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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	2025 On 04-February-21			Bond Future	147.21	147.0325	147.2096	147.0325	5,327.00
03/12/2020	2025 On 06-May-21			Bond Future	148.78	148.6046	148.7833	148.6046	0.00
03/12/2020	2025 On 05-August-21			Bond Future	148.91	148.7295	148.9099	148.7295	0.00
03/12/2020	2025 On 04-November-21			Bond Future	150.57	150.3834	150.5656	150.3834	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
03/12/2020	2029 On 04-February-21			Bond Future	102.80	102.7905	102.7963	102.7905	2,232.00
03/12/2020	2029 On 06-May-21			Bond Future	102.75	102.7492	102.7547	102.7492	0.00
03/12/2020	2029 On 05-August-21			Bond Future	103.90	103.8949	103.9003	103.8949	0.00
03/12/2020	2029 On 04-November-21			Bond Future	103.90	103.8987	103.9040	103.8987	0.00
03/12/2020	2030 On 04-February-21			Bond Future	9.15	93.3380	9.1491	93.3380	111,095.00
03/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	1924	2	1924	2	0.00
03/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2334	2	2334	2	0.00
03/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2504	3	2504	3	0.00
03/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	227	0	227	0	1,600.00
03/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1121	1	1121	1	800.00
03/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6105	6	6105	6	0.00
03/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	362	0	362	0	1,000.00
03/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	1894	2	1894	2	0.00
03/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	1865	2	1865	2	0.00
03/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2015	2	2015	2	1,600.00
03/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	1778	2	1778	2	1,000.00
03/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	353	0	353	0	800.00
03/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	5045	5	5045	5	0.00
03/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1946	2	1946	2	0.00
03/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1860	2	1860	2	0.00
03/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5907	6	5907	6	0.00
03/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1722	2	1722	2	0.00
03/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1832	2	1832	2	0.00
03/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2806	3	2806	3	0.00
03/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	301	0	301	0	1,800.00
03/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4993	5	4993	5	0.00
03/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1357	1	1357	1	2,000.00
03/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1471	1	1471	1	4,000.00
03/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1804	2	1804	2	0.00
03/12/2020	2030 On 06-May-21			Bond Future	9.35	94.3135	9.3533	94.3135	0.00
03/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1449	1	1449	1	300.00
03/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2476	3	2476	3	0.00
03/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	7948	8	7948	8	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
03/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12139	12	12139	12	0.00
03/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2611	3	2611	3	300.00
03/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	422	0	422	0	700.00
03/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5175	5	5175	5	0.00
03/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2295	2	2295	2	0.00
03/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	4721	5	4721	5	0.00
03/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12051	12	12051	12	0.00
03/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	8831	9	8831	9	0.00
03/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12095	12	12095	12	0.00
03/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	144	0	144	0	0.00
03/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	467	0	467	0	300.00
03/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	3076	3	3076	3	0.00
03/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	147	0	147	0	0.00
03/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1450	1	1450	1	0.00
03/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3437	3	3437	3	0.00
03/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	142	0	142	0	0.00
03/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	626	1	626	1	0.00
03/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	3223	3	3223	3	700.00
03/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8563	9	8563	9	0.00
03/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1633	2	1633	2	700.00
03/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4774	5	4774	5	0.00
03/12/2020	2030 On 05-August-21			Bond Future	9.57	91.3374	9.5703	91.3374	0.00
03/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	1794	2	1794	2	600.00
03/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6136	6	6136	6	0.00
03/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	12631	13	12631	13	0.00
03/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	2955	3	2955	3	600.00
03/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6061	6	6061	6	0.00
03/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6098	6	6098	6	0.00
03/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1672	2	1672	2	0.00
03/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1686	2	1686	2	0.00
03/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	247	0	247	0	600.00
03/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1659	2	1659	2	0.00
03/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3605	4	3605	4	0.00

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03/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	5211	5	5211	5	0.00
03/12/2020	2030 On 04-November-21			Bond Future	9.78	92.3329	9.7831	92.3329	0.00
03/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1587	2	1587	2	300.00
03/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9259	9	9259	9	0.00
03/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6343	6	6343	6	0.00
03/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6412	6	6412	6	0.00
03/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	965	1	965	1	300.00
03/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6377	6	6377	6	0.00
03/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2254	2	2254	2	0.00
