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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/01/2020 TO: 02/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0908 On 31-March-36			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
02/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	2025 On 06-February-20			Bond Future	136.10	136.1176	136.1037	136.1176	5,063.00
02/01/2020	2025 On 07-May-20			Bond Future	138.61	138.6257	138.6115	138.6257	0.00
02/01/2020	2025 On 06-August-20			Bond Future	139.73	139.7339	139.7279	139.7339	0.00
02/01/2020	2025 On 05-November-20			Bond Future	142.34	142.3486	142.3426	142.3486	0.00
02/01/2020	2029 On 06-February-20			Bond Future	101.62	101.6745	101.6227	101.6745	3,765.00
02/01/2020	2029 On 07-May-20			Bond Future	102.39	102.4382	102.3916	102.4382	0.00
02/01/2020	2029 On 06-August-20			Bond Future	104.32	104.3669	104.3194	104.3669	0.00
02/01/2020	2029 On 05-November-20			Bond Future	105.14	105.1798	105.1378	105.1798	0.00
02/01/2020	2030 On 06-February-20			Bond Future	9.00	93.4655	93.7530	93.4655	77,538.00
02/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	985	1	1	1	5,820.00
02/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1962	2	2	2	0.00
02/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	48	0	0	0	5,820.00
02/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1492	1	1	1	0.00
02/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2687	2	3	2	0.00
02/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1532	1	2	1	0.00
02/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1573	1	2	1	0.00
02/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	578	1	1	1	0.00
02/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	620	1	1	1	0.00
02/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	418	1	0	1	5,000.00
02/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3867	4	4	4	0.00
02/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	238	0	0	0	5,000.00
02/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	599	1	1	1	0.00
02/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	977	1	1	1	0.00
02/01/2020	2030 On 07-May-20			Bond Future	9.06	95.1648	95.4574	95.1648	0.00
02/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1182	1	1	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
02/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	1158	1	1	1	0.00
02/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	1134	1	1	1	0.00
02/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2829	3	3	3	0.00
02/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2867	3	3	3	0.00
02/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2790	3	3	3	0.00
02/01/2020	2030 On 06-August-20			Bond Future	9.13	92.9013	93.1995	92.9013	0.00
02/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2480	2	2	2	0.00
02/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2541	2	3	2	0.00
02/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2510	2	3	2	0.00
02/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2661	3	3	3	0.00
02/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2632	3	3	3	0.00
02/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2691	3	3	3	0.00
02/01/2020	2030 On 05-November-20			Bond Future	9.18	94.6416	94.9453	94.6416	0.00
02/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1163	1	1	1	1,000.00
02/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2746	3	3	3	1,000.00
02/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3791	4	4	4	0.00
02/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1945	2	2	2	3,000.00
02/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6374	6	6	6	0.00
02/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3824	4	4	4	0.00
02/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2717	3	3	3	16,000.00
02/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7663	7	8	7	0.00
02/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3858	4	4	4	0.00
02/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	8074	8	8	8	0.00
02/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3308	3	3	3	3,000.00
02/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1511	1	2	1	16,000.00
02/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3612	4	4	4	0.00
02/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5425	6	5	6	0.00
02/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	934	1	1	1	3,000.00
02/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2597	3	3	3	0.00
02/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2645	3	3	3	0.00
02/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4636	5	5	5	0.00
02/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3030	3	3	3	0.00
02/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1051	1	1	1	16,000.00
02/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2621	3	3	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
02/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1427	2	1	2	1,000.00
02/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3581	4	4	4	0.00
02/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6257	6	6	6	0.00
02/01/2020	2032 On 06-February-20			Bond Future	9.38	94.6269	94.9396	94.6269	70,272.00
02/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	1144	1	1	1	0.00
02/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	1180	1	1	1	0.00
02/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	1108	1	1	1	0.00
02/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1085	1	1	1	0.00
02/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1053	1	1	1	0.00
02/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1022	1	1	1	0.00
02/01/2020	2032 On 07-May-20			Bond Future	9.44	92.1876	92.5061	92.1876	0.00
02/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1293	1	1	1	0.00
02/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1349	1	1	1	0.00
02/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1321	1	1	1	0.00
02/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3101	3	3	3	0.00
02/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3060	3	3	3	0.00
