	5	5549	5	0.00
03/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6312	6	6312	6	0.00
03/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	929	1	929	1	1,000.00
03/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4259	4	4259	4	0.00
03/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3208	3	3208	3	0.00
03/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3689	3	3689	3	0.00
03/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3236	3	3236	3	0.00
03/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	1031	1	1031	1	3,000.00
03/01/2020	2033 On 06-February-20			Bond Future	101.55	101.5572	101.5476	101.5572	6,960.00
03/01/2020	2033 On 07-May-20			Bond Future	102.23	102.2425	102.2328	102.2425	0.00

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03/01/2020	2033 On 06-August-20			Bond Future	104.16	104.1676	104.1577	104.1676	0.00
03/01/2020	2033 On 05-November-20			Bond Future	104.90	104.9052	104.8952	104.9052	0.00
03/01/2020	2037 On 06-February-20			Bond Future	9.94	89.0124	9.9386	89.0124	77,689.00
03/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	475	1	475	1	0.00
03/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	454	1	454	1	0.00
03/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	433	1	433	1	0.00
03/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2475	2	2475	2	0.00
03/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2531	2	2531	2	0.00
03/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2419	2	2419	2	0.00
03/01/2020	2037 On 07-May-20			Bond Future	10.02	90.6307	10.0155	90.6307	0.00
03/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1098	1	1098	1	0.00
03/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1124	1	1124	1	0.00
03/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1150	1	1150	1	0.00
03/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4183	4	4183	4	0.00
03/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4285	4	4285	4	0.00
03/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4234	4	4234	4	0.00
03/01/2020	2037 On 06-August-20			Bond Future	10.09	88.0316	10.0948	88.0316	0.00
03/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2694	3	2694	3	0.00
03/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2728	3	2728	3	0.00
03/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2662	3	2662	3	0.00
03/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4373	4	4373	4	0.00
03/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4332	4	4332	4	0.00
03/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4291	4	4291	4	0.00
03/01/2020	2037 On 05-November-20			Bond Future	10.17	89.6826	10.1673	89.6826	0.00
03/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4218	4	4218	4	0.00
03/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4145	4	4145	4	0.00
03/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4182	4	4182	4	0.00
03/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4126	4	4126	4	0.00
03/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4058	4	4058	4	0.00
03/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4092	4	4092	4	0.00
03/01/2020	2038 On 06-February-20			Bond Future	116.94	116.9515	116.9403	116.9515	10,886.00
03/01/2020	2038 On 07-May-20			Bond Future	119.10	119.1065	119.0950	119.1065	0.00
03/01/2020	2038 On 06-August-20			Bond Future	119.66	119.6690	119.6574	119.6690	0.00
03/01/2020	2038 On 05-November-20			Bond Future	121.90	121.9082	121.8964	121.9082	0.00

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03/01/2020	2040 On 06-February-20			Bond Future	10.06	91.6996	10.0638	91.6996	52,644.00
03/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	394	1	394	1	0.00
03/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
03/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	433	1	433	1	0.00
03/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	2	0	2	0	0.00
03/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	414	1	414	1	0.00
03/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2954	3	2954	3	0.00
03/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2890	3	2890	3	0.00
03/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9085	9	9085	9	0.00
03/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3017	3	3017	3	0.00
03/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14845	14	14845	14	0.00
03/01/2020	2040 On 07-May-20			Bond Future	10.14	93.3667	10.1413	93.3667	0.00
03/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	607	1	607	1	2,640.00
03/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	2045	2	2045	2	2,640.00
03/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1213	1	1213	1	0.00
03/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1184	1	1184	1	0.00
03/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1156	1	1156	1	0.00
03/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4460	4	4460	4	0.00
03/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4353	4	4353	4	0.00
03/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4406	4	4406	4	0.00
03/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3159	3	3159	3	0.00
03/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5843	5	5843	5	0.00
03/01/2020	2040 On 06-August-20			Bond Future	10.22	90.5669	10.2211	90.5669	0.00
03/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2928	3	2928	3	0.00
03/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	3000	3	3000	3	0.00
03/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2964	3	2964	3	0.00
03/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4497	4	4497	4	0.00
03/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4411	4	4411	4	0.00
03/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4454	4	4454	4	0.00
03/01/2020	2040 On 05-November-20			Bond Future	10.29	92.2658	10.2942	92.2658	0.00
03/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2541	3	2541	3	2,000.00
03/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4223	5	4223	5	2,000.00
03/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1919	2	1919	2	2,000.00
