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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/04/2020 TO: 01/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	1386 On 28-February-31			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
01/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	2025 On 07-May-20			Bond Future	133.44	133.4242	133.4402	133.4242	2,087.00
01/04/2020	2025 On 06-August-20			Bond Future	134.05	134.0326	134.0477	134.0326	0.00
01/04/2020	2025 On 05-November-20			Bond Future	136.17	136.1537	136.1688	136.1537	0.00
01/04/2020	2025 On 04-February-21			Bond Future	136.81	136.7984	136.8139	136.7984	0.00
01/04/2020	2029 On 07-May-20			Bond Future	93.83	93.8168	93.8308	93.8168	2,571.00
01/04/2020	2029 On 06-August-20			Bond Future	95.32	95.3037	95.3173	95.3037	0.00
01/04/2020	2029 On 05-November-20			Bond Future	95.68	95.6695	95.6830	95.6695	0.00
01/04/2020	2029 On 04-February-21			Bond Future	97.21	97.1967	97.2106	97.1967	0.00
01/04/2020	2030 On 07-May-20			Bond Future	11.10	84.4033	84.0705	84.4033	104,995.00
01/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
01/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
01/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	13058	13	13	13	0.00
01/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	12375	12	12	12	5,820.00
01/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	13120	13	13	13	0.00
01/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	12685	12	13	12	5,820.00
01/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	15208	15	15	15	0.00
01/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	10607	10	11	10	0.00
01/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	12995	13	13	13	0.00
01/04/2020	2030 On 06-August-20			Bond Future	11.30	81.7119	81.3732	81.7119	200.00
01/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	40	0	0	0	450.00
01/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	24	0	0	0	800.00
01/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	44	0	0	0	0.00
01/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	6	0	0	0	800.00
01/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1032	1	1	1	470.00
01/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	327	0	0	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	98	0	0	0	0.00
01/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	47	0	0	0	0.00
01/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	58	0	0	0	323.00
01/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	9	0	0	0	323.00
01/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	46	0	0	0	0.00
01/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1108	1	1	1	0.00
01/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	359	0	0	0	0.00
01/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	201	0	0	0	450.00
01/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	10212	10	10	10	800.00
01/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11987	12	12	12	0.00
01/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	7149	7	7	7	0.00
01/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	12045	12	12	12	0.00
01/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	15684	15	16	15	0.00
01/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3900	4	4	4	0.00
01/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	11463	11	11	11	0.00
01/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6904	7	7	7	0.00
01/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	8422	8	8	8	0.00
01/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	13472	13	13	13	0.00
01/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	12104	12	12	12	0.00
01/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	16565	16	17	16	0.00
01/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	4086	4	4	4	0.00
01/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	12339	12	12	12	0.00
01/04/2020	2030 On 05-November-20			Bond Future	11.49	82.9861	82.6419	82.9861	0.00
01/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	343	0	0	0	0.00
01/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	99	0	0	0	3,000.00
01/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	37	0	0	0	1,000.00
01/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	139	0	0	0	1,000.00
01/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	80	0	0	0	3,000.00
01/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	242	0	0	0	0.00
01/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	489	1	0	1	0.00
01/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	39	0	0	0	14,160.00
01/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	101	0	0	0	14,160.00
01/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	190	0	0	0	3,000.00
01/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1051	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
01/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	136	0	0	0	15,947.00
01/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	935	1	1	1	0.00
01/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	249	0	0	0	0.00
01/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	55	0	0	0	15,947.00
01/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	23	0	0	0	3,000.00
01/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	638	1	1	1	0.00
01/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	246	0	0	0	0.00
01/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	11399	11	11	11	0.00
01/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6627	6	7	6	15,947.00
01/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	15074	15	15	15	0.00
01/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	12215	12	12	12	0.00
01/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8941	9	9	9	14,160.00
01/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	17311	17	17	17	0.00
01/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	13334	13	13	13	0.00
01/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	11292	11	11	11	0.00
01/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6214	6	6	6	3,000.00
01/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	16272	16	16	16	0.00
01/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	14312	14	14	14	0.00
01/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	7994	8	8	8	1,000.00
01/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	11346	11	11	11	0.00
01/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18937	19	19	19	0.00
01/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	13278	13	13	13	0.00
01/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	17435	17	17	17	0.00
01/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	10191	10	10	10	3,000.00
01/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	14370	14	14	14	0.00
01/04/2020	2030 On 04-February-21			Bond Future	11.71	80.2853	79.9358	80.2853	0.00
01/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	71	0	0	0	1,000.00
01/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	239	0	0	0	0.00
01/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	222	0	0	0	1,000.00
01/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	70	0	0	0	800.00