03/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	7062	7	7062	7	0.00
03/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1146	1	1146	1	300.00
03/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2268	2	2268	2	0.00
03/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	9298	9	9298	9	0.00
03/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2240	2	2240	2	0.00
03/12/2020	2032 On 04-February-21			Bond Future	10.15	90.6615	10.1461	90.6615	117,675.00
03/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	868	1	868	1	0.00
03/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	98	0	98	0	800.00
03/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	850	1	850	1	0.00
03/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	402	0	402	0	800.00
03/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	4741	5	4741	5	0.00
03/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	886	1	886	1	0.00
03/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	4065	4	4065	4	0.00
03/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5762	6	5762	6	0.00
03/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	814	1	814	1	800.00
03/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	4155	4	4155	4	0.00
03/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8795	9	8795	9	0.00
03/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	4110	4	4110	4	0.00
03/12/2020	2032 On 06-May-21			Bond Future	10.37	87.4644	10.3651	87.4644	0.00
03/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3147	3	3147	3	736.00
03/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	9939	10	9939	10	0.00
03/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	9896	10	9896	10	0.00
03/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	11930	12	11930	12	0.00
03/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	9982	10	9982	10	0.00

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03/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	531	1	531	1	0.00
03/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	545	1	545	1	0.00
03/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	538	1	538	1	0.00
03/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	288	0	288	0	736.00
03/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	3351	3	3351	3	0.00
03/12/2020	2032 On 05-August-21			Bond Future	10.59	88.4191	10.5917	88.4191	0.00
03/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6332	6	6332	6	0.00
03/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6370	6	6370	6	0.00
03/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6407	7	6407	7	0.00
03/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	2162	2	2162	2	0.00
03/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	2177	2	2177	2	0.00
03/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2192	2	2192	2	0.00
03/12/2020	2032 On 04-November-21			Bond Future	10.82	85.2375	10.8242	85.2375	0.00
03/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1263	1	1263	1	700.00
03/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11082	11	11082	11	0.00
03/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7255	7	7255	7	0.00
03/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	1990	2	1990	2	700.00
03/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7183	7	7183	7	0.00
03/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7219	7	7219	7	0.00
03/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2591	3	2591	3	0.00
03/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2621	3	2621	3	0.00
03/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	10006	10	10006	10	0.00
03/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	1108	1	1108	1	700.00
03/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2606	3	2606	3	0.00
03/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7677	8	7677	8	0.00
03/12/2020	2033 On 04-February-21			Bond Future	96.66	96.5494	96.6570	96.5494	7,717.00
03/12/2020	2033 On 06-May-21			Bond Future	96.47	96.3650	96.4734	96.3650	0.00
03/12/2020	2033 On 05-August-21			Bond Future	97.55	97.4395	97.5490	97.4395	0.00
03/12/2020	2033 On 04-November-21			Bond Future	97.41	97.2972	97.4078	97.2972	0.00
03/12/2020	2037 On 04-February-21			Bond Future	11.18	80.5279	11.1755	80.5279	129,258.00
03/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	452	0	452	0	0.00
03/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	5546	6	5546	6	300.00
03/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	84	0	84	0	72.00

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03/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	701	1	701	1	240.00
03/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	441	0	441	0	0.00
03/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	431	0	431	0	0.00
03/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	13824	14	13824	14	0.00
03/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1450	1	1450	1	0.00
03/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	523	1	523	1	0.00
03/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	5228	5	5228	5	0.00
03/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	5941	6	5941	6	72.00
03/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	3523	4	3523	4	72.00
03/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	24	0	24	0	300.00
03/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	6403	6	6403	6	0.00
03/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	6344	6	6344	6	0.00
03/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	10539	10	10539	10	0.00
03/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	891	1	891	1	240.00
03/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	5230	5	5230	5	0.00
03/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	6286	6	6286	6	0.00
03/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	809	1	809	1	0.00
03/12/2020	2037 On 06-May-21			Bond Future	11.40	81.3697	11.4017	81.3697	0.00
03/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	7502	8	7502	8	0.00
03/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	7426	7	7426	7	0.00
03/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	7464	8	7464	8	0.00
03/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1575	2	1575	2	0.00
03/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1606	2	1606	2	0.00
03/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1591	2	1591	2	0.00
03/12/2020	2037 On 05-August-21			Bond Future	11.64	78.0020	11.6410	78.0020	0.00
