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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	2025 On 06-February-20			Bond Future	135.45	135.4584	135.4501	135.4584	2,027.00
03/02/2020	2025 On 07-May-20			Bond Future	137.86	137.8723	137.8636	137.8723	4,213.00
03/02/2020	2025 On 06-August-20			Bond Future	138.89	138.9074	138.8920	138.9074	0.00
03/02/2020	2025 On 05-November-20			Bond Future	141.38	141.3940	141.3784	141.3940	0.00
03/02/2020	2025 On 04-February-21			Bond Future	142.31	142.3338	142.3116	142.3338	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
03/02/2020	2029 On 06-February-20			Bond Future	100.63	100.6405	100.6346	100.6405	1,961.00
03/02/2020	2029 On 07-May-20			Bond Future	101.32	101.3306	101.3197	101.3306	3,765.00
03/02/2020	2029 On 06-August-20			Bond Future	103.18	103.1890	103.1779	103.1890	0.00
03/02/2020	2029 On 05-November-20			Bond Future	103.89	103.9029	103.8867	103.9029	0.00
03/02/2020	2030 On 06-February-20			Bond Future	8.90	93.9024	8.8988	93.9024	28,008.00
03/02/2020	2030 On 06-February-20	9.00	Call	Bond Future	709	0	709	0	5,820.00
03/02/2020	2030 On 06-February-20	9.25	Call	Bond Future	2168	2	2168	2	0.00
03/02/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
03/02/2020	2030 On 06-February-20	9.14	Call	Bond Future	1502	1	1502	1	0.00
03/02/2020	2030 On 06-February-20	9.40	Call	Bond Future	3073	3	3073	3	0.00
03/02/2020	2030 On 06-February-20	9.15	Call	Bond Future	1562	1	1562	1	0.00
03/02/2020	2030 On 06-February-20	9.16	Call	Bond Future	1622	1	1622	1	0.00
03/02/2020	2030 On 06-February-20	9.16	Put	Bond Future	4	0	4	0	0.00
03/02/2020	2030 On 06-February-20	9.14	Put	Bond Future	6	0	6	0	0.00
03/02/2020	2030 On 06-February-20	9.25	Put	Bond Future	0	0	0	0	5,000.00
03/02/2020	2030 On 06-February-20	8.40	Put	Bond Future	3195	4	3195	4	0.00
03/02/2020	2030 On 06-February-20	9.40	Put	Bond Future	0	0	0	0	5,000.00
03/02/2020	2030 On 06-February-20	9.15	Put	Bond Future	5	0	5	0	0.00
03/02/2020	2030 On 06-February-20	9.00	Put	Bond Future	78	0	78	0	0.00
03/02/2020	2030 On 07-May-20			Bond Future	8.97	95.5523	8.9667	95.5523	57,078.00
03/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1152	1	1152	1	0.00
03/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1126	1	1126	1	0.00
03/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1101	1	1101	1	0.00
03/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2219	3	2219	3	0.00
03/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2256	3	2256	3	0.00
03/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2183	3	2183	3	0.00
03/02/2020	2030 On 06-August-20			Bond Future	9.03	93.2721	9.0348	93.2721	0.00
03/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2515	2	2515	2	0.00
03/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2580	2	2580	2	0.00
03/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2547	2	2547	2	0.00
03/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2157	2	2157	2	0.00
03/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2130	2	2130	2	0.00
03/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2184	2	2184	2	0.00
03/02/2020	2030 On 05-November-20			Bond Future	9.10	94.9198	9.1013	94.9198	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
03/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2627	2	2627	2	1,000.00
03/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	999	1	999	1	1,000.00
03/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1793	2	1793	2	3,000.00
03/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3733	3	3733	3	0.00
03/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6475	6	6475	6	0.00
03/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3768	3	3768	3	0.00
03/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2597	2	2597	2	16,000.00
03/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7830	7	7830	7	0.00
03/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3803	4	3803	4	0.00
03/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8263	8	8263	8	0.00
03/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3220	3	3220	3	3,000.00
03/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1348	1	1348	1	16,000.00
03/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	3018	3	3018	3	0.00
03/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4787	5	4787	5	0.00
03/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	649	1	649	1	3,000.00
03/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	2068	2	2068	2	0.00
03/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2112	2	2112	2	0.00
03/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	4009	4	4009	4	0.00
03/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2467	3	2467	3	0.00
03/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	744	1	744	1	16,000.00
03/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2090	2	2090	2	0.00
03/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1053	1	1053	1	1,000.00
03/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2988	3	2988	3	0.00
03/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5618	6	5618	6	0.00
03/02/2020	2032 On 06-February-20			Bond Future	9.33	94.8811	9.3342	94.8811	43,177.00
03/02/2020	2032 On 06-February-20	9.39	Call	Bond Future	552	0	552	0	0.00
03/02/2020	2032 On 06-February-20	9.40	Call	Bond Future	599	1	599	1	0.00
03/02/2020	2032 On 06-February-20	9.38	Call	Bond Future	507	0	507	0	0.00
03/02/2020	2032 On 06-February-20	9.38	Put	Bond Future	197	0	197	0	0.00
03/02/2020	2032 On 06-February-20	9.39	Put	Bond Future	175	0	175	0	0.00
03/02/2020	2032 On 06-February-20	9.40	Put	Bond Future	154	0	154	0	0.00
03/02/2020	2032 On 07-May-20			Bond Future	9.41	92.3898	9.4092	92.3898	81,720.00
03/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2175	2	2175	2	7,500.00
03/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1108	1	1108	1	0.00

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03/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1191	1	1191	1	7,500.00
03/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1163	1	1163	1	0.00
03/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1135	1	1135	1	0.00
03/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2680	3	2680	3	0.00
03/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2599	3	2599	3	0.00
03/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2640	3	2640	3	0.00