02/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3141	3	3	3	0.00
02/01/2020	2032 On 06-August-20			Bond Future	9.51	93.8770	94.2015	93.8770	0.00
02/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2803	3	3	3	0.00
02/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2836	3	3	3	0.00
02/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2869	3	3	3	0.00
02/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3153	3	3	3	0.00
02/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3218	3	3	3	0.00
02/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3186	3	3	3	0.00
02/01/2020	2032 On 05-November-20			Bond Future	9.58	91.4770	91.8075	91.4770	0.00
02/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	4194	4	4	4	0.00
02/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9416	9	9	9	0.00
02/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9822	10	10	10	0.00
02/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2197	2	2	2	3,000.00
02/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3676	4	4	4	3,000.00
02/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	3129	3	3	3	1,000.00
02/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	4230	4	4	4	0.00
02/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1789	2	2	2	1,000.00

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02/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	4158	4	4	4	0.00
02/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3081	3	3	3	0.00
02/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5286	6	5	6	0.00
02/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6028	6	6	6	0.00
02/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	863	1	1	1	1,000.00
02/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3027	3	3	3	0.00
02/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4038	4	4	4	0.00
02/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3489	4	3	4	0.00
02/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3054	3	3	3	0.00
02/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	960	1	1	1	3,000.00
02/01/2020	2033 On 06-February-20			Bond Future	101.56	101.5667	101.5572	101.5667	6,960.00
02/01/2020	2033 On 07-May-20			Bond Future	102.24	102.2460	102.2425	102.2460	0.00
02/01/2020	2033 On 06-August-20			Bond Future	104.17	104.1711	104.1676	104.1711	0.00
02/01/2020	2033 On 05-November-20			Bond Future	104.91	104.9020	104.9052	104.9020	0.00
02/01/2020	2037 On 06-February-20			Bond Future	9.88	88.6299	89.0124	88.6299	77,689.00
02/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	620	1	1	1	0.00
02/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	594	1	1	1	0.00
02/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	570	0	1	0	0.00
02/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2171	2	2	2	0.00
02/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2222	3	2	3	0.00
02/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2120	2	2	2	0.00
02/01/2020	2037 On 07-May-20			Bond Future	9.95	90.2412	90.6307	90.2412	0.00
02/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1251	1	1	1	0.00
02/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1279	1	1	1	0.00
02/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1308	1	1	1	0.00
02/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3888	4	4	4	0.00
02/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3985	4	4	4	0.00
02/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3937	4	4	4	0.00
02/01/2020	2037 On 06-August-20			Bond Future	10.03	87.6348	88.0316	87.6348	0.00
02/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2912	3	3	3	0.00
02/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2947	3	3	3	0.00
02/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2878	3	3	3	0.00

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02/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4128	4	4	4	0.00
02/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4088	4	4	4	0.00
02/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4049	4	4	4	0.00
02/01/2020	2037 On 05-November-20			Bond Future	10.10	89.2785	89.6826	89.2785	0.00
02/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4478	4	4	4	0.00
02/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4402	4	4	4	0.00
02/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4440	4	4	4	0.00
02/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3914	4	4	4	0.00
02/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3847	4	4	4	0.00
02/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3881	4	4	4	0.00
02/01/2020	2038 On 06-February-20			Bond Future	116.95	116.9627	116.9515	116.9627	10,886.00
02/01/2020	2038 On 07-May-20			Bond Future	119.11	119.1179	119.1065	119.1179	0.00
02/01/2020	2038 On 06-August-20			Bond Future	119.67	119.6711	119.6690	119.6711	0.00
02/01/2020	2038 On 05-November-20			Bond Future	121.91	121.9104	121.9082	121.9104	0.00
02/01/2020	2040 On 06-February-20			Bond Future	10.00	91.2496	91.6996	91.2496	52,644.00
02/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	535	0	1	0	0.00
02/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
02/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	583	0	1	0	0.00
02/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	3	0	0	0	0.00
02/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	559	0	1	0	0.00
02/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2582	3	3	3	0.00
02/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2523	3	3	3	0.00
02/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8570	9	9	9	0.00
02/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2641	3	3	3	0.00
02/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14329	15	14	15	0.00
02/01/2020	2040 On 07-May-20			Bond Future	10.07	92.9085	93.3667	92.9085	0.00
02/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	724	1	1	1	2,640.00
02/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	2298	2	2	2	2,640.00
02/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1398	1	1	1	0.00
02/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1366	1	1	1	0.00
02/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1334	1	1	1	0.00
