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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	2025 On 05-November-20			Bond Future	144.81	144.8027	144.8075	144.8027	2,483.00
03/11/2020	2025 On 04-February-21			Bond Future	144.75	144.7444	144.7459	144.7444	3,383.00
03/11/2020	2025 On 06-May-21			Bond Future	146.32	146.3165	146.3157	146.3165	0.00
03/11/2020	2025 On 05-August-21			Bond Future	146.40	146.4034	146.4030	146.4034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2025 On 04-November-21			Bond Future	147.90	147.9022	147.8998	147.9022	0.00
03/11/2020	2029 On 05-November-20			Bond Future	100.05	100.1191	100.0503	100.1191	1,106.00
03/11/2020	2029 On 04-February-21			Bond Future	101.05	101.1211	101.0483	101.1211	4,910.00
03/11/2020	2029 On 06-May-21			Bond Future	101.01	101.0806	101.0064	101.0806	0.00
03/11/2020	2029 On 05-August-21			Bond Future	102.12	102.1973	102.1217	102.1973	0.00
03/11/2020	2029 On 04-November-21			Bond Future	102.02	102.0945	102.0178	102.0945	0.00
03/11/2020	2030 On 05-November-20			Bond Future	9.31	93.8168	9.3095	93.8168	65,240.00
03/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	3826	3	3826	3	0.00
03/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	1721	1	1721	1	0.00
03/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	6	0	6	0	1,000.00
03/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	562	0	562	0	0.00
03/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	1999	2	1999	2	0.00
03/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	1666	1	1666	1	0.00
03/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	1073	1	1073	1	0.00
03/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	603	0	603	0	0.00
03/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	4208	4	4208	4	0.00
03/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	645	0	645	0	0.00
03/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	1943	2	1943	2	0.00
03/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	3112	3	3112	3	0.00
03/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	137	0	137	0	3,000.00
03/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	6401	6	6401	6	0.00
03/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	9,414.00
03/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	5	0	5	0	9,414.00
03/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	5873	5	5873	5	0.00
03/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	1640	2	1640	2	0.00
03/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	2647	3	2647	3	0.00
03/11/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	4653	5	4653	5	0.00
03/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	2	0	2	0	2,500.00
03/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	123	0	123	0	0.00
03/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	37	0	37	0	2,500.00
03/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
03/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	3431	4	3431	4	0.00
03/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	598	1	598	1	0.00
03/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	155	0	155	0	0.00
03/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	5708	6	5708	6	0.00
03/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	1,000.00
03/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	2	0	2	0	5,500.00
03/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	6	0	6	0	3,000.00
03/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	2,500.00
03/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	7351	8	7351	8	0.00
03/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	139	0	139	0	0.00
03/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	1582	2	1582	2	0.00
03/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	5	0	5	0	3,000.00
03/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	5833	6	5833	6	0.00
03/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	2707	3	2707	3	0.00
03/11/2020	2030 On 04-February-21			Bond Future	9.53	90.7285	9.5270	90.7285	112,439.00
03/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	331	0	331	0	1,600.00
03/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	454	0	454	0	1,000.00
03/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	1655	2	1655	2	0.00
03/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	1546	1	1546	1	1,000.00
03/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	446	0	446	0	800.00
03/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	1632	1	1632	1	0.00
03/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	1722	2	1722	2	1,600.00
03/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	1611	1	1611	1	0.00
03/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1054	1	1054	1	800.00
03/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	4865	5	4865	5	0.00
03/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	1204	1	1204	1	1,800.00
03/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	4882	5	4882	5	0.00

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03/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	3857	4	3857	4	0.00
03/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	7282	8	7282	8	0.00
03/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	3713	4	3713	4	0.00
03/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	3749	4	3749	4	0.00
03/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	3573	4	3573	4	0.00
03/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	8154	9	8154	9	0.00
03/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	3678	4	3678	4	0.00
03/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	7228	8	7228	8	0.00
03/11/2020	2030 On 06-May-21			Bond Future	9.75	91.6929	9.7454	91.6929	0.00
03/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1223	0	1223	0	300.00
03/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	6666	6	6666	6	0.00
03/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2144	0	2144	0	300.00
03/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	1891	2	1891	2	0.00
03/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	10288	10	10288	10	0.00
03/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	3823	4	3823	4	0.00
03/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	7426	0	7426	0	0.00
03/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	438	0	438	0	700.00
03/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	4191	4	4191	4	0.00
03/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	10328	10	10328	10	0.00
03/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2037	2	2037	2	0.00
03/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	10368	10	10368	10	0.00
03/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	522	1	522	1	0.00
03/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	4934	5	4934	5	700.00
03/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	10729	11	10729	11	0.00
03/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2886	3	2886	3	700.00
03/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	5184	5	5184	5	0.00