03/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2722	3	2722	3	0.00
03/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1572	2	1572	2	0.00
03/02/2020	2032 On 06-August-20			Bond Future	9.48	94.0618	9.4838	94.0618	0.00
03/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2585	2	2585	2	0.00
03/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2618	2	2618	2	0.00
03/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2652	2	2652	2	0.00
03/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2742	3	2742	3	0.00
03/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2806	3	2806	3	0.00
03/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2774	3	2774	3	0.00
03/02/2020	2032 On 05-November-20			Bond Future	9.56	91.5654	9.5618	91.5654	0.00
03/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3889	4	3889	4	0.00
03/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9307	9	9307	9	0.00
03/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9727	9	9727	9	0.00
03/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1854	2	1854	2	3,000.00
03/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3355	3	3355	3	3,000.00
03/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2794	3	2794	3	1,000.00
03/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3926	4	3926	4	0.00
03/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1450	1	1450	1	1,000.00
03/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3852	4	3852	4	0.00
03/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2654	3	2654	3	0.00
03/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4821	5	4821	5	0.00
03/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5567	6	5567	6	0.00
03/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	647	1	647	1	1,000.00
03/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2602	3	2602	3	0.00
03/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	3046	3	3046	3	0.00
03/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3582	4	3582	4	0.00
03/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2628	3	2628	3	0.00
03/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	730	1	730	1	3,000.00

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03/02/2020	2033 On 06-February-20			Bond Future	100.50	100.5024	100.4968	100.5024	490.00
03/02/2020	2033 On 07-May-20			Bond Future	101.10	101.1079	101.1022	101.1079	6,960.00
03/02/2020	2033 On 06-August-20			Bond Future	102.96	102.9622	102.9563	102.9622	0.00
03/02/2020	2033 On 05-November-20			Bond Future	103.58	103.5944	103.5831	103.5944	0.00
03/02/2020	2037 On 06-February-20			Bond Future	9.88	88.8128	9.8795	88.8128	25,813.00
03/02/2020	2037 On 06-February-20	9.68	Call	Bond Future	21	0	21	0	0.00
03/02/2020	2037 On 06-February-20	9.67	Call	Bond Future	17	0	17	0	0.00
03/02/2020	2037 On 06-February-20	9.66	Call	Bond Future	14	0	14	0	0.00
03/02/2020	2037 On 06-February-20	9.67	Put	Bond Future	1600	2	1600	2	0.00
03/02/2020	2037 On 06-February-20	9.66	Put	Bond Future	1673	2	1673	2	0.00
03/02/2020	2037 On 06-February-20	9.68	Put	Bond Future	1527	2	1527	2	0.00
03/02/2020	2037 On 07-May-20			Bond Future	9.96	90.3733	9.9619	90.3733	67,193.00
03/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	943	1	943	1	0.00
03/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1245	1	1245	1	7,500.00
03/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	969	1	969	1	0.00
03/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2280	2	2280	2	7,500.00
03/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	995	1	995	1	0.00
03/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3636	4	3636	4	0.00
03/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2001	2	2001	2	0.00
03/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3739	4	3739	4	0.00
03/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3200	3	3200	3	0.00
03/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3687	4	3687	4	0.00
03/02/2020	2037 On 06-August-20			Bond Future	10.05	87.7487	10.0455	87.7487	0.00
03/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2495	2	2495	2	0.00
03/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2529	2	2529	2	0.00
03/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2461	2	2461	2	0.00
03/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3817	4	3817	4	0.00
03/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3777	4	3777	4	0.00
03/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3737	4	3737	4	0.00
03/02/2020	2037 On 05-November-20			Bond Future	10.13	89.2988	10.1265	89.2988	0.00
03/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3936	4	3936	4	0.00
03/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3860	4	3860	4	0.00
03/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3898	4	3898	4	0.00
03/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3551	4	3551	4	0.00

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03/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3485	4	3485	4	0.00
03/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3518	4	3518	4	0.00
03/02/2020	2038 On 06-February-20			Bond Future	115.32	115.3224	115.3161	115.3224	5,624.00
03/02/2020	2038 On 07-May-20			Bond Future	117.37	117.3774	117.3709	117.3774	10,867.00
03/02/2020	2038 On 06-August-20			Bond Future	117.84	117.8500	117.8359	117.8500	0.00
03/02/2020	2038 On 05-November-20			Bond Future	119.95	119.9595	119.9453	119.9595	0.00
03/02/2020	2040 On 06-February-20			Bond Future	10.00	91.6069	9.9995	91.6069	24,348.00
03/02/2020	2040 On 06-February-20	9.74	Call	Bond Future	7	0	7	0	0.00
03/02/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
03/02/2020	2040 On 06-February-20	9.76	Call	Bond Future	10	0	10	0	0.00
03/02/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
03/02/2020	2040 On 06-February-20	9.75	Call	Bond Future	8	0	8	0	0.00
03/02/2020	2040 On 06-February-20	9.75	Put	Bond Future	2037	2	2037	2	0.00
03/02/2020	2040 On 06-February-20	9.76	Put	Bond Future	1957	2	1957	2	0.00
03/02/2020	2040 On 06-February-20	9.00	Put	Bond Future	8572	9	8572	9	0.00
03/02/2020	2040 On 06-February-20	9.74	Put	Bond Future	2118	2	2118	2	0.00
03/02/2020	2040 On 06-February-20	8.40	Put	Bond Future	14334	14	14334	14	0.00
03/02/2020	2040 On 07-May-20			Bond Future	10.08	93.2166	10.0820	93.2166	36,954.00