03/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3394	4	3394	4	2,000.00

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03/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4492	5	4492	5	0.00
03/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11020	11	11020	11	0.00
03/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4531	5	4531	5	0.00
03/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10043	10	10043	10	0.00
03/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4571	5	4571	5	0.00
03/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4411	4	4411	4	0.00
03/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1581	1	1581	1	2,000.00
03/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8289	8	8289	8	0.00
03/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5674	5	5674	5	0.00
03/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4375	4	4375	4	0.00
03/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1280	1	1280	1	2,000.00
03/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4712	4	4712	4	0.00
03/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4448	4	4448	4	0.00
03/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6994	7	6994	7	0.00
03/01/2020	2044 On 06-February-20			Bond Future	10.13	88.3678	10.1331	88.3678	50,701.00
03/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	297	0	297	0	0.00
03/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	2	0	2	0	328.00
03/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	252	0	252	0	328.00
03/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	313	0	313	0	0.00
03/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5085	6	5085	6	0.00
03/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	281	0	281	0	0.00
03/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3223	3	3223	3	0.00
03/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3360	3	3360	3	0.00
03/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	146	0	146	0	328.00
03/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3291	3	3291	3	0.00
03/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3501	3	3501	3	0.00
03/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9079	9	9079	9	0.00
03/01/2020	2044 On 07-May-20			Bond Future	10.21	89.9744	10.2087	89.9744	0.00
03/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5670	6	5670	6	0.00
03/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1187	1	1187	1	0.00
03/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	299	0	299	0	100.00
03/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1791	2	1791	2	100.00
03/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	232	0	232	0	556.00
03/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1244	1	1244	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
03/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	446	1	446	1	129.00
03/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1756	2	1756	2	129.00
03/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7291	8	7291	8	0.00
03/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1216	1	1216	1	0.00
03/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1553	2	1553	2	556.00
03/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6881	7	6881	7	0.00
03/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	839	1	839	1	556.00
03/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	762	1	762	1	100.00
03/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8312	8	8312	8	0.00
03/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3970	4	3970	4	0.00
03/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4552	4	4552	4	0.00
03/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3632	3	3632	3	0.00
03/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4608	4	4608	4	0.00
03/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6811	6	6811	6	0.00
03/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3679	3	3679	3	0.00
03/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1123	1	1123	1	129.00
03/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7741	7	7741	7	0.00
03/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4496	4	4496	4	0.00
03/01/2020	2044 On 06-August-20			Bond Future	10.29	87.2376	10.2864	87.2376	0.00
03/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	931	1	931	1	602.00
03/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2230	2	2230	2	0.00
03/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2632	3	2632	3	602.00
03/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	458	1	458	1	140.00
03/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1636	2	1636	2	140.00
03/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2294	2	2294	2	0.00
03/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7648	8	7648	8	0.00
03/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6805	7	6805	7	0.00
03/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2262	2	2262	2	0.00
03/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5615	5	5615	5	0.00
03/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2019	2	2019	2	140.00
03/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11456	11	11456	11	0.00
03/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6763	6	6763	6	0.00
03/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5565	5	5565	5	0.00
03/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1740	2	1740	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5667	5	5667	5	0.00
03/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5079	5	5079	5	0.00
03/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8694	8	8694	8	0.00
03/01/2020	2044 On 05-November-20			Bond Future	10.36	88.8742	10.3576	88.8742	0.00
03/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	3131	3	3131	3	0.00
03/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2395	3	2395	3	1,815.00
03/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9270	10	9270	10	0.00
03/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4501	5	4501	5	0.00