03/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	535	1	535	1	0.00
03/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	4760	0	4760	0	0.00
03/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	528	1	528	1	0.00
03/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	1213	0	1213	0	300.00
03/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	2617	3	2617	3	0.00
03/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	6699	0	6699	0	0.00
03/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1495	2	1495	2	0.00

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03/11/2020	2030 On 05-August-21			Bond Future	9.98	88.6791	9.9827	88.6791	0.00
03/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	4800	5	4800	5	0.00
03/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	10797	10	10797	10	0.00
03/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	2255	2	2255	2	600.00
03/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	4832	5	4832	5	0.00
03/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1343	1	1343	1	600.00
03/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	4864	5	4864	5	0.00
03/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	2571	3	2571	3	0.00
03/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	5089	5	5089	5	0.00
03/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	6944	7	6944	7	0.00
03/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	2608	3	2608	3	0.00
03/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	597	1	597	1	600.00
03/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	2590	3	2590	3	0.00
03/11/2020	2030 On 04-November-21			Bond Future	10.23	89.5651	10.2305	89.5651	0.00
03/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	1883	1	1883	1	0.00
03/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	1785	1	1785	1	0.00
03/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	1834	1	1834	1	0.00
03/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20			Bond Future	10.38	86.4701	10.3803	86.4701	83,096.00
03/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	4022	4	4022	4	0.00
03/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	3520	3	3520	3	0.00
03/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	3860	4	3860	4	0.00
03/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	8025	8	8025	8	0.00
03/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	9175	10	9175	10	0.00

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03/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	5845	6	5845	6	0.00
03/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	3734	4	3734	4	0.00
03/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	4749	5	4749	5	0.00
03/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	3797	4	3797	4	0.00
03/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 04-February-21			Bond Future	10.62	87.3140	10.6177	87.3140	118,998.00
03/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	184	0	184	0	800.00
03/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	787	1	787	1	0.00
03/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	464	0	464	0	800.00
03/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	813	1	813	1	0.00
03/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	3561	3	3561	3	0.00
03/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	800	1	800	1	0.00
03/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	6817	7	6817	7	0.00
03/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	6766	7	6766	7	0.00
03/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	8598	9	8598	9	0.00
03/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	2408	3	2408	3	800.00
03/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	6867	7	6867	7	0.00
03/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	11655	12	11655	12	0.00
03/11/2020	2032 On 06-May-21			Bond Future	10.85	84.0967	10.8545	84.0967	0.00
03/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	2462	2	2462	2	736.00
03/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	8095	8	8095	8	0.00
03/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	9812	9	9812	9	0.00
03/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	8132	8	8132	8	0.00
03/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	8059	8	8059	8	0.00
03/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1497	2	1497	2	0.00
03/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1470	2	1470	2	0.00
03/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1483	2	1483	2	0.00
03/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	959	1	959	1	736.00
03/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	5456	6	5456	6	0.00
03/11/2020	2032 On 05-August-21			Bond Future	11.10	85.0062	11.1042	85.0062	0.00
03/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	4795	5	4795	5	0.00
03/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	4764	5	4764	5	0.00

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03/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	4826	5	4826	5	0.00
03/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	3453	4	3453	4	0.00
03/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	3431	4	3431	4	0.00
03/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	3409	4	3409	4	0.00
03/11/2020	2032 On 04-November-21			Bond Future	11.37	81.7126	11.3738	81.7126	0.00
03/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	1626	1	1626	1	0.00
03/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	1727	1	1727	1	0.00
03/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	1677	1	1677	1	0.00
03/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2033 On 05-November-20			Bond Future	94.07	94.0616	94.0694	94.0616	1,713.00
03/11/2020	2033 On 04-February-21			Bond Future	95.01	95.0031	95.0077	95.0031	7,653.00
03/11/2020	2033 On 06-May-21			Bond Future	94.82	94.8199	94.8243	94.8199	0.00
03/11/2020	2033 On 05-August-21			Bond Future	95.87	95.8675	95.8713	95.8675	0.00
03/11/2020	2033 On 04-November-21			Bond Future	95.63	95.6258	95.6295	95.6258	0.00
03/11/2020	2037 On 05-November-20			Bond Future	11.45	80.2599	11.4507	80.2599	58,743.00
03/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	8403	9	8403	9	0.00
03/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	8262	9	8262	9	0.00
03/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	8333	9	8333	9	0.00
03/11/2020	2037 On 04-February-21			Bond Future	11.70	76.7891	11.6966	76.7891	129,188.00
03/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	4105	4	4105	4	300.00
03/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	174	0	174	0	72.00
03/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	522	0	522	0	0.00
03/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	11026	11	11026	11	0.00
03/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1216	1	1216	1	0.00
03/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	592	1	592	1	0.00
03/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	530	0	530	0	0.00
03/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	3873	4	3873	4	0.00