03/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	482	0	482	0	2,640.00
03/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1910	2	1910	2	2,640.00
03/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1061	1	1061	1	0.00
03/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1033	1	1033	1	0.00
03/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1004	1	1004	1	0.00
03/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3844	4	3844	4	0.00
03/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3736	4	3736	4	0.00
03/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3790	4	3790	4	0.00
03/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2559	3	2559	3	0.00
03/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5253	5	5253	5	0.00
03/02/2020	2040 On 06-August-20			Bond Future	10.17	90.3929	10.1657	90.3929	0.00
03/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2730	3	2730	3	0.00
03/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2804	3	2804	3	0.00
03/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2767	3	2767	3	0.00
03/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3871	4	3871	4	0.00
03/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3787	4	3787	4	0.00

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03/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3829	4	3829	4	0.00
03/02/2020	2040 On 05-November-20			Bond Future	10.25	91.9896	10.2468	91.9896	0.00
03/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2186	2	2186	2	2,000.00
03/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3921	4	3921	4	2,000.00
03/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1561	2	1561	2	2,000.00
03/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3067	3	3067	3	2,000.00
03/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4201	4	4201	4	0.00
03/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11050	11	11050	11	0.00
03/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4242	4	4242	4	0.00
03/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10030	10	10030	10	0.00
03/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4283	4	4283	4	0.00
03/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3760	4	3760	4	0.00
03/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1206	1	1206	1	2,000.00
03/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7569	8	7569	8	0.00
03/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4985	5	4985	5	0.00
03/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3726	4	3726	4	0.00
03/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	948	1	948	1	2,000.00
03/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4049	4	4049	4	0.00
03/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3796	4	3796	4	0.00
03/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6278	6	6278	6	0.00
03/02/2020	2044 On 06-February-20			Bond Future	10.09	88.0280	10.0894	88.0280	14,725.00
03/02/2020	2044 On 06-February-20	9.77	Call	Bond Future	1	0	1	0	0.00
03/02/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
03/02/2020	2044 On 06-February-20	9.74	Call	Bond Future	0	0	0	0	328.00
03/02/2020	2044 On 06-February-20	9.78	Call	Bond Future	1	0	1	0	0.00
03/02/2020	2044 On 06-February-20	10.78	Call	Bond Future	5290	5	5290	5	0.00
03/02/2020	2044 On 06-February-20	9.76	Call	Bond Future	1	0	1	0	0.00
03/02/2020	2044 On 06-February-20	9.78	Put	Bond Future	2559	3	2559	3	0.00
03/02/2020	2044 On 06-February-20	9.76	Put	Bond Future	2728	3	2728	3	0.00
03/02/2020	2044 On 06-February-20	10.78	Put	Bond Future	0	0	0	0	328.00
03/02/2020	2044 On 06-February-20	9.77	Put	Bond Future	2644	3	2644	3	0.00
03/02/2020	2044 On 06-February-20	9.74	Put	Bond Future	2898	3	2898	3	0.00
03/02/2020	2044 On 06-February-20	9.09	Put	Bond Future	8726	9	8726	9	0.00
03/02/2020	2044 On 07-May-20			Bond Future	10.17	89.5747	10.1704	89.5747	53,620.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5607	5	5607	5	0.00
03/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	981	1	981	1	0.00
03/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	194	0	194	0	100.00
03/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1573	2	1573	2	100.00
03/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	144	0	144	0	556.00
03/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1036	1	1036	1	0.00
03/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7300	7	7300	7	0.00
03/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	312	0	312	0	129.00
03/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1538	1	1538	1	129.00
03/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1009	1	1009	1	0.00
03/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1337	1	1337	1	556.00
03/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6872	7	6872	7	0.00
03/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	526	1	526	1	556.00
03/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	467	1	467	1	100.00
03/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3110	3	3110	3	0.00
03/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7920	8	7920	8	0.00
03/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3450	4	3450	4	0.00
03/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4041	4	4041	4	0.00
03/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4098	4	4098	4	0.00
03/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6374	7	6374	7	0.00
03/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3157	3	3157	3	0.00
03/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	756	1	756	1	129.00
03/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7333	8	7333	8	0.00
03/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3984	4	3984	4	0.00
03/02/2020	2044 On 06-August-20			Bond Future	10.25	86.8104	10.2524	86.8104	0.00
03/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	721	1	721	1	602.00
03/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1955	2	1955	2	0.00
03/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	314	0	314	0	140.00
03/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1378	1	1378	1	140.00
03/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2018	2	2018	2	0.00
03/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2352	2	2352	2	602.00
03/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7507	7	7507	7	0.00
03/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1986	2	1986	2	0.00