03/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	3164	3	3164	3	568.00
03/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4580	5	4580	5	0.00
03/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9505	10	9505	10	0.00
03/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1352	1	1352	1	568.00
03/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8266	9	8266	9	0.00
03/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	737	1	737	1	1,815.00
03/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3331	4	3331	4	1,815.00
03/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4540	5	4540	5	0.00
03/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4598	4	4598	4	0.00
03/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6000	6	6000	6	0.00
03/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4561	4	4561	4	0.00
03/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2368	2	2368	2	1,815.00
03/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1863	2	1863	2	1,815.00
03/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13602	13	13602	13	0.00
03/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7551	7	7551	7	0.00
03/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10281	10	10281	10	0.00
03/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6288	6	6288	6	0.00
03/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4636	4	4636	4	0.00
03/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1958	2	1958	2	568.00
03/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6239	6	6239	6	0.00
03/01/2020	2046 On 06-February-20			Bond Future	107.87	107.8780	107.8679	107.8780	12,850.00
03/01/2020	2046 On 07-May-20			Bond Future	108.12	108.1315	108.1215	108.1315	0.00
03/01/2020	2046 On 06-August-20			Bond Future	110.16	110.1674	110.1572	110.1674	0.00
03/01/2020	2046 On 05-November-20			Bond Future	110.44	110.4475	110.4371	110.4475	0.00
03/01/2020	2050 On 06-February-20			Bond Future	109.78	109.7886	109.7785	109.7886	11,797.00
03/01/2020	2050 On 07-May-20			Bond Future	111.80	111.8116	111.8014	111.8116	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
03/01/2020	2050 On 06-August-20			Bond Future	112.04	112.0516	112.0414	112.0516	0.00
03/01/2020	2050 On 05-November-20			Bond Future	114.14	114.1485	114.1380	114.1485	0.00
03/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	AL37 On 06-February-20			Index Future	682.20	683.7260	682.2030	683.7260	0.00
03/01/2020	AL37 On 07-May-20			Index Future	694.61	696.1560	694.6060	696.1560	0.00
03/01/2020	AL37 On 06-August-20			Index Future	707.38	708.9590	707.3810	708.9590	0.00
03/01/2020	AL7T On 06-February-20			Index Future	789.61	792.7410	789.6060	792.7410	0.00
03/01/2020	AL7T On 07-May-20			Index Future	803.96	807.1530	803.9610	807.1530	0.00
03/01/2020	AL7T On 06-August-20			Index Future	818.75	821.9980	818.7470	821.9980	0.00
03/01/2020	ALBI On 06-February-20			Index Future	703.30	706.0660	703.2970	706.0660	416.00
03/01/2020	ALBI On 07-May-20			Index Future	716.08	718.9030	716.0830	718.9030	0.00
03/01/2020	ALBI On 06-August-20			Index Future	729.25	732.1240	729.2540	732.1240	0.00
03/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2020	C210 On 31-March-28			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
03/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2020	ES33 On 06-February-20			Bond Future	10.98	79.1447	10.9752	79.1447	350.00
03/01/2020	ES33 On 07-May-20			Bond Future	11.09	76.7901	11.0928	76.7901	0.00
03/01/2020	ES33 On 06-August-20			Bond Future	11.21	78.1944	11.2134	78.1944	0.00
03/01/2020	ES33 On 05-November-20			Bond Future	11.34	75.8701	11.3358	75.8701	0.00
03/01/2020	ES42 On 06-February-20			Bond Future	11.27	80.4546	11.2726	80.4546	4,919.00
03/01/2020	ES42 On 07-May-20			Bond Future	11.39	77.6529	11.3881	77.6529	0.00
03/01/2020	ES42 On 06-August-20			Bond Future	11.50	79.0721	11.5049	79.0721	0.00
03/01/2020	ES42 On 05-November-20			Bond Future	11.62	76.2943	11.6221	76.2943	0.00
03/01/2020	GOVI On 06-February-20			GOVI	695.49	698.3290	695.4910	698.3290	1,243.00
03/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	76390	5	76390	5	0.00
03/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	76590	5	76590	5	0.00
03/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	76490	5	76490	5	0.00
03/01/2020	GOVI On 07-May-20			GOVI	708.14	711.0240	708.1360	711.0240	0.00
03/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	118640	9	118640	9	0.00
03/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	118440	9	118440	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
03/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	118540	9	118540	9	0.00
03/01/2020	GOVI On 06-August-20			GOVI	721.16	724.1010	721.1600	724.1010	0.00
03/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	69700	4	69700	4	0.00
03/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	69600	4	69600	4	0.00
03/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	69800	4	69800	4	0.00
03/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2020	IGOV On 06-February-20			Index Future	259.70	259.7240	259.6980	259.7240	1,004.00
03/01/2020	IGOV On 07-May-20			Index Future	264.48	264.5090	264.4830	264.5090	47.00
03/01/2020	IGOV On 06-August-20			Index Future	269.41	269.4370	269.4100	269.4370	0.00
03/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
03/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
03/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
03/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4500	95.4500	95.4500	0.00
03/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4000	94.4100	94.4000	0.00
03/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.32	93.3000	93.3200	93.3000	0.00
03/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.18	93.1700	93.1800	93.1700	0.00
03/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.12	95.1100	95.1200	95.1100	51.00
03/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.02	95.0000	95.0200	95.0000	0.00