03/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	6379	6	6379	6	0.00
03/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	6453	6	6453	6	0.00
03/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	6416	6	6416	6	0.00
03/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2855	3	2855	3	0.00
03/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2873	3	2873	3	0.00
03/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2837	3	2837	3	0.00
03/12/2020	2037 On 04-November-21			Bond Future	11.87	78.8524	11.8728	78.8524	0.00
03/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8032	8	8032	8	0.00

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03/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8064	8	8064	8	0.00
03/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8096	8	8096	8	0.00
03/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2946	3	2946	3	0.00
03/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2927	3	2927	3	0.00
03/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2966	3	2966	3	0.00
03/12/2020	2038 On 04-February-21			Bond Future	107.07	107.0628	107.0706	107.0628	7,655.00
03/12/2020	2038 On 06-May-21			Bond Future	108.22	108.2077	108.2153	108.2077	0.00
03/12/2020	2038 On 05-August-21			Bond Future	107.70	107.6907	107.6982	107.6907	0.00
03/12/2020	2038 On 04-November-21			Bond Future	108.90	108.8885	108.8959	108.8885	0.00
03/12/2020	2040 On 04-February-21			Bond Future	11.30	82.4590	11.3029	82.4590	78,976.00
03/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	433	0	433	0	0.00
03/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	421	0	421	0	0.00
03/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	269	0	269	0	500.00
03/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	3496	4	3496	4	0.00
03/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	170	0	170	0	800.00
03/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4214	4	4214	4	0.00
03/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	26	0	26	0	500.00
03/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	444	0	444	0	0.00
03/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	34	0	34	0	800.00
03/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	9037	9	9037	9	0.00
03/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	6645	7	6645	7	0.00
03/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	13597	14	13597	14	0.00
03/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	12935	13	12935	13	0.00
03/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	1399	1	1399	1	800.00
03/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1757	2	1757	2	500.00
03/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	6772	7	6772	7	0.00
03/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	7826	8	7826	8	0.00
03/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	6708	7	6708	7	0.00
03/12/2020	2040 On 06-May-21			Bond Future	11.53	83.3210	11.5251	83.3210	0.00
03/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	11321	11	11321	11	0.00
03/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	7306	7	7306	7	0.00
03/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	7349	7	7349	7	0.00
03/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	1881	2	1881	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4031	4	4031	4	300.00
03/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	7392	7	7392	7	0.00
03/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1844	2	1844	2	0.00
03/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3679	4	3679	4	0.00
03/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	6552	7	6552	7	0.00
03/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1859	2	1859	2	0.00
03/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1873	2	1873	2	0.00
03/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	698	1	698	1	300.00
03/12/2020	2040 On 05-August-21			Bond Future	11.76	79.7244	11.7600	79.7244	0.00
03/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	3839	4	3839	4	900.00
03/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	16131	16	16131	16	0.00
03/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7109	7	7109	7	0.00
03/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2473	3	2473	3	900.00
03/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7070	7	7070	7	0.00
03/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7031	7	7031	7	0.00
03/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2773	3	2773	3	0.00
03/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	7092	7	7092	7	0.00
03/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2809	3	2809	3	0.00
03/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	370	0	370	0	900.00
03/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2791	3	2791	3	0.00
03/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	5162	5	5162	5	0.00
03/12/2020	2040 On 04-November-21			Bond Future	11.99	80.5936	11.9871	80.5936	0.00
03/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	8313	8	8313	8	0.00
03/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	8275	8	8275	8	0.00
03/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	8237	8	8237	8	0.00
03/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	3087	3	3087	3	0.00
03/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	3071	3	3071	3	0.00
03/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	3055	3	3055	3	0.00
03/12/2020	2044 On 04-February-21			Bond Future	11.39	78.9489	11.3885	78.9489	48,286.00
03/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	315	0	315	0	0.00
03/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	306	0	306	0	0.00
03/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	256	0	256	0	0.00
03/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	36	0	36	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	324	0	324	0	0.00
03/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	125	0	125	0	0.00
03/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1027	1	1027	1	0.00
03/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	7718	8	7718	8	0.00
03/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	9980	10	9980	10	0.00
03/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	7650	8	7650	8	0.00
03/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	8133	8	8133	8	265.00
03/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	13044	13	13044	13	0.00
03/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	4802	5	4802	5	265.00