03/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6637	7	6637	7	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
03/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1585	2	1585	2	140.00
03/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5074	5	5074	5	0.00
03/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11046	11	11046	11	0.00
03/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6239	6	6239	6	0.00
03/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5023	5	5023	5	0.00
03/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1334	1	1334	1	602.00
03/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5126	5	5126	5	0.00
03/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4533	5	4533	5	0.00
03/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8218	8	8218	8	0.00
03/02/2020	2044 On 05-November-20			Bond Future	10.33	88.3438	10.3317	88.3438	0.00
03/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9032	9	9032	9	0.00
03/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4036	4	4036	4	0.00
03/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1888	2	1888	2	1,815.00
03/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2629	3	2629	3	0.00
03/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9299	9	9299	9	0.00
03/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2663	3	2663	3	568.00
03/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4117	4	4117	4	0.00
03/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	962	1	962	1	568.00
03/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7924	8	7924	8	0.00
03/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	462	0	462	0	1,815.00
03/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2834	3	2834	3	1,815.00
03/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4076	4	4076	4	0.00
03/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3935	4	3935	4	0.00
03/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5303	5	5303	5	0.00
03/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3899	4	3899	4	0.00
03/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1827	2	1827	2	1,815.00
03/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1457	2	1457	2	1,815.00
03/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13127	13	13127	13	0.00
03/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9691	10	9691	10	0.00
03/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5586	6	5586	6	0.00
03/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6845	7	6845	7	0.00
03/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5538	6	5538	6	0.00
03/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3972	4	3972	4	0.00
03/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1521	2	1521	2	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	2046 On 06-February-20			Bond Future	107.31	107.3113	107.3055	107.3113	9,343.00
03/02/2020	2046 On 07-May-20			Bond Future	107.48	107.4900	107.4763	107.4900	14,000.00
03/02/2020	2046 On 06-August-20			Bond Future	109.45	109.4613	109.4475	109.4613	0.00
03/02/2020	2046 On 05-November-20			Bond Future	109.62	109.6399	109.6181	109.6399	0.00
03/02/2020	2050 On 06-February-20			Bond Future	109.07	109.0777	109.0720	109.0777	6,616.00
03/02/2020	2050 On 07-May-20			Bond Future	111.02	111.0216	111.0155	111.0216	11,773.00
03/02/2020	2050 On 06-August-20			Bond Future	111.18	111.1930	111.1784	111.1930	0.00
03/02/2020	2050 On 05-November-20			Bond Future	113.17	113.1833	113.1688	113.1833	0.00
03/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	AL37 On 06-February-20			Index Future	693.52	691.4470	693.5150	691.4470	0.00
03/02/2020	AL37 On 07-May-20			Index Future	705.70	703.5960	705.7000	703.5960	0.00
03/02/2020	AL37 On 06-August-20			Index Future	718.33	716.1930	718.3340	716.1930	0.00
03/02/2020	AL7T On 06-February-20			Index Future	798.04	794.0720	798.0440	794.0720	0.00
03/02/2020	AL7T On 07-May-20			Index Future	812.06	808.0250	812.0640	808.0250	0.00
03/02/2020	AL7T On 06-August-20			Index Future	826.60	822.4920	826.6030	822.4920	0.00
03/02/2020	ALBI On 06-February-20			Index Future	709.67	707.5880	709.6660	707.5880	204.00
03/02/2020	ALBI On 07-May-20			Index Future	722.14	720.0210	722.1350	720.0210	212.00
03/02/2020	ALBI On 06-August-20			Index Future	735.06	732.9120	735.0640	732.9120	0.00
03/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2020	ES33 On 06-February-20			Bond Future	10.89	79.0708	10.8920	79.0708	0.00
03/02/2020	ES33 On 07-May-20			Bond Future	11.01	76.6682	11.0148	76.6682	350.00
03/02/2020	ES33 On 06-August-20			Bond Future	11.14	78.0556	11.1394	78.0556	0.00
03/02/2020	ES33 On 05-November-20			Bond Future	11.27	75.6433	11.2704	75.6433	0.00
03/02/2020	ES42 On 06-February-20			Bond Future	11.18	80.5217	11.1765	80.5217	0.00
03/02/2020	ES42 On 07-May-20			Bond Future	11.30	77.6726	11.2960	77.6726	4,919.00
03/02/2020	ES42 On 06-August-20			Bond Future	11.42	79.0783	11.4154	79.0783	0.00
03/02/2020	ES42 On 05-November-20			Bond Future	11.54	76.2120	11.5395	76.2120	0.00
03/02/2020	GOVI On 06-February-20			GOVI	701.66	699.6020	701.6630	699.6020	174.00
03/02/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-February-20	703.13	Put	GOVI	14670	4	14670	4	0.00
03/02/2020	GOVI On 06-February-20	703.15	Put	GOVI	14870	4	14870	4	0.00
03/02/2020	GOVI On 06-February-20	703.14	Put	GOVI	14770	4	14770	4	0.00
03/02/2020	GOVI On 07-May-20			GOVI	713.99	711.8950	713.9900	711.8950	1,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	60100	8	60100	8	0.00
03/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	59900	8	59900	8	0.00
03/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	60000	8	60000	8	0.00
03/02/2020	GOVI On 06-August-20			GOVI	726.77	724.6400	726.7740	724.6400	0.00
03/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	13560	3	13560	3	0.00
03/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	13460	3	13460	3	0.00
03/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	13660	4	13660	4	0.00
03/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2020	IGOV On 06-February-20			Index Future	257.88	257.9100	257.8760	257.9100	137.00
03/02/2020	IGOV On 07-May-20			Index Future	262.47	262.5060	262.4710	262.5060	1,021.00
03/02/2020	IGOV On 06-August-20			Index Future	267.23	267.2690	267.2340	267.2690	0.00