03/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.95	95.9200	95.9500	95.9200	0.00
03/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6200	99.6600	99.6200	0.00
03/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.70	100.6400	100.7000	100.6400	0.00
03/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.77	93.6900	93.7700	93.6900	0.00
03/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.67	99.5900	99.6700	99.5900	0.00
03/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
03/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.21	89.9900	90.2100	89.9900	0.00
03/01/2020	IS10 On 16-March-26			Interest Rate Swap	87.03	86.8000	87.0300	86.8000	0.00
03/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.64	85.3900	85.6400	85.3900	0.00
03/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.76	87.5100	87.7600	87.5100	0.00
03/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.60	91.3300	91.6000	91.3300	0.00
03/01/2020	IS10 On 15-March-27			Interest Rate Swap	90.08	89.8000	90.0800	89.8000	0.00
03/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.16	91.8800	92.1600	91.8800	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
03/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.70	97.4200	97.7000	97.4200	0.00
03/01/2020	IS10 On 20-December-27			Interest Rate Swap	98.05	97.7600	98.0500	97.7600	0.00
03/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.37	91.0700	91.3700	91.0700	0.00
03/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.76	98.4700	98.7600	98.4700	0.00
03/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
03/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2020	R023 On 06-February-20			Bond Future	7.24	105.0297	7.2358	105.0297	44,450.00
03/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	842	1	842	1	0.00
03/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	889	1	889	1	0.00
03/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	865	1	865	1	0.00
03/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	70	0	70	0	0.00
03/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	67	0	67	0	0.00
03/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	74	0	74	0	0.00
03/01/2020	R023 On 07-May-20			Bond Future	7.22	103.0068	7.2168	103.0068	13,512.00
03/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	201	0	201	0	0.00
03/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	209	0	209	0	0.00
03/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	194	0	194	0	0.00
03/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	1021	1	1021	1	0.00
03/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	1003	1	1003	1	0.00
03/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	985	1	985	1	0.00
03/01/2020	R023 On 06-August-20			Bond Future	7.18	104.9017	7.1811	104.9017	0.00
03/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	823	1	823	1	0.00
03/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	851	1	851	1	0.00
03/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	837	1	837	1	0.00
03/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	623	1	623	1	0.00
03/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	631	1	631	1	0.00
03/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	640	1	640	1	0.00
03/01/2020	R023 On 05-November-20			Bond Future	7.14	102.9295	7.1389	102.9295	0.00
03/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1276	1	1276	1	0.00
03/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1262	1	1262	1	0.00
03/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1290	1	1290	1	0.00
03/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	608	1	608	1	0.00
03/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	601	1	601	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
03/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	594	1	594	1	0.00
03/01/2020	R035 On 06-February-20			Bond Future	9.76	97.5153	9.7648	97.5153	118,282.00
03/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	725	1	725	1	0.00
03/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	698	1	698	1	0.00
03/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	671	1	671	1	0.00
03/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1978	2	1978	2	0.00
03/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1882	2	1882	2	0.00
03/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1930	2	1930	2	0.00
03/01/2020	R035 On 07-May-20			Bond Future	9.84	94.7850	9.8369	94.7850	0.00
03/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	474	1	474	1	5,000.00
03/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1246	1	1246	1	0.00
03/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2123	2	2123	2	5,000.00
03/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2232	2	2232	2	3,530.00
03/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	591	1	591	1	3,530.00
03/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1302	1	1302	1	0.00
03/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5989	6	5989	6	0.00
03/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6990	7	6990	7	0.00
03/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1274	1	1274	1	0.00
03/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3979	4	3979	4	0.00
03/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2760	3	2760	3	0.00
03/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2648	2	2648	2	0.00
03/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3883	4	3883	4	0.00
03/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5568	5	5568	5	0.00
03/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	666	1	666	1	5,000.00
03/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3931	4	3931	4	0.00
03/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	860	1	860	1	3,530.00
03/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6004	6	6004	6	0.00
03/01/2020	R035 On 06-August-20			Bond Future	9.91	96.5217	9.9098	96.5217	0.00
03/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	809	1	809	1	24,761.00
03/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3409	4	3409	4	0.00