02/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4113	5	4	5	0.00

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02/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4011	4	4	4	0.00
02/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4062	4	4	4	0.00
02/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2886	3	3	3	0.00
02/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5434	6	5	6	0.00
02/01/2020	2040 On 06-August-20			Bond Future	10.15	90.1001	90.5669	90.1001	0.00
02/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	3185	3	3	3	0.00
02/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	3261	3	3	3	0.00
02/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	3223	3	3	3	0.00
02/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4218	4	4	4	0.00
02/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4136	4	4	4	0.00
02/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4177	4	4	4	0.00
02/01/2020	2040 On 05-November-20			Bond Future	10.22	91.7904	92.2658	91.7904	0.00
02/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2752	3	3	3	2,000.00
02/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4512	4	5	4	2,000.00
02/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	2095	2	2	2	2,000.00
02/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3648	3	4	3	2,000.00
02/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4792	5	5	5	0.00
02/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11475	11	11	11	0.00
02/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4832	5	5	5	0.00
02/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10482	10	10	10	0.00
02/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4873	5	5	5	0.00
02/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4167	4	4	4	0.00
02/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1474	2	1	2	2,000.00
02/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	7919	8	8	8	0.00
02/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5382	6	5	6	0.00
02/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4132	4	4	4	0.00
02/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1189	1	1	1	2,000.00
02/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4456	5	4	5	0.00
02/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4202	4	4	4	0.00
02/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6660	7	7	7	0.00
02/01/2020	2044 On 06-February-20			Bond Future	10.07	87.9127	88.3678	87.9127	50,701.00
02/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	407	0	0	0	0.00
02/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	4	0	0	0	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	350	0	0	0	328.00
02/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5538	5	6	5	0.00
02/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	427	0	0	0	0.00
02/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	387	0	0	0	0.00
02/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2854	3	3	3	0.00
02/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	2983	3	3	3	0.00
02/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	118	0	0	0	328.00
02/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	2918	3	3	3	0.00
02/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3116	4	3	4	0.00
02/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	8599	9	9	9	0.00
02/01/2020	2044 On 07-May-20			Bond Future	10.15	89.5110	89.9744	89.5110	0.00
02/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	6053	6	6	6	0.00
02/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1355	1	1	1	0.00
02/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	363	0	0	0	100.00
02/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	2007	2	2	2	100.00
02/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	284	0	0	0	556.00
02/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1417	1	1	1	0.00
02/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	532	0	1	0	129.00
02/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1969	2	2	2	129.00
02/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7707	7	8	7	0.00
02/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1750	2	2	2	556.00
02/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	7289	7	7	7	0.00
02/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1385	1	1	1	0.00
02/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	756	1	1	1	556.00
02/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	686	1	1	1	100.00
02/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	7873	8	8	8	0.00
02/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3677	4	4	4	0.00
02/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4230	5	4	5	0.00
02/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3357	4	3	4	0.00
02/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4284	5	4	5	0.00
02/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6406	7	6	7	0.00
02/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3401	4	3	4	0.00
02/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1015	1	1	1	129.00
02/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7314	8	7	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
02/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4177	5	4	5	0.00
02/01/2020	2044 On 06-August-20			Bond Future	10.22	86.7655	87.2376	86.7655	0.00
02/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	1043	1	1	1	602.00
02/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2431	2	2	2	0.00
02/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2854	3	3	3	602.00
02/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	524	0	1	0	140.00
02/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1801	2	2	2	140.00
02/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2499	2	2	2	0.00
02/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	8030	8	8	8	0.00
02/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2465	2	2	2	0.00
02/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	7171	7	7	7	0.00
02/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1884	2	2	2	140.00
02/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5318	6	5	6	0.00