01/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	235	0	0	0	0.00
01/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	153	0	0	0	800.00
01/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	845	1	1	1	0.00
01/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	232	0	0	0	0.00

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01/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13716	13	14	13	0.00
01/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	18087	18	18	18	0.00
01/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13499	13	13	13	0.00
01/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	8366	8	8	8	1,800.00
01/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	15163	15	15	15	0.00
01/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13553	13	14	13	0.00
01/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13445	13	13	13	0.00
01/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	18027	18	18	18	0.00
01/04/2020	2032 On 07-May-20			Bond Future	11.51	80.3082	80.0935	80.3082	80,770.00
01/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
01/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
01/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	14192	14	14	14	0.00
01/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	14124	14	14	14	0.00
01/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	16692	16	17	16	0.00
01/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	14056	14	14	14	0.00
01/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	11781	12	12	12	3,000.00
01/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	13379	13	13	13	0.00
01/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	12045	12	12	12	0.00
01/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	15431	15	15	15	0.00
01/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	14261	14	14	14	0.00
01/04/2020	2032 On 06-August-20			Bond Future	11.70	81.5610	81.3423	81.5610	300.00
01/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	109	0	0	0	0.00
01/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	34	0	0	0	0.00
01/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	5	0	0	0	800.00
01/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	22	0	0	0	800.00
01/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	35	0	0	0	0.00

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01/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	36	0	0	0	0.00
01/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	13203	13	13	13	0.00
01/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	13332	13	13	13	0.00
01/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17780	18	18	18	0.00
01/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	14379	14	14	14	0.00
01/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	13267	13	13	13	0.00
01/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	10453	10	10	10	800.00
01/04/2020	2032 On 05-November-20			Bond Future	11.90	78.6783	78.4560	78.6783	0.00
01/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	232	0	0	0	0.00
01/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1242	1	1	1	0.00
01/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	1372	1	1	1	0.00
01/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	73	0	0	0	3,000.00
01/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	181	0	0	0	3,000.00
01/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	135	0	0	0	1,000.00
01/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	236	0	0	0	0.00
01/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	52	0	0	0	1,000.00
01/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	229	0	0	0	0.00
01/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12504	12	13	12	0.00
01/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16513	16	17	16	0.00
01/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17643	17	18	17	0.00
01/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	5765	6	6	6	1,000.00
01/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12385	12	12	12	0.00
01/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14395	14	14	14	0.00
01/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13346	13	13	13	0.00
01/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12444	12	12	12	0.00
01/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	6138	6	6	6	3,000.00
01/04/2020	2032 On 04-February-21			Bond Future	12.11	79.9158	79.6902	79.9158	0.00
01/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	75	0	0	0	800.00
01/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	265	0	0	0	0.00
01/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	166	0	0	0	800.00
01/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	272	0	0	0	0.00
01/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1137	1	1	1	0.00
01/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	269	0	0	0	0.00
01/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	14311	14	14	14	0.00

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01/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	16326	16	16	16	0.00
01/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	14252	14	14	14	0.00
01/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	8010	8	8	8	800.00
01/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	14370	14	14	14	0.00
01/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19572	19	20	19	0.00
01/04/2020	2033 On 07-May-20			Bond Future	94.03	89.4526	94.0256	89.4526	7,089.00
01/04/2020	2033 On 06-August-20			Bond Future	95.52	90.8703	95.5150	90.8703	0.00
01/04/2020	2033 On 05-November-20			Bond Future	95.81	91.0886	95.8066	91.0886	0.00
01/04/2020	2033 On 04-February-21			Bond Future	97.34	92.5426	97.3361	92.5426	0.00
01/04/2020	2037 On 07-May-20			Bond Future	11.85	78.3886	78.1871	78.3886	85,490.00
01/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	15024	15	15	15	0.00
01/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	12104	12	12	12	0.00
01/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15178	15	15	15	0.00
01/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14338	14	14	14	0.00
01/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	15101	15	15	15	0.00
01/04/2020	2037 On 06-August-20			Bond Future	12.04	75.3529	75.1476	75.3529	300.00
01/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	34	0	0	0	0.00
01/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	35	0	0	0	0.00
01/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	33	0	0	0	0.00
01/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	14190	14	14	14	0.00
01/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	14117	14	14	14	0.00
01/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	14044	14	14	14	0.00
01/04/2020	2037 On 05-November-20			Bond Future	12.22	76.5280	76.3193	76.5280	0.00
01/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	251	0	0	0	0.00
01/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	242	0	0	0	0.00
01/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	246	0	0	0	0.00
01/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	13117	13	13	13	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