03/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3371	4	3371	4	0.00
03/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	509	1	509	1	3,000.00
03/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3447	4	3447	4	0.00
03/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3370	3	3370	3	0.00

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03/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3302	3	3302	3	0.00
03/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9415	9	9415	9	0.00
03/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7694	7	7694	7	0.00
03/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3336	3	3336	3	0.00
03/01/2020	R035 On 05-November-20			Bond Future	9.98	93.8293	9.9847	93.8293	0.00
03/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5423	6	5423	6	0.00
03/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5381	6	5381	6	0.00
03/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5465	6	5465	6	0.00
03/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3054	3	3054	3	0.00
03/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3028	3	3028	3	0.00
03/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3002	3	3002	3	0.00
03/01/2020	R186 On 06-February-20			Bond Future	8.27	113.2601	8.2725	113.2601	103,551.00
03/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1788	2	1788	2	0.00
03/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	406	1	406	1	821.00
03/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1875	2	1875	2	0.00
03/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1578	2	1578	2	0.00
03/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1831	2	1831	2	0.00
03/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	3962	4	3962	4	0.00
03/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	256	0	256	0	0.00
03/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	246	0	246	0	0.00
03/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	31	0	31	0	821.00
03/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	329	0	329	0	821.00
03/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1309	1	1309	1	0.00
03/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	267	0	267	0	0.00
03/01/2020	R186 On 07-May-20			Bond Future	8.32	115.3192	8.3185	115.3192	1,650.00
03/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2081	2	2081	2	0.00
03/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	949	1	949	1	0.00
03/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3730	4	3730	4	0.00
03/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	621	1	621	1	0.00
03/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1422	2	1422	2	6,000.00
03/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	970	1	970	1	0.00
03/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	266	0	266	0	6,000.00
03/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	929	1	929	1	0.00
03/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2268	2	2268	2	0.00

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03/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4196	4	4196	4	0.00
03/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	518	0	518	0	6,000.00
03/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2201	2	2201	2	0.00
03/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2889	3	2889	3	2,500.00
03/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1628	1	1628	1	0.00
03/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2234	2	2234	2	0.00
03/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1115	1	1115	1	23,230.00
03/01/2020	R186 On 06-August-20			Bond Future	8.36	112.1326	8.3642	112.1326	0.00
03/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2078	2	2078	2	0.00
03/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2105	2	2105	2	0.00
03/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2051	2	2051	2	0.00
03/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	2072	2	2072	2	0.00
03/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	2048	2	2048	2	0.00
03/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	2024	2	2024	2	0.00
03/01/2020	R186 On 05-November-20			Bond Future	8.41	114.2308	8.4060	114.2308	0.00
03/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3178	3	3178	3	0.00
03/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3148	3	3148	3	0.00
03/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2292	2	2292	2	3,500.00
03/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5219	5	5219	5	0.00
03/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1221	1	1221	1	3,500.00
03/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3118	3	3118	3	0.00
03/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	4095	4	4095	4	0.00
03/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1937	2	1937	2	0.00
03/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1056	1	1056	1	3,500.00
03/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2622	2	2622	2	0.00
03/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1957	2	1957	2	0.00
03/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1918	2	1918	2	0.00
03/01/2020	R197 On 06-February-20			Bond Future	301.10	301.1338	301.1010	301.1338	2,540.00
03/01/2020	R197 On 07-May-20			Bond Future	306.65	306.6825	306.6492	306.6825	0.00
03/01/2020	R197 On 06-August-20			Bond Future	304.69	304.7255	304.6918	304.7255	0.00
03/01/2020	R197 On 05-November-20			Bond Future	310.39	310.4275	310.3933	310.4275	0.00
03/01/2020	R202 On 06-February-20			Bond Future	226.93	226.9540	226.9322	226.9540	8,469.00
03/01/2020	R202 On 07-May-20			Bond Future	231.11	231.1356	231.1136	231.1356	0.00
03/01/2020	R202 On 06-August-20			Bond Future	231.36	231.3811	231.3591	231.3811	0.00

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03/01/2020	R202 On 05-November-20			Bond Future	235.69	235.7110	235.6883	235.7110	0.00
03/01/2020	R208 On 06-February-20			Bond Future	6.67	102.5528	6.6655	102.5528	14,955.00
03/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	590	1	590	1	0.00