02/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11021	11	11	11	0.00
02/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6428	7	6	7	0.00
02/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5269	6	5	6	0.00
02/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1622	2	2	2	602.00
02/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4801	5	5	5	0.00
02/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8306	9	8	9	0.00
02/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5367	6	5	6	0.00
02/01/2020	2044 On 05-November-20			Bond Future	10.29	88.3933	88.8742	88.3933	0.00
02/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	3354	3	3	3	0.00
02/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9663	9	10	9	0.00
02/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4778	5	5	5	0.00
02/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2583	2	3	2	1,815.00
02/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9903	10	10	10	0.00
02/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4860	5	5	5	0.00
02/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	3389	3	3	3	568.00
02/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1479	1	1	1	568.00
02/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8640	8	9	8	0.00
02/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	817	1	1	1	1,815.00
02/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3563	3	4	3	1,815.00
02/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4819	5	5	5	0.00
02/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4368	5	4	5	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
02/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5722	6	6	6	0.00
02/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4331	5	4	5	0.00
02/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2232	2	2	2	1,815.00
02/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1751	2	2	2	1,815.00
02/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13172	14	13	14	0.00
02/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	9898	10	10	10	0.00
02/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6001	6	6	6	0.00
02/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7230	8	7	8	0.00
02/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	5954	6	6	6	0.00
02/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4404	5	4	5	0.00
02/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1842	2	2	2	568.00
02/01/2020	2046 On 06-February-20			Bond Future	107.88	107.8878	107.8780	107.8878	12,850.00
02/01/2020	2046 On 07-May-20			Bond Future	108.13	108.1320	108.1315	108.1320	0.00
02/01/2020	2046 On 06-August-20			Bond Future	110.17	110.1678	110.1674	110.1678	0.00
02/01/2020	2046 On 05-November-20			Bond Future	110.45	110.4381	110.4475	110.4381	0.00
02/01/2020	2050 On 06-February-20			Bond Future	109.79	109.7986	109.7886	109.7986	11,797.00
02/01/2020	2050 On 07-May-20			Bond Future	111.81	111.8217	111.8116	111.8217	0.00
02/01/2020	2050 On 06-August-20			Bond Future	112.05	112.0515	112.0516	112.0515	0.00
02/01/2020	2050 On 05-November-20			Bond Future	114.15	114.1483	114.1485	114.1483	0.00
02/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	AL37 On 06-February-20			Index Future	683.73	682.3790	683.7260	682.3790	0.00
02/01/2020	AL37 On 07-May-20			Index Future	696.16	694.7840	696.1560	694.7840	0.00
02/01/2020	AL37 On 06-August-20			Index Future	708.96	707.5620	708.9590	707.5620	0.00
02/01/2020	AL7T On 06-February-20			Index Future	792.74	790.1770	792.7410	790.1770	0.00
02/01/2020	AL7T On 07-May-20			Index Future	807.15	804.5420	807.1530	804.5420	0.00
02/01/2020	AL7T On 06-August-20			Index Future	822.00	819.3380	821.9980	819.3380	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
02/01/2020	ALBI On 06-February-20			Index Future	706.07	703.5780	706.0660	703.5780	416.00
02/01/2020	ALBI On 07-May-20			Index Future	718.90	716.3690	718.9030	716.3690	0.00
02/01/2020	ALBI On 06-August-20			Index Future	732.12	729.5430	732.1240	729.5430	0.00
02/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C208 On 31-March-21			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
02/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2020	ES33 On 06-February-20			Bond Future	10.92	78.8457	79.1447	78.8457	350.00
02/01/2020	ES33 On 07-May-20			Bond Future	11.03	76.4856	76.7901	76.4856	0.00
02/01/2020	ES33 On 06-August-20			Bond Future	11.15	77.8842	78.1944	77.8842	0.00
02/01/2020	ES33 On 05-November-20			Bond Future	11.27	75.5541	75.8701	75.5541	0.00
02/01/2020	ES42 On 06-February-20			Bond Future	11.21	80.0458	80.4546	80.0458	4,919.00
02/01/2020	ES42 On 07-May-20			Bond Future	11.33	77.2366	77.6529	77.2366	0.00
02/01/2020	ES42 On 06-August-20			Bond Future	11.44	78.6480	79.0721	78.6480	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
02/01/2020	ES42 On 05-November-20			Bond Future	11.56	75.8624	76.2943	75.8624	0.00
02/01/2020	GOVI On 06-February-20			GOVI	698.33	695.8080	698.3290	695.8080	1,243.00
02/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	48010	7	5	7	0.00
02/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	48210	7	5	7	0.00
02/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	48110	7	5	7	0.00
02/01/2020	GOVI On 07-May-20			GOVI	711.02	708.4570	711.0240	708.4570	0.00
02/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	89760	12	9	12	0.00
02/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	89560	12	9	12	0.00
02/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	89660	12	9	12	0.00
02/01/2020	GOVI On 06-August-20			GOVI	724.10	721.4860	724.1010	721.4860	0.00
02/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
02/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	40290	7	4	7	0.00
02/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	40190	7	4	7	0.00
02/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	40390	7	4	7	0.00
02/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2020	IGOV On 06-February-20			Index Future	259.72	259.7820	259.7240	259.7820	1,011.00
02/01/2020	IGOV On 07-May-20			Index Future	264.51	264.5690	264.5090	264.5690	47.00