01/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12984	13	13	13	0.00
01/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	13050	13	13	13	0.00
01/04/2020	2037 On 04-February-21			Bond Future	12.42	73.4751	73.2632	73.4751	0.00
01/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	2608	3	3	3	300.00
01/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	175	0	0	0	72.00
01/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8120	8	8	8	0.00
01/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	479	1	0	1	0.00
01/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	431	0	0	0	0.00
01/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	883	1	1	1	0.00
01/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	2463	3	2	3	0.00
01/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	437	0	0	0	0.00
01/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	567	1	1	1	240.00
01/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	443	0	0	0	0.00
01/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13492	13	13	13	0.00
01/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	5341	5	5	5	240.00
01/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12312	12	12	12	0.00
01/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13620	13	14	13	0.00
01/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	10172	10	10	10	72.00
01/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1535	1	2	1	300.00
01/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	13114	13	13	13	72.00
01/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13556	13	14	13	0.00
01/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17845	18	18	18	0.00
01/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	5087	5	5	5	0.00
01/04/2020	2038 On 07-May-20			Bond Future	100.65	100.6290	100.6468	100.6290	11,962.00
01/04/2020	2038 On 06-August-20			Bond Future	100.55	100.5294	100.5466	100.5294	0.00
01/04/2020	2038 On 05-November-20			Bond Future	102.14	102.1204	102.1375	102.1204	0.00
01/04/2020	2038 On 04-February-21			Bond Future	102.05	102.0306	102.0482	102.0306	0.00
01/04/2020	2040 On 07-May-20			Bond Future	11.86	81.1649	80.8539	81.1649	65,698.00
01/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	5050	5	5	5	325.00
01/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
01/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	2599	3	3	3	325.00
01/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	95	0	0	0	450.00
01/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1099	1	1	1	450.00
01/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	11919	12	12	12	0.00
01/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	15291	15	15	15	0.00
01/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1480	1	1	1	0.00
01/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	543	0	1	0	0.00
01/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	5062	5	5	5	0.00
01/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	14308	14	14	14	0.00
01/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	15126	15	15	15	0.00
01/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	17223	17	17	17	0.00
01/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	13101	13	13	13	0.00
01/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	120	0	0	0	0.00
01/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	15209	15	15	15	0.00
01/04/2020	2040 On 06-August-20			Bond Future	12.04	77.9220	77.6055	77.9220	600.00
01/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	40	0	0	0	0.00
01/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	338	0	0	0	0.00
01/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	41	0	0	0	0.00
01/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	42	0	0	0	0.00
01/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	756	1	1	1	0.00
01/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	296	0	0	0	0.00
01/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	9	0	0	0	800.00
01/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	46	0	0	0	800.00
01/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	13671	13	14	13	0.00
01/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	8532	8	9	8	800.00
01/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	17700	17	18	17	0.00
01/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13981	14	14	14	0.00
01/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	8148	8	8	8	12,538.00
01/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	14059	14	14	14	0.00
01/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5744	6	6	6	517.00

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01/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	13903	14	14	14	0.00
01/04/2020	2040 On 05-November-20			Bond Future	12.22	79.1372	78.8155	79.1372	0.00
01/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	87	0	0	0	2,000.00
01/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	151	0	0	0	2,000.00
01/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	52	0	0	0	2,000.00
01/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	266	0	0	0	0.00
01/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	235	0	0	0	2,000.00
01/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	1933	2	2	2	0.00
01/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	271	0	0	0	0.00
01/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	1544	2	2	2	0.00
01/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	276	0	0	0	0.00
01/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	5987	6	6	6	2,000.00
01/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	13056	13	13	13	0.00
01/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	12985	13	13	13	0.00
01/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	15336	15	15	15	0.00
01/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	19326	19	19	19	0.00
01/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	5097	5	5	5	2,000.00
01/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	13127	13	13	13	0.00
01/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13629	13	14	13	0.00
01/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	17445	17	17	17	0.00
01/04/2020	2040 On 04-February-21			Bond Future	12.41	75.8750	75.5483	75.8750	0.00
01/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	2216	2	2	2	0.00
01/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	308	0	0	0	800.00
01/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	501	1	1	1	0.00
01/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	120	0	0	0	500.00
01/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	138	0	0	0	800.00
01/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	508	1	1	1	0.00
01/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	1894	2	2	2	0.00
01/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	395	0	0	0	500.00
01/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	494	1	0	1	0.00
01/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	13669	13	14	13	0.00
01/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	6979	7	7	7	500.00
01/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	14777	14	15	14	0.00
01/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20516	20	21	20	0.00