03/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	568	1	568	1	0.00
03/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	579	1	579	1	0.00
03/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0139	6.4582	101.0139	60.00
03/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1417	1	1417	1	0.00
03/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1426	1	1426	1	0.00
03/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1408	1	1408	1	0.00
03/01/2020	R208 On 06-August-20			Bond Future	6.05	102.8747	6.0507	102.8747	0.00
03/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	15	0	15	0	0.00
03/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	16	0	16	0	0.00
03/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	14	0	14	0	0.00
03/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	325	0	325	0	0.00
03/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	320	0	320	0	0.00
03/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	314	0	314	0	0.00
03/01/2020	R208 On 05-November-20			Bond Future	5.07	101.3901	5.0716	101.3901	0.00
03/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	49	0	49	0	0.00
03/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	48	0	48	0	0.00
03/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	46	0	46	0	0.00
03/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	160	0	160	0	0.00
03/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	162	0	162	0	0.00
03/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	157	0	157	0	0.00
03/01/2020	R209 On 06-February-20			Bond Future	9.81	74.1291	9.8059	74.1291	103,531.00
03/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	359	0	359	0	0.00
03/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	210	0	210	0	7,500.00
03/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	375	0	375	0	0.00
03/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	343	0	343	0	0.00

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03/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2310	2	2310	2	0.00
03/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2260	2	2260	2	0.00
03/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2836	3	2836	3	0.00
03/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2211	2	2211	2	0.00
03/01/2020	R209 On 07-May-20			Bond Future	9.87	72.3256	9.8742	72.3256	0.00
03/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	987	1	987	1	0.00
03/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	1031	1	1031	1	0.00
03/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	1009	1	1009	1	0.00
03/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3657	3	3657	3	0.00
03/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3613	3	3613	3	0.00
03/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3701	3	3701	3	0.00
03/01/2020	R209 On 06-August-20			Bond Future	9.94	73.6505	9.9434	73.6505	0.00
03/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36151	36	36151	36	0.00
03/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36260	36	36260	36	0.00
03/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36043	36	36043	36	0.00
03/01/2020	R209 On 05-November-20			Bond Future	10.01	71.8804	10.0108	71.8804	0.00
03/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3534	4	3534	4	0.00
03/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3596	4	3596	4	0.00
03/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3565	4	3565	4	0.00
03/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3570	3	3570	3	0.00
03/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3540	3	3540	3	0.00
03/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3600	3	3600	3	0.00
03/01/2020	R210 On 06-February-20			Bond Future	188.66	188.6738	188.6550	188.6738	1,721.00
03/01/2020	R210 On 07-May-20			Bond Future	189.50	189.5214	189.5024	189.5214	0.00
03/01/2020	R210 On 06-August-20			Bond Future	193.07	193.0898	193.0705	193.0898	0.00
03/01/2020	R210 On 05-November-20			Bond Future	193.98	194.0025	193.9830	194.0025	0.00
03/01/2020	R212 On 06-February-20			Bond Future	161.62	161.6378	161.6190	161.6378	7,963.00
03/01/2020	R212 On 07-May-20			Bond Future	164.60	164.6161	164.5971	164.6161	0.00
03/01/2020	R212 On 06-August-20			Bond Future	165.42	165.4400	165.4207	165.4400	0.00
03/01/2020	R212 On 05-November-20			Bond Future	168.52	168.5358	168.5162	168.5358	0.00
03/01/2020	R213 On 06-February-20			Bond Future	9.28	88.0044	9.2764	88.0044	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	988	1	988	1	0.00
03/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	957	1	957	1	0.00
03/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	926	1	926	1	0.00
03/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	996	1	996	1	0.00
03/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	1026	1	1026	1	0.00
03/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	966	1	966	1	0.00
03/01/2020	R213 On 07-May-20			Bond Future	9.34	86.0526	9.3394	86.0526	0.00
03/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1030	1	1030	1	0.00
03/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1052	1	1052	1	0.00
03/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1074	1	1074	1	0.00
03/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	3018	3	3018	3	0.00
03/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3098	3	3098	3	0.00
03/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	3058	3	3058	3	0.00
03/01/2020	R213 On 06-August-20			Bond Future	9.40	87.6305	9.4027	87.6305	0.00
03/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2289	2	2289	2	0.00
03/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2347	3	2347	3	0.00
03/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2318	3	2318	3	0.00
03/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2926	3	2926	3	0.00
03/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2895	3	2895	3	0.00
03/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2957	3	2957	3	0.00
03/01/2020	R213 On 05-November-20			Bond Future	9.47	85.7213	9.4684	85.7213	0.00