03/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	7583	8	7583	8	0.00
03/12/2020	2044 On 06-May-21			Bond Future	11.60	79.7743	11.6040	79.7743	0.00
03/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7117	7	7117	7	0.00
03/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1472	2	1472	2	3,100.00
03/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3099	3	3099	3	3,100.00
03/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	4928	5	4928	5	0.00
03/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2401	2	2401	2	0.00
03/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3248	3	3248	3	0.00
03/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	4527	5	4527	5	0.00
03/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	7326	7	7326	7	0.00
03/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7075	7	7075	7	0.00
03/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7034	7	7034	7	0.00
03/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	2037	2	2037	2	0.00
03/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	2021	2	2021	2	0.00
03/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1931	2	1931	2	3,100.00
03/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	3351	3	3351	3	3,100.00
03/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	4575	5	4575	5	3,100.00
03/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	3071	3	3071	3	0.00
03/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4756	5	4756	5	0.00
03/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	2006	2	2006	2	0.00
03/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5749	6	5749	6	3,100.00
03/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	7656	8	7656	8	0.00
03/12/2020	2044 On 05-August-21			Bond Future	11.83	76.2641	11.8318	76.2641	0.00
03/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7244	7	7244	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
03/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	7283	7	7283	7	0.00
03/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	7322	7	7322	7	0.00
03/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2752	3	2752	3	0.00
03/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2768	3	2768	3	0.00
03/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2785	3	2785	3	0.00
03/12/2020	2044 On 04-November-21			Bond Future	12.05	77.0955	12.0518	77.0955	0.00
03/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8012	8	8012	8	0.00
03/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8048	8	8048	8	0.00
03/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8086	8	8086	8	0.00
03/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	3222	3	3222	3	0.00
03/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	3239	3	3239	3	0.00
03/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	3256	3	3256	3	0.00
03/12/2020	2046 On 04-February-21			Bond Future	96.48	96.1542	96.4829	96.1542	14,890.00
03/12/2020	2046 On 06-May-21			Bond Future	95.72	95.3903	95.7223	95.3903	0.00
03/12/2020	2046 On 05-August-21			Bond Future	96.79	96.4543	96.7896	96.4543	0.00
03/12/2020	2046 On 04-November-21			Bond Future	96.06	95.7177	96.0567	95.7177	0.00
03/12/2020	2050 On 04-February-21			Bond Future	96.79	96.7844	96.7914	96.7844	11,021.00
03/12/2020	2050 On 06-May-21			Bond Future	97.83	97.8192	97.8261	97.8192	0.00
03/12/2020	2050 On 05-August-21			Bond Future	96.99	96.9801	96.9869	96.9801	0.00
03/12/2020	2050 On 04-November-21			Bond Future	98.07	98.0587	98.0656	98.0587	0.00
03/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	AL37 On 04-February-21			Index Future	775.47	775.4050	775.4720	775.4050	0.00
03/12/2020	AL37 On 06-May-21			Index Future	783.57	783.5050	783.5690	783.5050	0.00
03/12/2020	AL37 On 05-August-21			Index Future	792.02	791.9600	792.0240	791.9600	0.00
03/12/2020	AL37 On 04-November-21			Index Future	800.74	800.6710	800.7350	800.6710	0.00
03/12/2020	AL7T On 04-February-21			Index Future	850.68	851.7140	850.6810	851.7140	0.00
03/12/2020	AL7T On 06-May-21			Index Future	859.56	860.6110	859.5640	860.6110	0.00
03/12/2020	AL7T On 05-August-21			Index Future	868.84	869.8990	868.8390	869.8990	0.00
03/12/2020	AL7T On 04-November-21			Index Future	878.39	879.4660	878.3940	879.4660	0.00
03/12/2020	ALBI On 04-February-21			Index Future	744.02	744.6260	744.0170	744.6260	230.00
03/12/2020	ALBI On 06-May-21			Index Future	751.79	752.4040	751.7860	752.4040	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
03/12/2020	ALBI On 05-August-21			Index Future	759.90	760.5240	759.8980	760.5240	0.00
03/12/2020	ALBI On 04-November-21			Index Future	768.26	768.8880	768.2550	768.8880	0.00
03/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	CS26 On 02-April-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
03/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2020	ES33 On 04-February-21			Bond Future	11.69	75.8019	11.6939	75.8019	350.00
03/12/2020	ES33 On 06-May-21			Bond Future	11.96	72.8196	11.9565	72.8196	0.00
03/12/2020	ES33 On 05-August-21			Bond Future	12.23	73.6144	12.2297	73.6144	0.00
03/12/2020	ES33 On 04-November-21			Bond Future	12.51	70.6417	12.5109	70.6417	0.00
03/12/2020	ES42 On 04-February-21			Bond Future	12.30	74.1256	12.2961	74.1256	4,779.00
03/12/2020	ES42 On 06-May-21			Bond Future	12.56	70.6423	12.5571	70.6423	0.00
03/12/2020	ES42 On 05-August-21			Bond Future	12.82	71.4137	12.8220	71.4137	0.00
03/12/2020	ES42 On 04-November-21			Bond Future	13.10	67.9341	13.0970	67.9341	0.00
03/12/2020	GOVI On 04-February-21			GOVI	734.91	735.5030	734.9090	735.5030	965.00
03/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	160510	15	160510	15	0.00
03/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	160310	15	160310	15	0.00
03/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	160410	15	160410	15	0.00
03/12/2020	GOVI On 06-May-21			GOVI	742.58	743.1850	742.5830	743.1850	0.00
03/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	638930	64	638930	64	0.00
03/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	639130	65	639130	65	0.00
03/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	639030	65	639030	65	0.00
03/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 05-August-21			GOVI	750.60	751.2060	750.5960	751.2060	0.00
03/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	314460	32	314460	32	0.00
03/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	314560	32	314560	32	0.00