02/01/2020	IGOV On 06-August-20			Index Future	269.44	269.4970	269.4370	269.4970	0.00
02/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
02/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
02/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
02/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4500	95.4500	95.4500	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
02/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4100	94.4000	94.4100	0.00
02/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.30	93.3200	93.3000	93.3200	0.00
02/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.17	93.2000	93.1700	93.2000	0.00
02/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.11	95.1300	95.1100	95.1300	51.00
02/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.00	95.0200	95.0000	95.0200	0.00
02/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.92	95.9500	95.9200	95.9500	0.00
02/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.62	99.6600	99.6200	99.6600	0.00
02/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.64	100.7000	100.6400	100.7000	0.00
02/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.69	93.7700	93.6900	93.7700	0.00
02/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.59	99.6600	99.5900	99.6600	0.00
02/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
02/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.99	90.2300	89.9900	90.2300	0.00
02/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.80	87.0500	86.8000	87.0500	0.00
02/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.39	85.6600	85.3900	85.6600	0.00
02/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.51	87.7800	87.5100	87.7800	0.00
02/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.33	91.6100	91.3300	91.6100	0.00
02/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.80	90.0900	89.8000	90.0900	0.00
02/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.88	92.1800	91.8800	92.1800	0.00
02/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.42	97.7300	97.4200	97.7300	0.00
02/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.76	98.0800	97.7600	98.0800	0.00
02/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.07	91.4000	91.0700	91.4000	0.00
02/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.47	98.7800	98.4700	98.7800	0.00
02/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
02/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/01/2020	R023 On 06-February-20			Bond Future	7.18	104.8888	105.0297	104.8888	44,450.00
02/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	964	1	1	1	0.00
02/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1013	1	1	1	0.00
02/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	988	1	1	1	0.00
02/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	53	0	0	0	0.00
02/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	50	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	55	0	0	0	0.00
02/01/2020	R023 On 07-May-20			Bond Future	7.16	102.8634	103.0068	102.8634	13,512.00
02/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	244	0	0	0	0.00
02/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	252	0	0	0	0.00
02/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	235	0	0	0	0.00
02/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	919	1	1	1	0.00
02/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	902	1	1	1	0.00
02/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	885	1	1	1	0.00
02/01/2020	R023 On 06-August-20			Bond Future	7.12	104.7554	104.9017	104.7554	0.00
02/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	906	1	1	1	0.00
02/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	936	1	1	1	0.00
02/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	921	1	1	1	0.00
02/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	561	1	1	1	0.00
02/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	569	1	1	1	0.00
02/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	578	1	1	1	0.00
02/01/2020	R023 On 05-November-20			Bond Future	7.07	102.7806	102.9295	102.7806	0.00
02/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1371	1	1	1	0.00
02/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1357	1	1	1	0.00
02/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1386	1	1	1	0.00
02/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	555	1	1	1	0.00
02/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	548	1	1	1	0.00
02/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	542	1	1	1	0.00
02/01/2020	R035 On 06-February-20			Bond Future	9.70	97.0947	97.5153	97.0947	118,282.00
02/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	914	1	1	1	0.00
02/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	883	1	1	1	0.00
02/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	851	1	1	1	0.00
02/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1713	2	2	2	0.00
02/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1626	2	2	2	0.00
02/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1669	2	2	2	0.00
02/01/2020	R035 On 07-May-20			Bond Future	9.77	94.3567	94.7850	94.3567	0.00
02/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	561	0	1	0	5,000.00
02/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2353	2	2	2	5,000.00
02/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1413	1	1	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
02/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2469	2	2	2	3,530.00
02/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	693	1	1	1	3,530.00
02/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1473	1	1	1	0.00
02/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	7377	7	7	7	0.00
02/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1443	1	1	1	0.00
02/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	6358	6	6	6	0.00
02/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2537	3	3	3	0.00
02/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3692	4	4	4	0.00
02/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2432	3	2	3	0.00