03/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
03/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
03/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
03/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3100	95.3000	95.3100	0.00
03/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.20	94.2200	94.2000	94.2200	0.00
03/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.03	93.0600	93.0300	93.0600	0.00
03/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.81	92.8500	92.8100	92.8500	0.00
03/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.66	94.7300	94.6600	94.7300	51.00
03/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.47	94.5700	94.4700	94.5700	0.00
03/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.30	95.4100	95.3000	95.4100	0.00
03/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.93	99.0300	98.9300	99.0300	0.00
03/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.88	99.9900	99.8800	99.9900	0.00
03/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.85	92.9700	92.8500	92.9700	0.00
03/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.69	98.8200	98.6900	98.8200	0.00
03/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
03/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.45	88.7500	88.4500	88.7500	0.00
03/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.20	85.5100	85.2000	85.5100	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
03/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.75	84.0800	83.7500	84.0800	0.00
03/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.86	86.2100	85.8600	86.2100	0.00
03/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.69	90.0500	89.6900	90.0500	0.00
03/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.12	88.4900	88.1200	88.4900	0.00
03/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.18	90.5700	90.1800	90.5700	0.00
03/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.73	96.1300	95.7300	96.1300	0.00
03/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.04	96.4600	96.0400	96.4600	0.00
03/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.29	89.7200	89.2900	89.7200	0.00
03/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.73	97.1600	96.7300	97.1600	0.00
03/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
03/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2020	R023 On 06-February-20			Bond Future	6.57	106.4724	6.5680	106.4724	35,567.00
03/02/2020	R023 On 06-February-20	7.52	Call	Bond Future	2601	2	2601	2	0.00
03/02/2020	R023 On 06-February-20	7.54	Call	Bond Future	2655	2	2655	2	0.00
03/02/2020	R023 On 06-February-20	7.53	Call	Bond Future	2628	2	2628	2	0.00
03/02/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R023 On 07-May-20			Bond Future	6.51	104.4129	6.5084	104.4129	67,632.00
03/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1128	1	1128	1	0.00
03/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1150	1	1150	1	0.00
03/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1106	1	1106	1	0.00
03/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	130	0	130	0	0.00
03/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	126	0	126	0	0.00
03/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	123	0	123	0	0.00
03/02/2020	R023 On 06-August-20			Bond Future	6.42	106.3025	6.4178	106.3025	0.00
03/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2092	2	2092	2	0.00
03/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2134	2	2134	2	0.00
03/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2113	2	2113	2	0.00
03/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	120	0	120	0	0.00
03/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	122	0	122	0	0.00
03/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	124	0	124	0	0.00
03/02/2020	R023 On 05-November-20			Bond Future	6.33	104.2514	6.3258	104.2514	0.00
03/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2564	2	2564	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
03/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2545	2	2545	2	0.00
03/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2583	2	2583	2	0.00
03/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	158	0	158	0	0.00
03/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	156	0	156	0	0.00
03/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	154	0	154	0	0.00
03/02/2020	R035 On 06-February-20			Bond Future	9.69	97.4344	9.6897	97.4344	47,571.00
03/02/2020	R035 On 06-February-20	9.61	Call	Bond Future	149	0	149	0	0.00
03/02/2020	R035 On 06-February-20	9.60	Call	Bond Future	130	0	130	0	0.00
03/02/2020	R035 On 06-February-20	9.59	Call	Bond Future	113	0	113	0	0.00
03/02/2020	R035 On 06-February-20	9.59	Put	Bond Future	862	1	862	1	0.00
03/02/2020	R035 On 06-February-20	9.61	Put	Bond Future	747	1	747	1	0.00
03/02/2020	R035 On 06-February-20	9.60	Put	Bond Future	803	1	803	1	0.00
03/02/2020	R035 On 07-May-20			Bond Future	9.77	94.6455	9.7671	94.6455	107,891.00
03/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	375	0	375	0	5,000.00
03/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2439	2	2439	2	7,500.00
03/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2041	2	2041	2	5,000.00
03/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1127	1	1127	1	0.00
03/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	483	0	483	0	3,530.00
03/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1184	1	1184	1	0.00
03/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1359	1	1359	1	7,500.00
03/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2157	2	2157	2	3,530.00
03/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6154	6	6154	6	0.00
03/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7207	7	7207	7	0.00
03/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1155	1	1155	1	0.00
03/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3349	4	3349	4	0.00
03/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2167	2	2167	2	0.00
03/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1833	2	1833	2	0.00
03/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2062	2	2062	2	0.00
03/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4949	5	4949	5	0.00
03/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2975	3	2975	3	0.00
03/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3254	3	3254	3	0.00