03/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	314660	32	314660	32	0.00
03/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-November-21			GOVI	758.85	759.4680	758.8500	759.4680	0.00
03/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	304300	31	304300	31	0.00
03/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	304400	31	304400	31	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
03/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	304500	31	304500	31	0.00
03/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2020	IGOV On 04-February-21			Index Future	264.83	264.5950	264.8280	264.5950	1,090.00
03/12/2020	IGOV On 06-May-21			Index Future	267.66	267.4240	267.6590	267.4240	21.00
03/12/2020	IGOV On 05-August-21			Index Future	270.61	270.3740	270.6110	270.3740	0.00
03/12/2020	IGOV On 04-November-21			Index Future	273.65	273.4110	273.6510	273.4110	0.00
03/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
03/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2200	92.2300	92.2200	0.00
03/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.3900	90.4000	90.3900	0.00
03/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3400	89.3700	89.3400	0.00
03/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.62	90.5900	90.6200	90.5900	51.00
03/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.02	89.9800	90.0200	89.9800	0.00
03/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.12	90.0700	90.1200	90.0700	0.00
03/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.23	93.1800	93.2300	93.1800	0.00
03/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.71	93.6500	93.7100	93.6500	0.00
03/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.08	86.0300	86.0800	86.0300	0.00
03/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.59	91.5600	91.5900	91.5600	0.00
03/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/12/2020	IS10 On 17-December-25			Interest Rate Swap	79.06	79.0900	79.0600	79.0900	0.00
03/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.58	75.6100	75.5800	75.6100	0.00
03/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.98	74.0000	73.9800	74.0000	0.00
03/12/2020	IS10 On 21-September-26			Interest Rate Swap	76.01	76.0200	76.0100	76.0200	0.00
03/12/2020	IS10 On 21-December-26			Interest Rate Swap	80.04	80.0500	80.0400	80.0500	0.00
03/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.54	78.5600	78.5400	78.5600	0.00
03/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.64	80.6600	80.6400	80.6600	0.00
03/12/2020	IS10 On 20-September-27			Interest Rate Swap	86.48	86.5100	86.4800	86.5100	0.00
03/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.91	86.9500	86.9100	86.9500	0.00
03/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.95	80.0100	79.9500	80.0100	0.00
03/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.87	87.9600	87.8700	87.9600	0.00
03/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
03/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.61	96.4150	3.6050	96.4150	30,000.00
03/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.68	96.3650	3.6750	96.3650	0.00
03/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.62	96.4000	3.6200	96.4000	0.00
03/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3850	3.6550	96.3850	0.00
03/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.63	96.3900	3.6300	96.3900	0.00
03/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.65	96.3900	3.6500	96.3900	0.00
03/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3800	3.6600	96.3800	0.00
03/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.75	96.2850	3.7450	96.2850	30,000.00
03/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1400	3.8900	96.1400	0.00
03/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	95.9900	4.0400	95.9900	0.00
03/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.7250	4.2950	95.7250	0.00
03/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.44	95.5550	4.4350	95.5550	0.00
03/12/2020	R023 On 04-February-21			Bond Future	4.65	109.6326	4.6485	109.6326	31,397.00
03/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3313	3	3313	3	0.00
03/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3294	3	3294	3	0.00
03/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3333	3	3333	3	0.00
03/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 06-May-21			Bond Future	4.71	106.8713	4.7099	106.8713	0.00
03/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4909	5	4909	5	0.00
03/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4892	5	4892	5	0.00
03/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4925	5	4925	5	0.00
03/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/12/2020	R023 On 05-August-21			Bond Future	4.77	108.0374	4.7656	108.0374	0.00
03/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1082	1	1082	1	0.00
03/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1071	1	1071	1	0.00
03/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1060	1	1060	1	0.00
03/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	263	0	263	0	0.00
03/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	260	0	260	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
03/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	256	0	256	0	0.00
03/12/2020	R023 On 04-November-21			Bond Future	4.83	105.3067	4.8340	105.3067	0.00
03/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	603	1	603	1	0.00
03/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	596	1	596	1	0.00
03/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	588	1	588	1	0.00
03/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	503	0	503	0	0.00
03/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	498	0	498	0	0.00
03/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	492	0	492	0	0.00
03/12/2020	R035 On 04-February-21			Bond Future	10.95	89.2855	10.9516	89.2855	98,621.00
03/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	415	0	415	0	0.00
03/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	507	1	507	1	0.00
03/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	405	0	405	0	0.00
03/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	394	0	394	0	0.00
03/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	2998	3	2998	3	0.00
03/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1821	2	1821	2	650.00
03/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	6444	6	6444	6	0.00