02/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3601	4	4	4	0.00
02/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5216	6	5	6	0.00
02/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	600	1	1	1	5,000.00
02/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3646	4	4	4	0.00
02/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	776	1	1	1	3,530.00
02/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5638	6	6	6	0.00
02/01/2020	R035 On 06-August-20			Bond Future	9.85	96.0854	96.5217	96.0854	0.00
02/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	911	1	1	1	24,761.00
02/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3662	3	4	3	0.00
02/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3623	3	4	3	0.00
02/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	580	1	1	1	3,000.00
02/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3702	3	4	3	0.00
02/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3160	3	3	3	0.00
02/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3095	3	3	3	0.00
02/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9025	9	9	9	0.00
02/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7334	8	7	8	0.00
02/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3128	3	3	3	0.00
02/01/2020	R035 On 05-November-20			Bond Future	9.92	93.3849	93.8293	93.3849	0.00
02/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5722	5	6	5	0.00
02/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5679	5	6	5	0.00
02/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5765	5	6	5	0.00
02/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2881	3	3	3	0.00
02/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2856	3	3	3	0.00
02/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2832	3	3	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
02/01/2020	R186 On 06-February-20			Bond Future	8.22	113.0032	113.2601	113.0032	103,551.00
02/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2041	2	2	2	0.00
02/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	526	0	1	0	821.00
02/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2132	2	2	2	0.00
02/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1820	2	2	2	0.00
02/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2086	2	2	2	0.00
02/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4262	4	4	4	0.00
02/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	204	0	0	0	0.00
02/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	195	0	0	0	0.00
02/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	24	0	0	0	821.00
02/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	264	0	0	0	821.00
02/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1121	1	1	1	0.00
02/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	213	0	0	0	0.00
02/01/2020	R186 On 07-May-20			Bond Future	8.26	115.0576	115.3192	115.0576	1,650.00
02/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2281	2	2	2	0.00
02/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1076	1	1	1	0.00
02/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3984	4	4	4	0.00
02/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	717	1	1	1	0.00
02/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1585	1	2	1	6,000.00
02/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1099	1	1	1	0.00
02/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	318	0	0	0	6,000.00
02/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1054	1	1	1	0.00
02/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2081	2	2	2	0.00
02/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3936	4	4	4	0.00
02/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	459	1	0	1	6,000.00
02/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2017	2	2	2	0.00
02/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2672	3	3	3	2,500.00
02/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1478	2	1	2	0.00
02/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2049	2	2	2	0.00
02/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1002	1	1	1	23,230.00
02/01/2020	R186 On 06-August-20			Bond Future	8.30	111.8659	112.1326	111.8659	0.00
02/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2249	2	2	2	0.00
02/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2278	2	2	2	0.00
02/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2221	2	2	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
02/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1924	2	2	2	0.00
02/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1900	2	2	2	0.00
02/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1878	2	2	2	0.00
02/01/2020	R186 On 05-November-20			Bond Future	8.34	113.9593	114.2308	113.9593	0.00
02/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3377	3	3	3	0.00
02/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3346	3	3	3	0.00
02/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2459	2	2	2	3,500.00
02/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5467	5	5	5	0.00
02/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1333	1	1	1	3,500.00
02/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3315	3	3	3	0.00
02/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3882	4	4	4	0.00
02/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1811	2	2	2	0.00
02/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	979	1	1	1	3,500.00
02/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2464	3	2	3	0.00
02/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1829	2	2	2	0.00
02/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1792	2	2	2	0.00
02/01/2020	R197 On 06-February-20			Bond Future	301.13	301.3257	301.1338	301.3257	2,540.00
02/01/2020	R197 On 07-May-20			Bond Future	306.68	306.8779	306.6825	306.8779	0.00
02/01/2020	R197 On 06-August-20			Bond Future	304.73	304.8816	304.7255	304.8816	0.00
02/01/2020	R197 On 05-November-20			Bond Future	310.43	310.5863	310.4275	310.5863	0.00
02/01/2020	R202 On 06-February-20			Bond Future	226.95	226.9756	226.9540	226.9756	8,469.00
02/01/2020	R202 On 07-May-20			Bond Future	231.14	231.1576	231.1356	231.1576	0.00