03/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3591	4	3591	4	0.00
03/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3623	4	3623	4	0.00
03/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3655	4	3655	4	0.00
03/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2841	3	2841	3	0.00
03/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2891	3	2891	3	0.00
03/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2866	3	2866	3	0.00
03/01/2020	R214 On 06-February-20			Bond Future	10.02	72.7054	10.0176	72.7054	19,434.00
03/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	365	0	365	0	0.00
03/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	400	1	400	1	0.00
03/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2883	3	2883	3	0.00
03/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	134	0	134	0	1,000.00
03/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	699	1	699	1	1,000.00
03/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	382	1	382	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
03/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2375	2	2375	2	0.00
03/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3518	3	3518	3	0.00
03/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2325	2	2325	2	0.00
03/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1677	1	1677	1	0.00
03/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2427	2	2427	2	0.00
03/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	325	0	325	0	1,000.00
03/01/2020	R214 On 07-May-20			Bond Future	10.08	70.7291	10.0846	70.7291	0.00
03/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1293	1	1293	1	0.00
03/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1318	1	1318	1	0.00
03/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	419	0	419	0	1,250.00
03/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1701	2	1701	2	1,250.00
03/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4600	5	4600	5	0.00
03/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1268	1	1268	1	0.00
03/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3489	3	3489	3	0.00
03/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2847	3	2847	3	0.00
03/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5738	5	5738	5	0.00
03/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	1027	1	1027	1	1,250.00
03/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3446	3	3446	3	0.00
03/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3404	3	3404	3	0.00
03/01/2020	R214 On 06-August-20			Bond Future	10.15	72.0247	10.1521	72.0247	0.00
03/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2523	3	2523	3	0.00
03/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2554	3	2554	3	0.00
03/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2585	3	2585	3	0.00
03/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3635	3	3635	3	0.00
03/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3705	3	3705	3	0.00
03/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3670	3	3670	3	0.00
03/01/2020	R214 On 05-November-20			Bond Future	10.22	70.0781	10.2207	70.0781	0.00
03/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3875	4	3875	4	0.00
03/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3908	4	3908	4	0.00
03/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3843	4	3843	4	0.00
03/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3721	4	3721	4	0.00
03/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3690	4	3690	4	0.00
03/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3660	3	3660	3	0.00
03/01/2020	R248 On 06-February-20			Bond Future	10.11	91.7733	10.1136	91.7733	95,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	290	0	290	0	0.00
03/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	260	0	260	0	0.00
03/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	275	0	275	0	0.00
03/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3790	3	3790	3	0.00
03/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3643	3	3643	3	0.00
03/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3716	3	3716	3	0.00
03/01/2020	R248 On 07-May-20			Bond Future	10.18	89.0020	10.1832	89.0020	0.00
03/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1205	1	1205	1	0.00
03/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1264	1	1264	1	0.00
03/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1234	1	1234	1	0.00
03/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4628	4	4628	4	0.00
03/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4686	4	4686	4	0.00
03/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4571	4	4571	4	0.00
03/01/2020	R248 On 06-August-20			Bond Future	10.25	90.6320	10.2534	90.6320	0.00
03/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	767	1	767	1	20,640.00
03/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3543	4	3543	4	0.00
03/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3624	4	3624	4	0.00
03/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	467	1	467	1	3,000.00
03/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3584	4	3584	4	0.00
03/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4096	4	4096	4	0.00
03/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4056	4	4056	4	0.00
03/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11666	11	11666	11	0.00
03/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4137	4	4137	4	0.00
03/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9541	9	9541	9	0.00
03/01/2020	R248 On 05-November-20			Bond Future	10.32	87.8933	10.3248	87.8933	0.00
03/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3570	4	3570	4	0.00
03/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3534	4	3534	4	0.00
03/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3499	4	3499	4	0.00
03/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5931	6	5931	6	0.00
03/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5980	6	5980	6	0.00
03/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5884	6	5884	6	0.00