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01/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	19863	20	20	20	0.00
01/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	16000	16	16	16	0.00
01/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	13534	13	14	13	0.00
01/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	13601	13	14	13	0.00
01/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	6225	6	6	6	800.00
01/04/2020	2044 On 07-May-20			Bond Future	11.90	77.9393	77.6293	77.9393	82,870.00
01/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	17	0	0	0	0.00
01/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
01/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
01/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
01/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
01/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
01/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	74	0	0	0	0.00
01/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
01/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
01/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	52	0	0	0	0.00
01/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	5864	6	6	6	556.00
01/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	5398	5	5	5	100.00
01/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	19934	20	20	20	0.00
01/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	14272	14	14	14	0.00
01/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	13695	13	14	13	0.00
01/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	15190	15	15	15	0.00
01/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	15274	15	15	15	0.00
01/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	18219	18	18	18	0.00
01/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	13777	13	14	13	0.00
01/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	7323	7	7	7	129.00
01/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	19296	19	19	19	0.00
01/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	15106	15	15	15	0.00
01/04/2020	2044 On 06-August-20			Bond Future	12.08	74.7713	74.4558	74.7713	3,339.00
01/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	20	0	0	0	0.00
01/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	3	0	0	0	602.00

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01/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	30	0	0	0	602.00
01/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
01/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	10	0	0	0	140.00
01/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	21	0	0	0	0.00
01/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	508	1	1	1	0.00
01/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	366	0	0	0	0.00
01/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	21	0	0	0	0.00
01/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	15679	15	16	15	0.00
01/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	7884	8	8	8	140.00
01/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	23304	23	23	23	0.00
01/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	17442	17	17	17	0.00
01/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	15597	15	16	15	0.00
01/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	6906	7	7	7	602.00
01/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	14782	14	15	14	0.00
01/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	15762	15	16	15	0.00
01/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	20071	20	20	20	0.00
01/04/2020	2044 On 05-November-20			Bond Future	12.25	75.9374	75.6167	75.9374	0.00
01/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	74	0	0	0	1,815.00
01/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	263	0	0	0	0.00
01/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	125	0	0	0	0.00
01/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1277	1	1	1	0.00
01/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	272	0	0	0	0.00
01/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1358	1	1	1	0.00
01/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	128	0	0	0	568.00
01/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	26	0	0	0	568.00
01/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	836	1	1	1	0.00
01/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	30	0	0	0	525.00
01/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	973	1	1	1	0.00
01/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	8	0	0	0	1,815.00
01/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	142	0	0	0	1,815.00
01/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	267	0	0	0	0.00
01/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	147	0	0	0	525.00
01/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	21255	21	21	21	0.00
01/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	13074	13	13	13	0.00

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01/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15558	15	16	15	0.00
01/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	15402	15	15	15	0.00
01/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	7823	8	8	8	1,815.00
01/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	6464	6	6	6	1,815.00
01/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	25621	25	26	25	0.00
01/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	13002	13	13	13	0.00
01/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21703	21	22	21	0.00
01/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	16030	16	16	16	0.00
01/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	17979	18	18	18	0.00
01/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	8444	8	8	8	525.00
01/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	6713	6	7	6	568.00
01/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	13146	13	13	13	0.00
01/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	15951	16	16	16	0.00
01/04/2020	2044 On 04-February-21			Bond Future	12.44	72.7500	72.4244	72.7500	0.00
01/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	427	0	0	0	0.00
01/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	439	0	0	0	0.00
01/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	268	0	0	0	0.00
01/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	819	1	1	1	0.00
01/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	142	0	0	0	405.00
01/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	433	0	0	0	0.00
01/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	391	0	0	0	0.00
01/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	14706	14	15	14	405.00
01/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	19588	19	20	19	0.00
01/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	11031	11	11	11	405.00
01/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	14207	14	14	14	0.00
01/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	14277	14	14	14	0.00
01/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	16561	16	17	16	0.00
01/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	14136	14	14	14	0.00
01/04/2020	2046 On 07-May-20			Bond Future	92.69	88.8377	92.6935	88.8377	15,286.00