02/01/2020	R202 On 06-August-20			Bond Future	231.38	231.3805	231.3811	231.3805	0.00
02/01/2020	R202 On 05-November-20			Bond Future	235.71	235.7101	235.7110	235.7101	0.00
02/01/2020	R208 On 06-February-20			Bond Future	6.66	102.5542	102.5528	102.5542	14,955.00
02/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	589	1	1	1	0.00
02/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	567	1	1	1	0.00
02/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	578	1	1	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
02/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0154	101.0139	101.0154	60.00
02/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1416	1	1	1	0.00
02/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1424	1	1	1	0.00
02/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1407	1	1	1	0.00
02/01/2020	R208 On 06-August-20			Bond Future	6.05	102.8762	102.8747	102.8762	0.00
02/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	15	0	0	0	0.00
02/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	16	0	0	0	0.00
02/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	14	0	0	0	0.00
02/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	324	0	0	0	0.00
02/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	319	0	0	0	0.00
02/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	313	0	0	0	0.00
02/01/2020	R208 On 05-November-20			Bond Future	5.07	101.3916	101.3901	101.3916	0.00
02/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	50	0	0	0	0.00
02/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	48	0	0	0	0.00
02/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	47	0	0	0	0.00
02/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	159	0	0	0	0.00
02/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	162	0	0	0	0.00
02/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	157	0	0	0	0.00
02/01/2020	R209 On 06-February-20			Bond Future	9.75	73.8039	74.1291	73.8039	103,446.00
02/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	472	0	0	0	0.00
02/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	288	0	0	0	7,500.00
02/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	492	0	0	0	0.00
02/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	453	0	0	0	0.00
02/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2040	2	2	2	0.00
02/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1994	2	2	2	0.00
02/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2535	3	3	3	0.00
02/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1948	2	2	2	0.00
02/01/2020	R209 On 07-May-20			Bond Future	9.81	71.9944	72.3256	71.9944	0.00
02/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	1120	1	1	1	0.00
02/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	1168	1	1	1	0.00

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02/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	1144	1	1	1	0.00
02/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3406	4	3	4	0.00
02/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3364	4	3	4	0.00
02/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3448	4	3	4	0.00
02/01/2020	R209 On 06-August-20			Bond Future	9.88	73.3131	73.6505	73.3131	0.00
02/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
02/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	35758	36	36	36	0.00
02/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	35866	36	36	36	0.00
02/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35649	36	36	36	0.00
02/01/2020	R209 On 05-November-20			Bond Future	9.95	71.5368	71.8804	71.5368	0.00
02/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3752	4	4	4	0.00
02/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3817	4	4	4	0.00
02/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3784	4	4	4	0.00
02/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3389	4	3	4	0.00
02/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3360	4	3	4	0.00
02/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3417	4	3	4	0.00
02/01/2020	R210 On 06-February-20			Bond Future	188.67	188.6925	188.6738	188.6925	1,721.00
02/01/2020	R210 On 07-May-20			Bond Future	189.52	189.5259	189.5214	189.5259	0.00
02/01/2020	R210 On 06-August-20			Bond Future	193.09	193.0942	193.0898	193.0942	0.00
02/01/2020	R210 On 05-November-20			Bond Future	194.00	193.9919	194.0025	193.9919	0.00
02/01/2020	R212 On 06-February-20			Bond Future	161.64	161.6566	161.6378	161.6566	7,963.00
02/01/2020	R212 On 07-May-20			Bond Future	164.62	164.6352	164.6161	164.6352	0.00
02/01/2020	R212 On 06-August-20			Bond Future	165.44	165.4467	165.4400	165.4467	0.00
02/01/2020	R212 On 05-November-20			Bond Future	168.54	168.5426	168.5358	168.5426	0.00
02/01/2020	R213 On 06-February-20			Bond Future	9.22	87.6894	88.0044	87.6894	24,111.00
02/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	1200	1	1	1	0.00
02/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	1165	1	1	1	0.00
02/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	1131	1	1	1	0.00
02/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	837	1	1	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
02/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	863	1	1	1	0.00
02/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	811	1	1	1	0.00
02/01/2020	R213 On 07-May-20			Bond Future	9.28	85.7318	86.0526	85.7318	0.00
02/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1170	1	1	1	0.00
02/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1194	1	1	1	0.00
02/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1218	1	1	1	0.00
02/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2788	3	3	3	0.00
02/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2864	3	3	3	0.00
02/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2826	3	3	3	0.00
02/01/2020	R213 On 06-August-20			Bond Future	9.34	87.3037	87.6305	87.3037	0.00
02/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2480	2	2	2	0.00
02/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2541	2	3	2	0.00
02/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2510	2	3	2	0.00