03/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	373	0	373	0	5,000.00
03/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3301	3	3301	3	0.00
03/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	515	1	515	1	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5394	6	5394	6	0.00
03/02/2020	R035 On 06-August-20			Bond Future	9.84	96.3583	9.8441	96.3583	0.00
03/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	670	1	670	1	24,761.00
03/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3300	3	3300	3	0.00
03/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3260	3	3260	3	0.00
03/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	393	0	393	0	3,000.00
03/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3339	3	3339	3	0.00
03/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2785	3	2785	3	0.00
03/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2721	3	2721	3	0.00
03/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8824	9	8824	9	0.00
03/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7080	7	7080	7	0.00
03/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2753	3	2753	3	0.00
03/02/2020	R035 On 05-November-20			Bond Future	9.93	93.5611	9.9274	93.5611	0.00
03/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5276	5	5276	5	0.00
03/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5232	5	5232	5	0.00
03/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5321	5	5321	5	0.00
03/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2498	3	2498	3	0.00
03/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2475	3	2475	3	0.00
03/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2451	3	2451	3	0.00
03/02/2020	R186 On 06-February-20			Bond Future	7.95	114.3706	7.9524	114.3706	48,041.00
03/02/2020	R186 On 06-February-20	8.55	Call	Bond Future	3308	3	3308	3	0.00
03/02/2020	R186 On 06-February-20	8.11	Call	Bond Future	901	1	901	1	821.00
03/02/2020	R186 On 06-February-20	8.57	Call	Bond Future	3417	3	3417	3	0.00
03/02/2020	R186 On 06-February-20	8.50	Call	Bond Future	3036	3	3036	3	0.00
03/02/2020	R186 On 06-February-20	8.56	Call	Bond Future	3363	3	3363	3	0.00
03/02/2020	R186 On 06-February-20	9.00	Call	Bond Future	5718	5	5718	5	0.00
03/02/2020	R186 On 06-February-20	8.56	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R186 On 06-February-20	8.57	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
03/02/2020	R186 On 06-February-20	8.50	Put	Bond Future	0	0	0	0	821.00
03/02/2020	R186 On 06-February-20	8.11	Put	Bond Future	16	0	16	0	0.00
03/02/2020	R186 On 06-February-20	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2020	R186 On 07-May-20			Bond Future	7.99	116.3802	7.9946	116.3802	80,082.00
03/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1555	1	1555	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
03/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3140	3	3140	3	0.00
03/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5113	5	5113	5	0.00
03/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1050	1	1050	1	0.00
03/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2247	2	2247	2	6,000.00
03/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1587	1	1587	1	0.00
03/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	466	0	466	0	6,000.00
03/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1524	1	1524	1	0.00
03/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1113	1	1113	1	0.00
03/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2646	3	2646	3	0.00
03/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	151	0	151	0	6,000.00
03/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1068	1	1068	1	0.00
03/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1568	2	1568	2	2,500.00
03/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	703	1	703	1	0.00
03/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	424	1	424	1	23,230.00
03/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1090	1	1090	1	0.00
03/02/2020	R186 On 06-August-20			Bond Future	8.03	113.1827	8.0335	113.1827	1,420.00
03/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2884	3	2884	3	0.00
03/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2483	2	2483	2	0.00
03/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2919	3	2919	3	0.00
03/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2850	3	2850	3	0.00
03/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1144	1	1144	1	0.00
03/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1349	2	1349	2	3,150.00
03/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1110	1	1110	1	0.00
03/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1127	1	1127	1	0.00
03/02/2020	R186 On 05-November-20			Bond Future	8.08	115.1822	8.0756	115.1822	0.00
03/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4024	4	4024	4	0.00
03/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3988	4	3988	4	0.00
03/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3952	4	3952	4	0.00
03/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2941	3	2941	3	3,500.00
03/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6377	6	6377	6	0.00
03/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1600	1	1600	1	3,500.00
03/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1605	2	1605	2	0.00
03/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2808	3	2808	3	0.00
03/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	548	1	548	1	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1112	1	1112	1	0.00
03/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1125	1	1125	1	0.00
03/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1099	1	1099	1	0.00
03/02/2020	R197 On 06-February-20			Bond Future	301.16	301.1851	301.1625	301.1851	1,433.00
03/02/2020	R197 On 07-May-20			Bond Future	306.53	306.5521	306.5289	306.5521	2,507.00
03/02/2020	R197 On 06-August-20			Bond Future	304.39	304.4459	304.3877	304.4459	0.00
03/02/2020	R197 On 05-November-20			Bond Future	309.84	309.8952	309.8363	309.8952	0.00
03/02/2020	R202 On 06-February-20			Bond Future	223.66	223.6753	223.6628	223.6753	1,855.00
03/02/2020	R202 On 07-May-20			Bond Future	227.65	227.6610	227.6482	227.6610	8,483.00
03/02/2020	R202 On 06-August-20			Bond Future	227.70	227.7314	227.7001	227.7314	0.00