03/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	5863	6	5863	6	650.00
03/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	6385	6	6385	6	0.00
03/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	6326	6	6326	6	0.00
03/12/2020	R035 On 06-May-21			Bond Future	11.18	85.7446	11.1780	85.7446	0.00
03/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3199	3	3199	3	0.00
03/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	3503	4	3503	4	600.00
03/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	10398	10	10398	10	0.00
03/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1566	2	1566	2	600.00
03/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	2525	3	2525	3	1,650.00
03/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4050	4	4050	4	0.00
03/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	8106	8	8106	8	0.00
03/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	8065	8	8065	8	0.00
03/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	6698	7	6698	7	0.00
03/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	1886	2	1886	2	0.00
03/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	994	1	994	1	500.00
03/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	4852	5	4852	5	0.00
03/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	9802	10	9802	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1265	1	1265	1	793.00
03/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	8146	8	8146	8	0.00
03/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1318	1	1318	1	0.00
03/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	1304	1	1304	1	0.00
03/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	833	1	833	1	1,650.00
03/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	7309	7	7309	7	0.00
03/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2619	3	2619	3	1,650.00
03/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	709	1	709	1	600.00
03/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	6534	7	6534	7	0.00
03/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	5864	6	5864	6	500.00
03/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	8338	8	8338	8	0.00
03/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1767	2	1767	2	793.00
03/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	3187	3	3187	3	793.00
03/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	1291	1	1291	1	0.00
03/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4823	5	4823	5	0.00
03/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3989	4	3989	4	500.00
03/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	3674	4	3674	4	0.00
03/12/2020	R035 On 05-August-21			Bond Future	11.42	86.6803	11.4156	86.6803	0.00
03/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	51461	51	51461	51	0.00
03/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	51577	52	51577	52	0.00
03/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	51694	52	51694	52	0.00
03/12/2020	R035 On 04-November-21			Bond Future	11.66	83.1501	11.6581	83.1501	0.00
03/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	12335	12	12335	12	0.00
03/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1598	2	1598	2	782.00
03/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5143	5	5143	5	0.00
03/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	7744	8	7744	8	0.00
03/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	7777	8	7777	8	0.00
03/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2245	2	2245	2	400.00
03/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3287	3	3287	3	0.00
03/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	7809	8	7809	8	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
03/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1450	1	1450	1	400.00
03/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	4617	5	4617	5	782.00
03/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	3013	3	3013	3	0.00
03/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	6714	7	6714	7	782.00
03/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	10455	10	10455	10	0.00
03/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	11045	11	11045	11	0.00
03/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	8550	9	8550	9	0.00
03/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	3033	3	3033	3	0.00
03/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	3053	3	3053	3	0.00
03/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	1180	1	1180	1	400.00
03/12/2020	R186 On 04-February-21			Bond Future	7.16	117.1929	7.1573	117.1929	79,611.00
03/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5225	5	5225	5	0.00
03/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4461	4	4461	4	0.00
03/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5180	5	5180	5	0.00
03/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5134	5	5134	5	0.00
03/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	200	0	200	0	15,177.00
03/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	129	0	129	0	0.00
03/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	136	0	136	0	0.00
03/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	132	0	132	0	0.00
03/12/2020	R186 On 06-May-21			Bond Future	7.33	118.4172	7.3297	118.4172	0.00
03/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	15542	16	15542	16	0.00
03/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	15501	15	15501	15	0.00
03/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	15460	15	15460	15	0.00
03/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
03/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
03/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
03/12/2020	R186 On 05-August-21			Bond Future	7.51	114.4278	7.5108	114.4278	0.00
03/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	5826	6	5826	6	0.00
03/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	5791	6	5791	6	0.00
03/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	5756	6	5756	6	0.00
03/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	741	1	741	1	0.00
03/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	731	1	731	1	0.00
03/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	722	1	722	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
03/12/2020	R186 On 04-November-21			Bond Future	7.70	115.6745	7.6998	115.6745	0.00
03/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	3772	4	3772	4	0.00
03/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	3717	4	3717	4	0.00