01/04/2020	2046 On 06-August-20			Bond Future	94.16	90.2456	94.1618	90.2456	0.00
01/04/2020	2046 On 05-November-20			Bond Future	93.86	89.8788	93.8567	89.8788	0.00
01/04/2020	2046 On 04-February-21			Bond Future	95.35	91.3134	95.3550	91.3134	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
01/04/2020	2050 On 07-May-20			Bond Future	92.49	90.9794	92.4879	90.9794	15,776.00
01/04/2020	2050 On 06-August-20			Bond Future	92.07	90.5423	92.0738	90.5423	0.00
01/04/2020	2050 On 05-November-20			Bond Future	93.53	91.9751	93.5308	91.9751	0.00
01/04/2020	2050 On 04-February-21			Bond Future	93.10	91.5239	93.1045	91.5239	0.00
01/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	AL37 On 07-May-20			Index Future	644.44	646.7230	644.4440	646.7230	0.00
01/04/2020	AL37 On 06-August-20			Index Future	654.38	656.7000	654.3840	656.7000	0.00
01/04/2020	AL37 On 05-November-20			Index Future	664.69	667.0460	664.6930	667.0460	0.00
01/04/2020	AL37 On 04-February-21			Index Future	675.15	677.5410	675.1520	677.5410	0.00
01/04/2020	AL7T On 07-May-20			Index Future	708.49	711.2210	708.4850	711.2210	0.00
01/04/2020	AL7T On 06-August-20			Index Future	719.41	722.1930	719.4130	722.1930	0.00
01/04/2020	AL7T On 05-November-20			Index Future	730.75	733.5700	730.7460	733.5700	0.00
01/04/2020	AL7T On 04-February-21			Index Future	742.24	745.1130	742.2440	745.1130	0.00
01/04/2020	ALBI On 07-May-20			Index Future	639.22	641.4620	639.2160	641.4620	208.00
01/04/2020	ALBI On 06-August-20			Index Future	649.08	651.3580	649.0750	651.3580	0.00
01/04/2020	ALBI On 05-November-20			Index Future	659.30	661.6200	659.3000	661.6200	0.00
01/04/2020	ALBI On 04-February-21			Index Future	669.67	672.0300	669.6740	672.0300	0.00
01/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C035 On 28-February-35			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
01/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C303 On 28-February-33			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
01/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2020	ES33 On 07-May-20			Bond Future	12.83	67.6766	67.5209	67.6766	350.00
01/04/2020	ES33 On 06-August-20			Bond Future	13.06	68.7323	68.5736	68.7323	0.00
01/04/2020	ES33 On 05-November-20			Bond Future	13.30	66.0177	65.8563	66.0177	0.00
01/04/2020	ES33 On 04-February-21			Bond Future	13.56	67.0561	66.8922	67.0561	0.00
01/04/2020	ES42 On 07-May-20			Bond Future	13.02	68.1067	67.8561	68.1067	4,919.00
01/04/2020	ES42 On 06-August-20			Bond Future	13.24	69.1694	68.9143	69.1694	0.00
01/04/2020	ES42 On 05-November-20			Bond Future	13.47	65.9861	65.7268	65.9861	0.00
01/04/2020	ES42 On 04-February-21			Bond Future	13.71	67.0238	66.7605	67.0238	0.00
01/04/2020	GOVI On 07-May-20			GOVI	631.40	633.6620	631.4040	633.6620	1,180.00
01/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	885860	86	89	86	0.00
01/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	885960	86	89	86	0.00
01/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	885760	86	89	86	0.00
01/04/2020	GOVI On 06-August-20			GOVI	641.14	643.4380	641.1430	643.4380	1.00
01/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	869870	85	87	85	0.00
01/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	869770	85	87	85	0.00
01/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	869970	85	87	85	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
01/04/2020	GOVI On 05-November-20			GOVI	651.24	653.5750	651.2430	653.5750	0.00
01/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	866070	84	87	84	0.00
01/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	865870	84	87	84	0.00
01/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	865970	84	87	84	0.00
01/04/2020	GOVI On 04-February-21			GOVI	661.49	663.8590	661.4910	663.8590	0.00
01/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	894490	87	89	87	0.00
01/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	894590	87	89	87	0.00
01/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	894690	87	89	87	0.00
01/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2020	IGOV On 07-May-20			Index Future	243.44	241.6790	243.4420	241.6790	559.00
01/04/2020	IGOV On 06-August-20			Index Future	247.26	245.4670	247.2570	245.4670	0.00
01/04/2020	IGOV On 05-November-20			Index Future	251.21	249.3930	251.2110	249.3930	0.00
01/04/2020	IGOV On 04-February-21			Index Future	255.22	253.3740	255.2220	253.3740	0.00
01/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
01/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
01/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.54	94.5300	94.5400	94.5300	0.00
01/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.11	93.0800	93.1100	93.0800	0.00
01/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.71	91.6700	91.7100	91.6700	0.00
01/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.10	91.0600	91.1000	91.0600	0.00
01/04/2020	IS05 On 21-December-21			Interest Rate Swap	92.85	92.7900	92.8500	92.7900	51.00
01/04/2020	IS05 On 15-March-22			Interest Rate Swap	92.79	92.7700	92.7900	92.7700	0.00
01/04/2020	IS05 On 21-June-22			Interest Rate Swap	93.43	93.4000	93.4300	93.4000	0.00
01/04/2020	IS05 On 20-September-22			Interest Rate Swap	97.04	96.9500	97.0400	96.9500	0.00
01/04/2020	IS05 On 20-December-22			Interest Rate Swap	98.03	97.8500	98.0300	97.8500	0.00
01/04/2020	IS05 On 22-March-23			Interest Rate Swap	91.05	90.7900	91.0500	90.7900	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
01/04/2020	IS05 On 20-June-23			Interest Rate Swap	97.06	96.7600	97.0600	96.7600	0.00
01/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
01/04/2020	IS10 On 17-December-25			Interest Rate Swap	90.82	90.3400	90.8200	90.3400	0.00
01/04/2020	IS10 On 16-March-26			Interest Rate Swap	88.01	87.5500	88.0100	87.5500	0.00
01/04/2020	IS10 On 15-June-26			Interest Rate Swap	87.01	86.5700	87.0100	86.5700	0.00
01/04/2020	IS10 On 21-September-26			Interest Rate Swap	89.43	89.0500	89.4300	89.0500	0.00
01/04/2020	IS10 On 21-December-26			Interest Rate Swap	93.71	93.3700	93.7100	93.3700	0.00
01/04/2020	IS10 On 15-March-27			Interest Rate Swap	92.72	92.4000	92.7200	92.4000	0.00
01/04/2020	IS10 On 21-June-27			Interest Rate Swap	95.07	94.7500	95.0700	94.7500	0.00
01/04/2020	IS10 On 20-September-27			Interest Rate Swap	101.00	100.6800	101.0000	100.6800	0.00
01/04/2020	IS10 On 20-December-27			Interest Rate Swap	101.71	101.3800	101.7100	101.3800	0.00
01/04/2020	IS10 On 22-March-28			Interest Rate Swap	95.39	95.0300	95.3900	95.0300	0.00
01/04/2020	IS10 On 20-June-28			Interest Rate Swap	103.11	102.7500	103.1100	102.7500	0.00
01/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
01/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/04/2020	R023 On 07-May-20			Bond Future	7.02	103.4491	103.3508	103.4491	59,868.00
01/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	301	0	0	0	0.00
01/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	292	0	0	0	0.00
01/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	310	0	0	0	0.00
01/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	632	1	1	1	0.00