03/02/2020	R202 On 05-November-20			Bond Future	231.78	231.8078	231.7761	231.8078	0.00
03/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7386	6.4679	102.7386	7,572.00
03/02/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 06-February-20	6.14	Put	Bond Future	355	0	355	0	0.00
03/02/2020	R208 On 06-February-20	6.12	Put	Bond Future	377	0	377	0	0.00
03/02/2020	R208 On 06-February-20	6.13	Put	Bond Future	366	0	366	0	0.00
03/02/2020	R208 On 07-May-20			Bond Future	6.28	101.1414	6.2757	101.1414	8,015.00
03/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1262	1	1262	1	0.00
03/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1270	1	1270	1	0.00
03/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1253	1	1253	1	0.00
03/02/2020	R208 On 06-August-20			Bond Future	5.87	102.9718	5.8748	102.9718	0.00
03/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	30	0	30	0	0.00
03/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	32	0	32	0	0.00
03/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	28	0	28	0	0.00
03/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	230	0	230	0	0.00
03/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	225	0	225	0	0.00
03/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	220	0	220	0	0.00
03/02/2020	R208 On 05-November-20			Bond Future	5.00	101.3890	4.9994	101.3890	0.00
03/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	41	0	41	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	40	0	40	0	0.00
03/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	39	0	39	0	0.00
03/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	124	0	124	0	0.00
03/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	127	0	127	0	0.00
03/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	122	0	122	0	0.00
03/02/2020	R209 On 06-February-20			Bond Future	9.74	73.9448	9.7391	73.9448	14,577.00
03/02/2020	R209 On 06-February-20	9.51	Call	Bond Future	10	0	10	0	0.00
03/02/2020	R209 On 06-February-20	9.40	Call	Bond Future	1	0	1	0	7,500.00
03/02/2020	R209 On 06-February-20	9.52	Call	Bond Future	12	0	12	0	0.00
03/02/2020	R209 On 06-February-20	9.50	Call	Bond Future	8	0	8	0	0.00
03/02/2020	R209 On 06-February-20	9.50	Put	Bond Future	1552	2	1552	2	0.00
03/02/2020	R209 On 06-February-20	9.51	Put	Bond Future	1488	2	1488	2	0.00
03/02/2020	R209 On 06-February-20	9.40	Put	Bond Future	2204	2	2204	2	0.00
03/02/2020	R209 On 06-February-20	9.52	Put	Bond Future	1425	2	1425	2	0.00
03/02/2020	R209 On 07-May-20			Bond Future	9.81	72.0938	9.8125	72.0938	68,202.00
03/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	864	1	864	1	0.00
03/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	908	1	908	1	0.00
03/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	886	1	886	1	0.00
03/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3148	3	3148	3	0.00
03/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3104	3	3104	3	0.00
03/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3192	3	3192	3	0.00
03/02/2020	R209 On 06-August-20			Bond Future	9.89	73.3985	9.8854	73.3985	0.00
03/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35790	36	35790	36	0.00
03/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35899	36	35899	36	0.00
03/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35682	36	35682	36	0.00
03/02/2020	R209 On 05-November-20			Bond Future	9.96	71.5451	9.9607	71.5451	0.00
03/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3324	3	3324	3	0.00
03/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3389	3	3389	3	0.00
03/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3357	3	3357	3	0.00
03/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3056	3	3056	3	0.00
03/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3028	3	3028	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
03/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3085	3	3085	3	0.00
03/02/2020	R210 On 06-February-20			Bond Future	187.19	187.0693	187.1918	187.0693	374.00
03/02/2020	R210 On 07-May-20			Bond Future	187.89	187.7747	187.8879	187.7747	1,941.00
03/02/2020	R210 On 06-August-20			Bond Future	191.33	191.2184	191.3337	191.2184	0.00
03/02/2020	R210 On 05-November-20			Bond Future	192.05	191.9417	192.0473	191.9417	0.00
03/02/2020	R212 On 06-February-20			Bond Future	161.54	161.5236	161.5415	161.5236	7,719.00
03/02/2020	R212 On 07-May-20			Bond Future	164.42	164.4019	164.4200	164.4019	3,251.00
03/02/2020	R212 On 06-August-20			Bond Future	165.15	165.1415	165.1498	165.1415	0.00
03/02/2020	R212 On 05-November-20			Bond Future	168.11	168.0975	168.1062	168.0975	0.00
03/02/2020	R213 On 06-February-20			Bond Future	9.13	88.1349	9.1291	88.1349	5,161.00
03/02/2020	R213 On 06-February-20	9.28	Call	Bond Future	963	1	963	1	0.00
03/02/2020	R213 On 06-February-20	9.27	Call	Bond Future	909	1	909	1	0.00
03/02/2020	R213 On 06-February-20	9.26	Call	Bond Future	855	1	855	1	0.00
03/02/2020	R213 On 06-February-20	9.27	Put	Bond Future	43	0	43	0	0.00
03/02/2020	R213 On 06-February-20	9.26	Put	Bond Future	51	0	51	0	0.00
03/02/2020	R213 On 06-February-20	9.28	Put	Bond Future	36	0	36	0	0.00
03/02/2020	R213 On 07-May-20			Bond Future	9.20	86.1335	9.1955	86.1335	18,813.00
03/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1102	1	1102	1	0.00
03/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1127	1	1127	1	0.00
03/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1152	1	1152	1	0.00
03/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2228	3	2228	3	0.00
03/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2301	3	2301	3	0.00
03/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2264	3	2264	3	0.00
03/02/2020	R213 On 06-August-20			Bond Future	9.26	87.6923	9.2607	87.6923	0.00
03/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2514	2	2514	2	0.00
03/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2578	2	2578	2	0.00
03/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2546	2	2546	2	0.00
03/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2312	3	2312	3	0.00
03/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2285	3	2285	3	0.00
03/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2340	3	2340	3	0.00
03/02/2020	R213 On 05-November-20			Bond Future	9.33	85.6927	9.3331	85.6927	0.00
03/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3701	3	3701	3	0.00
03/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3736	3	3736	3	0.00