03/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	3745	4	3745	4	0.00
03/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1977	2	1977	2	0.00
03/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1993	2	1993	2	0.00
03/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1961	2	1961	2	0.00
03/12/2020	R197 On 04-February-21			Bond Future	316.89	316.8924	316.8896	316.8924	2,454.00
03/12/2020	R197 On 06-May-21			Bond Future	320.28	320.2803	320.2765	320.2803	0.00
03/12/2020	R197 On 05-August-21			Bond Future	315.83	315.8388	315.8345	315.8388	0.00
03/12/2020	R197 On 04-November-21			Bond Future	319.35	319.3514	319.3468	319.3514	0.00
03/12/2020	R202 On 04-February-21			Bond Future	213.34	212.8951	213.3432	212.8951	7,838.00
03/12/2020	R202 On 06-May-21			Bond Future	215.62	215.1713	215.6234	215.1713	0.00
03/12/2020	R202 On 05-August-21			Bond Future	213.77	213.3144	213.7713	213.3144	0.00
03/12/2020	R202 On 04-November-21			Bond Future	216.15	215.6866	216.1485	215.6866	0.00
03/12/2020	R209 On 04-February-21			Bond Future	10.64	69.6276	10.6450	69.6276	26,151.00
03/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	928	1	928	1	0.00
03/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	911	1	911	1	0.00
03/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	946	1	946	1	0.00
03/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3983	4	3983	4	0.00
03/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	4068	4	4068	4	0.00
03/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	4026	4	4026	4	0.00
03/12/2020	R209 On 06-May-21			Bond Future	10.84	67.2154	10.8395	67.2154	4,675.00
03/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	2601	3	2601	3	0.00
03/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	5688	6	5688	6	0.00
03/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	1812	2	1812	2	5,325.00
03/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	4477	5	4477	5	0.00
03/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	7955	8	7955	8	0.00
03/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	971	1	971	1	3,750.00
03/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	3688	4	3688	4	0.00
03/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1348	1	1348	1	0.00
03/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	7991	8	7991	8	0.00
03/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	7918	8	7918	8	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
03/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	7882	8	7882	8	0.00
03/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	927	1	927	1	0.00
03/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	917	1	917	1	0.00
03/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	897	1	897	1	9,150.00
03/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2820	3	2820	3	3,500.00
03/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	6167	6	6167	6	0.00
03/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	7321	7	7321	7	0.00
03/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	907	1	907	1	0.00
03/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	2291	2	2291	2	9,150.00
03/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1718	2	1718	2	3,750.00
03/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	5145	5	5145	5	0.00
03/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3927	4	3927	4	3,750.00
03/12/2020	R209 On 05-August-21			Bond Future	11.04	67.9490	11.0390	67.9490	0.00
03/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6097	6	6097	6	0.00
03/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6062	6	6062	6	0.00
03/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6131	6	6131	6	0.00
03/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2212	2	2212	2	0.00
03/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2240	2	2240	2	0.00
03/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2226	2	2226	2	0.00
03/12/2020	R209 On 04-November-21			Bond Future	11.24	65.5493	11.2415	65.5493	0.00
03/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7181	7	7181	7	0.00
03/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7214	7	7214	7	0.00
03/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7148	7	7148	7	0.00
03/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2561	3	2561	3	0.00
03/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2575	3	2575	3	0.00
03/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2589	3	2589	3	0.00
03/12/2020	R210 On 04-February-21			Bond Future	192.61	192.5960	192.6054	192.5960	1,254.00
03/12/2020	R210 On 06-May-21			Bond Future	191.95	191.9387	191.9479	191.9387	0.00
03/12/2020	R210 On 05-August-21			Bond Future	194.09	194.0792	194.0880	194.0792	0.00
03/12/2020	R210 On 04-November-21			Bond Future	193.50	193.4946	193.5034	193.4946	0.00
03/12/2020	R212 On 04-February-21			Bond Future	169.92	169.9609	169.9184	169.9609	6,342.00
03/12/2020	R212 On 06-May-21			Bond Future	171.73	171.7783	171.7348	171.7783	0.00
03/12/2020	R212 On 05-August-21			Bond Future	171.32	171.3593	171.3151	171.3593	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
03/12/2020	R212 On 04-November-21			Bond Future	173.22	173.2650	173.2201	173.2650	0.00
03/12/2020	R213 On 04-February-21			Bond Future	9.64	86.4838	9.6378	86.4838	8,945.00
03/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1368	1	1368	1	0.00
03/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1345	1	1345	1	0.00
03/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1322	1	1322	1	0.00
03/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2732	3	2732	3	0.00
03/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2698	3	2698	3	0.00
03/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2663	3	2663	3	0.00
03/12/2020	R213 On 06-May-21			Bond Future	9.84	83.8587	9.8378	83.8587	0.00
03/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	10612	11	10612	11	0.00
03/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	10570	11	10570	11	0.00
03/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	10653	11	10653	11	0.00
03/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	280	0	280	0	0.00
03/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	288	0	288	0	0.00
03/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	284	0	284	0	0.00
03/12/2020	R213 On 05-August-21			Bond Future	10.05	84.7737	10.0476	84.7737	0.00
03/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	5725	6	5725	6	0.00