01/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	615	1	1	1	0.00
01/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	599	1	1	1	0.00
01/04/2020	R023 On 06-August-20			Bond Future	7.10	105.0630	104.9623	105.0630	0.00
01/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	976	1	1	1	0.00
01/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	1004	1	1	1	0.00
01/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	990	1	1	1	0.00
01/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	589	1	1	1	0.00
01/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	598	1	1	1	0.00
01/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	607	1	1	1	0.00
01/04/2020	R023 On 05-November-20			Bond Future	7.19	102.7784	102.6759	102.7784	0.00
01/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	1305	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
01/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	1291	1	1	1	0.00
01/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	1319	1	1	1	0.00
01/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	743	1	1	1	0.00
01/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	736	1	1	1	0.00
01/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	729	1	1	1	0.00
01/04/2020	R023 On 04-February-21			Bond Future	7.31	104.3952	104.2912	104.3952	0.00
01/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	367	0	0	0	0.00
01/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	376	0	0	0	0.00
01/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	371	0	0	0	0.00
01/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	2236	2	2	2	0.00
01/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	2251	2	2	2	0.00
01/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	2221	2	2	2	0.00
01/04/2020	R035 On 07-May-20			Bond Future	11.76	82.1033	81.7198	82.1033	132,531.00
01/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
01/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
01/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	11	0	0	0	0.00
01/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	30	0	0	0	0.00
01/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
01/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
01/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
01/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17589	17	18	17	0.00
01/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	15193	15	15	15	0.00
01/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14739	14	15	14	0.00
01/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	13249	13	13	13	0.00
01/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15345	15	15	15	0.00
01/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	12517	12	13	12	0.00
01/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	13028	13	13	13	0.00
01/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	6319	6	6	6	5,000.00
01/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	7495	7	7	7	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	15269	15	15	15	0.00
01/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	18142	18	18	18	0.00
01/04/2020	R035 On 06-August-20			Bond Future	11.95	83.3841	82.9940	83.3841	410.00
01/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	3	0	0	0	500.00
01/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	2	0	0	0	24,761.00
01/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	46	0	0	0	0.00
01/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	22	0	0	0	500.00
01/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	180	0	0	0	0.00
01/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	47	0	0	0	0.00
01/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
01/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	45	0	0	0	0.00
01/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	12994	13	13	13	0.00
01/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	21997	22	22	22	0.00
01/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	13135	13	13	13	0.00
01/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	9509	9	10	9	500.00
01/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	19978	20	20	20	0.00
01/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	13064	13	13	13	0.00
01/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	14859	14	15	14	0.00
01/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	19265	19	19	19	0.00
01/04/2020	R035 On 05-November-20			Bond Future	12.14	80.1923	79.7958	80.1923	0.00
01/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	353	0	0	0	0.00
01/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	359	0	0	0	0.00
01/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	348	0	0	0	0.00
01/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	11584	11	12	11	0.00
01/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	11521	11	12	11	0.00
01/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	11459	11	11	11	0.00
01/04/2020	R035 On 04-February-21			Bond Future	12.35	81.4536	81.0511	81.4536	0.00
01/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	385	0	0	0	0.00
01/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	345	0	0	0	0.00
01/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	340	0	0	0	0.00
01/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	335	0	0	0	0.00
01/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1279	1	1	1	0.00
01/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	14506	14	15	14	0.00
01/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	14571	14	15	14	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
01/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13928	14	14	14	650.00
01/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8288	8	8	8	650.00
01/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	14441	14	14	14	0.00
01/04/2020	R186 On 07-May-20			Bond Future	10.02	106.7171	106.3542	106.7171	88,804.00
01/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	1	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	17	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	9992	10	10	10	0.00
01/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	12583	12	13	12	0.00
01/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	5457	5	5	5	0.00
01/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	9883	10	10	10	0.00
01/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	10920	11	11	11	2,500.00
01/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	8858	8	9	8	0.00
01/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	7687	7	8	7	23,172.00
01/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	9937	10	10	10	0.00
01/04/2020	R186 On 06-August-20			Bond Future	10.23	103.0859	102.7165	103.0859	2,190.00
01/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	76	0	0	0	0.00
01/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	56	0	0	0	0.00
01/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	78	0	0	0	0.00
01/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	74	0	0	0	0.00
01/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	9218	9	9	9	0.00
01/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	9771	9	10	9	0.00
01/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	9118	9	9	9	0.00