03/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3771	4	3771	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2168	2	2168	2	0.00
03/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2213	2	2213	2	0.00
03/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2190	2	2190	2	0.00
03/02/2020	R214 On 06-February-20			Bond Future	9.93	72.6886	9.9343	72.6886	10,465.00
03/02/2020	R214 On 06-February-20	9.71	Call	Bond Future	12	0	12	0	0.00
03/02/2020	R214 On 06-February-20	9.73	Call	Bond Future	18	0	18	0	0.00
03/02/2020	R214 On 06-February-20	10.42	Call	Bond Future	3107	3	3107	3	0.00
03/02/2020	R214 On 06-February-20	9.52	Call	Bond Future	0	0	0	0	1,000.00
03/02/2020	R214 On 06-February-20	9.87	Call	Bond Future	169	0	169	0	1,000.00
03/02/2020	R214 On 06-February-20	9.72	Call	Bond Future	15	0	15	0	0.00
03/02/2020	R214 On 06-February-20	9.72	Put	Bond Future	1459	2	1459	2	0.00
03/02/2020	R214 On 06-February-20	9.52	Put	Bond Future	2835	3	2835	3	0.00
03/02/2020	R214 On 06-February-20	9.73	Put	Bond Future	1394	2	1394	2	0.00
03/02/2020	R214 On 06-February-20	9.87	Put	Bond Future	597	1	597	1	0.00
03/02/2020	R214 On 06-February-20	9.71	Put	Bond Future	1525	2	1525	2	0.00
03/02/2020	R214 On 06-February-20	10.42	Put	Bond Future	0	0	0	0	1,000.00
03/02/2020	R214 On 07-May-20			Bond Future	10.01	70.6694	10.0054	70.6694	10,424.00
03/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1201	1	1201	1	0.00
03/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1228	1	1228	1	0.00
03/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	336	0	336	0	1,250.00
03/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1631	2	1631	2	1,250.00
03/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4735	5	4735	5	0.00
03/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1175	1	1175	1	0.00
03/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2260	2	2260	2	0.00
03/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2881	3	2881	3	0.00
03/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	646	1	646	1	1,250.00
03/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5139	5	5139	5	0.00
03/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2839	3	2839	3	0.00
03/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2798	3	2798	3	0.00
03/02/2020	R214 On 06-August-20			Bond Future	10.08	71.9483	10.0759	71.9483	0.00
03/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2441	2	2441	2	0.00
03/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2473	2	2473	2	0.00
03/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2506	2	2506	2	0.00
03/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3065	3	3065	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
03/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3132	3	3132	3	0.00
03/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3098	3	3098	3	0.00
03/02/2020	R214 On 05-November-20			Bond Future	10.15	69.9240	10.1512	69.9240	0.00
03/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3715	4	3715	4	0.00
03/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3750	4	3750	4	0.00
03/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3681	4	3681	4	0.00
03/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3116	3	3116	3	0.00
03/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3088	3	3088	3	0.00
03/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3059	3	3059	3	0.00
03/02/2020	R248 On 06-February-20			Bond Future	10.08	91.3859	10.0796	91.3859	35,999.00
03/02/2020	R248 On 06-February-20	9.72	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R248 On 06-February-20	9.70	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R248 On 06-February-20	9.71	Call	Bond Future	0	0	0	0	0.00
03/02/2020	R248 On 06-February-20	9.70	Put	Bond Future	3248	3	3248	3	0.00
03/02/2020	R248 On 06-February-20	9.72	Put	Bond Future	3072	3	3072	3	0.00
03/02/2020	R248 On 06-February-20	9.71	Put	Bond Future	3160	3	3160	3	0.00
03/02/2020	R248 On 07-May-20			Bond Future	10.15	88.5541	10.1546	88.5541	89,621.00
03/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5165	5	5165	5	0.00
03/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	974	1	974	1	0.00
03/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1029	1	1029	1	0.00
03/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2536	2	2536	2	0.00
03/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1001	1	1001	1	0.00
03/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	767	1	767	1	300.00
03/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4162	4	4162	4	0.00
03/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2166	2	2166	2	300.00
03/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4717	5	4717	5	0.00
03/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4222	4	4222	4	0.00
03/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	895	1	895	1	300.00
03/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4104	4	4104	4	0.00
03/02/2020	R248 On 06-August-20			Bond Future	10.23	90.1567	10.2294	90.1567	0.00
03/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	564	1	564	1	20,640.00
03/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3230	3	3230	3	0.00
03/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3312	3	3312	3	0.00
03/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	314	0	314	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3271	3	3271	3	0.00
03/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3590	4	3590	4	0.00
03/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3550	4	3550	4	0.00
03/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11320	12	11320	12	0.00
03/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3630	4	3630	4	0.00
03/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9144	9	9144	9	0.00
03/02/2020	R248 On 05-November-20			Bond Future	10.31	87.3133	10.3089	87.3133	0.00
03/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3117	3	3117	3	0.00
03/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3081	3	3081	3	0.00
03/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3045	3	3045	3	0.00
03/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5352	6	5352	6	0.00
03/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5400	6	5400	6	0.00
03/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5305	5	5305	5	0.00