03/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	3659	4	3659	4	0.00
03/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6011	6	6011	6	0.00
03/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	1746	2	1746	2	200.00
03/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	5975	6	5975	6	0.00
03/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	5939	6	5939	6	0.00
03/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1878	2	1878	2	0.00
03/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1864	2	1864	2	0.00
03/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	3171	3	3171	3	200.00
03/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5610	6	5610	6	0.00
03/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1851	2	1851	2	0.00
03/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1962	2	1962	2	200.00
03/12/2020	R213 On 04-November-21			Bond Future	10.26	82.1678	10.2639	82.1678	0.00
03/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	6529	7	6529	7	0.00
03/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6495	7	6495	7	0.00
03/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	6563	7	6563	7	0.00
03/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2392	2	2392	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
03/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2378	2	2378	2	0.00
03/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2364	2	2364	2	0.00
03/12/2020	R214 On 04-February-21			Bond Future	11.13	66.1161	11.1298	66.1161	15,478.00
03/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	587	1	587	1	0.00
03/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	575	1	575	1	0.00
03/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	600	1	600	1	0.00
03/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	5301	5	5301	5	0.00
03/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	5401	5	5401	5	0.00
03/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	5351	5	5351	5	0.00
03/12/2020	R214 On 06-May-21			Bond Future	11.32	63.5302	11.3246	63.5302	0.00
03/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	6380	6	6380	6	0.00
03/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6348	6	6348	6	0.00
03/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6316	6	6316	6	0.00
03/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1625	2	1625	2	0.00
03/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1610	2	1610	2	0.00
03/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1595	2	1595	2	0.00
03/12/2020	R214 On 05-August-21			Bond Future	11.53	64.2236	11.5275	64.2236	0.00
03/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5295	5	5295	5	0.00
03/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5327	5	5327	5	0.00
03/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5263	5	5263	5	0.00
03/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2779	3	2779	3	0.00
03/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2814	3	2814	3	0.00
03/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2796	3	2796	3	0.00
03/12/2020	R214 On 04-November-21			Bond Future	11.73	61.6461	11.7330	61.6461	0.00
03/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	6642	7	6642	7	0.00
03/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	6611	7	6611	7	0.00
03/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	6580	7	6580	7	0.00
03/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	3048	3	3048	3	0.00
03/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	3017	3	3017	3	0.00
03/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	3032	3	3032	3	0.00
03/12/2020	R248 On 04-February-21			Bond Future	11.30	82.6113	11.2955	82.6113	115,445.00
03/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	504	1	504	1	0.00
03/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1093	1	1093	1	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	64	0	64	0	2,140.00
03/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3299	3	3299	3	0.00
03/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	491	1	491	1	0.00
03/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	478	1	478	1	0.00
03/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	983	1	983	1	0.00
03/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	6550	6	6550	6	0.00
03/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	6485	6	6485	6	0.00
03/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	4856	5	4856	5	0.00
03/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1930	2	1930	2	0.00
03/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	11539	11	11539	11	0.00
03/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	6421	6	6421	6	0.00
03/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	4597	5	4597	5	0.00
03/12/2020	R248 On 06-May-21			Bond Future	11.50	79.0638	11.4986	79.0638	0.00
03/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	7226	7	7226	7	0.00
03/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	7183	7	7183	7	0.00
03/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	7269	7	7269	7	0.00
03/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1943	2	1943	2	0.00
03/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1973	2	1973	2	0.00
03/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1958	2	1958	2	0.00
03/12/2020	R248 On 05-August-21			Bond Future	11.71	79.9266	11.7110	79.9266	0.00
03/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	7490	8	7490	8	0.00
03/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	7450	8	7450	8	0.00
03/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	7530	8	7530	8	0.00
03/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2701	3	2701	3	0.00
03/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2684	3	2684	3	0.00
03/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2667	3	2667	3	0.00
03/12/2020	R248 On 04-November-21			Bond Future	11.93	76.3858	11.9264	76.3858	0.00
03/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	8374	8	8374	8	0.00
03/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	8407	8	8407	8	0.00
03/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	8441	9	8441	9	0.00
03/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	3106	3	3106	3	0.00
03/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	3127	3	3127	3	0.00
03/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	3147	3	3147	3	0.00

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