01/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	9168	9	9	9	0.00
01/04/2020	R186 On 05-November-20			Bond Future	10.44	104.6932	104.3178	104.6932	0.00
01/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	308	0	0	0	0.00
01/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	304	0	0	0	0.00
01/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	299	0	0	0	0.00

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01/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	186	0	0	0	3,500.00
01/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	711	1	1	1	0.00
01/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	77	0	0	0	3,500.00
01/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	10104	10	10	10	0.00
01/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	12539	12	13	12	0.00
01/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	8681	8	9	8	0.00
01/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	6137	6	6	6	3,500.00
01/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	8726	8	9	8	0.00
01/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	8637	8	9	8	0.00
01/04/2020	R186 On 04-February-21			Bond Future	10.68	101.0445	100.6633	101.0445	0.00
01/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	168	0	0	0	0.00
01/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	171	0	0	0	0.00
01/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	173	0	0	0	0.00
01/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	11663	11	12	11	0.00
01/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	11616	11	12	11	0.00
01/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	11709	11	12	11	0.00
01/04/2020	R197 On 07-May-20			Bond Future	309.23	309.2357	309.2348	309.2357	2,507.00
01/04/2020	R197 On 06-August-20			Bond Future	306.35	306.3534	306.3501	306.3534	0.00
01/04/2020	R197 On 05-November-20			Bond Future	311.20	311.2017	311.1974	311.2017	0.00
01/04/2020	R197 On 04-February-21			Bond Future	308.18	308.1829	308.1792	308.1829	0.00
01/04/2020	R202 On 07-May-20			Bond Future	206.61	206.5802	206.6129	206.5802	7,982.00
01/04/2020	R202 On 06-August-20			Bond Future	205.75	205.7201	205.7516	205.7201	0.00
01/04/2020	R202 On 05-November-20			Bond Future	209.01	208.9758	209.0072	208.9758	0.00
01/04/2020	R202 On 04-February-21			Bond Future	208.10	208.0695	208.1021	208.0695	0.00
01/04/2020	R208 On 07-May-20			Bond Future	4.62	102.6089	102.5986	102.6089	29,633.00
01/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	201	0	0	0	0.00
01/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	194	0	0	0	0.00
01/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	187	0	0	0	0.00
01/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	25	0	0	0	0.00
01/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	26	0	0	0	0.00
01/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	23	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
01/04/2020	R208 On 06-August-20			Bond Future	3.95	104.2096	104.1983	104.2096	0.00
01/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1005	1	1	1	0.00
01/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1011	1	1	1	0.00
01/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	999	1	1	1	0.00
01/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R208 On 05-November-20			Bond Future	2.40	102.4353	102.4235	102.4353	0.00
01/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	927	1	1	1	0.00
01/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	923	1	1	1	0.00
01/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	919	1	1	1	0.00
01/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 07-May-20			Bond Future	11.74	61.7679	61.5940	61.7679	72,006.00
01/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	12993	13	13	13	0.00
01/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	12928	13	13	13	0.00
01/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	13059	13	13	13	0.00
01/04/2020	R209 On 06-August-20			Bond Future	11.91	62.7315	62.5544	62.7315	200.00
01/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	46870	47	47	47	0.00
01/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	46979	47	47	47	0.00
01/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	46762	47	47	47	0.00
01/04/2020	R209 On 05-November-20			Bond Future	12.08	60.5624	60.3824	60.5624	0.00
01/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	315	0	0	0	0.00
01/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	324	0	0	0	0.00
01/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	320	0	0	0	0.00
01/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	11422	11	11	11	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
01/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	11366	11	11	11	0.00
01/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	11478	11	11	11	0.00
01/04/2020	R209 On 04-February-21			Bond Future	12.26	61.5149	61.3322	61.5149	0.00
01/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	442	0	0	0	0.00
01/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	447	0	0	0	0.00
01/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	436	0	0	0	0.00
01/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11814	12	12	12	0.00
01/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11760	12	12	12	0.00
01/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11706	12	12	12	0.00
01/04/2020	R210 On 07-May-20			Bond Future	173.49	173.4618	173.4892	173.4618	1,419.00
01/04/2020	R210 On 06-August-20			Bond Future	176.24	176.2110	176.2374	176.2110	0.00
01/04/2020	R210 On 05-November-20			Bond Future	176.30	176.2783	176.3049	176.2783	0.00
01/04/2020	R210 On 04-February-21			Bond Future	179.12	179.0923	179.1194	179.0923	0.00
01/04/2020	R212 On 07-May-20			Bond Future	164.73	165.0288	164.7349	165.0288	6,719.00
01/04/2020	R212 On 06-August-20			Bond Future	165.05	165.3492	165.0494	165.3492	0.00
01/04/2020	R212 On 05-November-20			Bond Future	167.66	167.9660	167.6610	167.9660	0.00
01/04/2020	R212 On 04-February-21			Bond Future	168.01	168.3179	168.0083	168.3179	0.00
01/04/2020	R213 On 07-May-20			Bond Future	11.33	75.0736	74.7734	75.0736	16,774.00
01/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	12974	13	13	13	0.00
01/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	12850	13	13	13	0.00
01/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	12912	13	13	13	0.00
01/04/2020	R213 On 06-August-20			Bond Future	11.52	76.2447	75.9392	76.2447	300.00
01/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	53	0	0	0	0.00
01/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	55	0	0	0	0.00
01/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	54	0	0	0	0.00
01/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11994	12	12	12	0.00
01/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11936	12	12	12	0.00
01/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	12052	12	12	12	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
01/04/2020	R213 On 05-November-20			Bond Future	11.71	73.8906	73.5801	73.8906	0.00
01/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	270	0	0	0	0.00