02/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2738	3	3	3	0.00
02/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2708	3	3	3	0.00
02/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2767	3	3	3	0.00
02/01/2020	R213 On 05-November-20			Bond Future	9.40	85.3885	85.7213	85.3885	0.00
02/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3814	4	4	4	0.00
02/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3847	4	4	4	0.00
02/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3881	4	4	4	0.00
02/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2678	3	3	3	0.00
02/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2726	3	3	3	0.00
02/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2702	3	3	3	0.00
02/01/2020	R214 On 06-February-20			Bond Future	9.96	72.3006	72.7054	72.3006	19,434.00
02/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	480	0	0	0	0.00
02/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	521	0	1	0	0.00
02/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	3219	3	3	3	0.00
02/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	191	0	0	0	1,000.00
02/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	872	1	1	1	1,000.00
02/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	500	0	1	0	0.00
02/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2099	2	2	2	0.00
02/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3181	4	3	4	0.00
02/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2052	2	2	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
02/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1456	2	1	2	0.00
02/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2147	2	2	2	0.00
02/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	267	0	0	0	1,000.00
02/01/2020	R214 On 07-May-20			Bond Future	10.02	70.3170	70.7291	70.3170	0.00
02/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1452	1	1	1	0.00
02/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1479	1	1	1	0.00
02/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	494	0	0	0	1,250.00
02/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1890	2	2	2	1,250.00
02/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4908	5	5	5	0.00
02/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1425	1	1	1	0.00
02/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3246	4	3	4	0.00
02/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2634	3	3	3	0.00
02/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5411	6	5	6	0.00
02/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	934	1	1	1	1,250.00
02/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3205	3	3	3	0.00
02/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3164	3	3	3	0.00
02/01/2020	R214 On 06-August-20			Bond Future	10.09	71.6048	72.0247	71.6048	0.00
02/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2723	3	3	3	0.00
02/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2755	3	3	3	0.00
02/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2787	3	3	3	0.00
02/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3429	4	3	4	0.00
02/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3496	4	3	4	0.00
02/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3462	4	3	4	0.00
02/01/2020	R214 On 05-November-20			Bond Future	10.16	69.6505	70.0781	69.6505	0.00
02/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	4108	4	4	4	0.00
02/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	4142	4	4	4	0.00
02/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	4074	4	4	4	0.00
02/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3536	4	4	4	0.00
02/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3507	4	4	4	0.00
02/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3478	4	3	4	0.00
02/01/2020	R248 On 06-February-20			Bond Future	10.06	91.3469	91.7733	91.3469	95,183.00
02/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	388	0	0	0	0.00
02/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	350	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	369	0	0	0	0.00
02/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3426	4	3	4	0.00
02/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3287	4	3	4	0.00
02/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3356	4	3	4	0.00
02/01/2020	R248 On 07-May-20			Bond Future	10.13	88.5679	89.0020	88.5679	0.00
02/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1362	1	1	1	0.00
02/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1426	1	1	1	0.00
02/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1394	1	1	1	0.00
02/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4326	5	4	5	0.00
02/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4382	5	4	5	0.00
02/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4271	5	4	5	0.00
02/01/2020	R248 On 06-August-20			Bond Future	10.20	90.1898	90.6320	90.1898	0.00
02/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	858	1	1	1	20,640.00
02/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3791	4	4	4	0.00
02/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3875	4	4	4	0.00
02/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	528	0	1	0	3,000.00
02/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3833	4	4	4	0.00
02/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3875	4	4	4	0.00
02/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3836	4	4	4	0.00
02/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11257	12	11	12	0.00
02/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3914	4	4	4	0.00
02/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9161	10	9	10	0.00
02/01/2020	R248 On 05-November-20			Bond Future	10.26	87.4428	87.8933	87.4428	0.00
02/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3796	4	4	4	0.00
02/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3759	4	4	4	0.00
02/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3722	4	4	4	0.00
02/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5676	6	6	6	0.00
02/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5723	6	6	6	0.00
02/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5630	6	6	6	0.00