01/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	274	0	0	0	0.00
01/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	278	0	0	0	0.00
01/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	11217	11	11	11	0.00
01/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	11323	11	11	11	0.00
01/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	11270	11	11	11	0.00
01/04/2020	R213 On 04-February-21			Bond Future	11.92	75.0529	74.7376	75.0529	0.00
01/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	263	0	0	0	0.00
01/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	260	0	0	0	0.00
01/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	256	0	0	0	0.00
01/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13255	13	13	13	0.00
01/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13309	13	13	13	0.00
01/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13201	13	13	13	0.00
01/04/2020	R214 On 07-May-20			Bond Future	11.79	60.7943	60.5373	60.7943	21,477.00
01/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
01/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
01/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	31	0	0	0	0.00
01/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	10937	11	11	11	0.00
01/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	12013	12	12	12	0.00
01/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	15110	15	15	15	0.00
01/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	6249	6	6	6	1,250.00
01/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	11945	12	12	12	0.00
01/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	11877	12	12	12	0.00
01/04/2020	R214 On 06-August-20			Bond Future	11.95	61.7427	61.4812	61.7427	300.00
01/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	96	0	0	0	0.00
01/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	98	0	0	0	0.00
01/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	100	0	0	0	0.00
01/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	11304	11	11	11	0.00
01/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	11431	11	11	11	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
01/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	11368	11	11	11	0.00
01/04/2020	R214 On 05-November-20			Bond Future	12.12	59.4155	59.1498	59.4155	0.00
01/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	398	0	0	0	0.00
01/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	404	0	0	0	0.00
01/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	393	0	0	0	0.00
01/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10783	11	11	11	0.00
01/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10726	10	11	10	0.00
01/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10668	10	11	10	0.00
01/04/2020	R214 On 04-February-21			Bond Future	12.29	60.3501	60.0802	60.3501	0.00
01/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	513	1	1	1	0.00
01/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	526	1	1	1	0.00
01/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	519	1	1	1	0.00
01/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11246	11	11	11	0.00
01/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	11190	11	11	11	0.00
01/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	11301	11	11	11	0.00
01/04/2020	R248 On 07-May-20			Bond Future	11.86	76.8174	76.5645	76.8174	100,621.00
01/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	10	0	0	0	0.00
01/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
01/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
01/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	15370	15	15	15	0.00
01/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	11839	12	12	12	300.00
01/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	15457	15	15	15	0.00
01/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	16159	16	16	16	0.00
01/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	7949	8	8	8	300.00
01/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	15283	15	15	15	0.00
01/04/2020	R248 On 06-August-20			Bond Future	12.03	78.0158	77.7583	78.0158	400.00
01/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	0	0	20,640.00
01/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	55	0	0	0	0.00
01/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	1931	2	2	2	0.00
01/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	609	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
01/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	325	0	0	0	640.00
01/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	1794	2	2	2	470.00
01/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5189	5	5	5	814.00
01/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	91	0	0	0	640.00
01/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	59	0	0	0	0.00
01/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
01/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3227	3	3	3	814.00
01/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	551	1	1	1	470.00
01/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	57	0	0	0	0.00
01/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	12997	13	13	13	0.00
01/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	6616	6	7	6	0.00
01/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1891	2	2	2	0.00
01/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	12918	13	13	13	0.00
01/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	3201	3	3	3	0.00
01/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1012	1	1	1	0.00
01/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3023	3	3	3	0.00
01/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	23627	23	24	23	0.00
01/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	21202	21	21	21	0.00
01/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	8180	8	8	8	0.00
01/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6323	6	6	6	0.00
01/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	13076	13	13	13	0.00
01/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	11748	12	12	12	0.00
01/04/2020	R248 On 05-November-20			Bond Future	12.20	74.8035	74.5418	74.8035	0.00
01/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	151	0	0	0	0.00
01/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	148	0	0	0	0.00
01/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	145	0	0	0	0.00
01/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	15417	15	15	15	0.00
01/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	15497	15	15	15	0.00
01/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	15337	15	15	15	0.00
01/04/2020	R248 On 04-February-21			Bond Future	12.38	75.9802	75.7144	75.9802	0.00
01/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	502	1	1	1	0.00
01/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	510	1	1	1	0.00
01/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	517	1	1	1	0.00
01/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	13241	13	13	13	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
01/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	13382	13	13	13	0.00
01/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	13312	13	13	13	0.00