03/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	720	1	720	1	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	539	0	539	0	0.00
03/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	9529	10	9529	10	0.00
03/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	2693	3	2693	3	240.00
03/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	8406	9	8406	9	0.00
03/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	383	0	383	0	300.00
03/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	6445	7	6445	7	72.00
03/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	9167	10	9167	10	72.00
03/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	9651	10	9651	10	0.00
03/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	9590	10	9590	10	0.00
03/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	13786	14	13786	14	0.00
03/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	2525	3	2525	3	0.00
03/11/2020	2037 On 06-May-21			Bond Future	11.94	77.6056	11.9427	77.6056	0.00
03/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	5720	5	5720	5	0.00
03/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	5754	5	5754	5	0.00
03/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	5788	5	5788	5	0.00
03/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	3058	3	3058	3	0.00
03/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	3038	3	3038	3	0.00
03/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	3078	3	3078	3	0.00
03/11/2020	2037 On 05-August-21			Bond Future	12.21	74.1893	12.2077	74.1893	0.00
03/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	4604	4	4604	4	0.00
03/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	4633	4	4633	4	0.00
03/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	4662	4	4662	4	0.00
03/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	4317	5	4317	5	0.00
03/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	4266	5	4266	5	0.00
03/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	4291	5	4291	5	0.00
03/11/2020	2037 On 04-November-21			Bond Future	12.48	74.9302	12.4765	74.9302	0.00
03/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	1793	1	1793	1	0.00
03/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	1845	1	1845	1	0.00
03/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	1742	1	1742	1	0.00
03/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2038 On 05-November-20			Bond Future	105.17	105.0208	105.1685	105.0208	5,279.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2038 On 04-February-21			Bond Future	104.52	104.3760	104.5233	104.3760	9,468.00
03/11/2020	2038 On 06-May-21			Bond Future	105.66	105.5099	105.6570	105.5099	0.00
03/11/2020	2038 On 05-August-21			Bond Future	105.10	104.9549	105.1046	104.9549	0.00
03/11/2020	2038 On 04-November-21			Bond Future	106.18	106.0291	106.1788	106.0291	0.00
03/11/2020	2040 On 05-November-20			Bond Future	11.60	81.9579	11.6006	81.9579	38,498.00
03/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
03/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	178	0	178	0	0.00
03/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	2,380.00
03/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	817	1	817	1	0.00
03/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	15479	16	15479	16	0.00
03/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	11389	12	11389	12	0.00
03/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	8913	10	8913	10	0.00
03/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	825	1	825	1	0.00
03/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	8989	10	8989	10	0.00
03/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	186	1	186	1	0.00
03/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	3993	5	3993	5	0.00
03/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	9599	10	9599	10	0.00
03/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	9065	10	9065	10	0.00
03/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	13563	14	13563	14	0.00
03/11/2020	2040 On 04-February-21			Bond Future	11.84	78.2534	11.8441	78.2534	81,334.00
03/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	285	0	285	0	800.00
03/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	3110	3	3110	3	0.00
03/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	516	0	516	0	0.00
03/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	87	0	87	0	500.00
03/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	508	0	508	0	0.00
03/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	387	0	387	0	500.00
03/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	2620	2	2620	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	104	0	104	0	800.00
03/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	524	0	524	0	0.00
03/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	17121	18	17121	18	0.00
03/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	4344	5	4344	5	500.00
03/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	10320	11	10320	11	0.00
03/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	11406	12	11406	12	0.00
03/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	16467	17	16467	17	0.00
03/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	12615	13	12615	13	0.00
03/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	10188	11	10188	11	0.00
03/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	10254	11	10254	11	0.00
03/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	3757	4	3757	4	800.00
03/11/2020	2040 On 06-May-21			Bond Future	12.09	79.0856	12.0875	79.0856	0.00
03/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	9027	0	9027	0	0.00
03/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	5592	5	5592	5	0.00
03/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	5558	5	5558	5	0.00
03/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1464	0	1464	0	300.00
03/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	3038	0	3038	0	300.00
03/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	5627	5	5627	5	0.00
03/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	3611	4	3611	4	0.00
03/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	3588	4	3588	4	0.00
03/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1890	0	1890	0	300.00
03/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	9621	0	9621	0	0.00
03/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	6172	0	6172	0	0.00
03/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	3565	4	3565	4	0.00
03/11/2020	2040 On 05-August-21			Bond Future	12.35	75.4349	12.3496	75.4349	0.00
03/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	13135	13	13135	13	0.00
03/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	2615	2	2615	2	900.00
03/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	5099	5	5099	5	0.00
03/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	5160	5	5160	5	0.00
03/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	1659	1	1659	1	900.00
03/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	5129	5	5129	5	0.00
03/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	4357	5	4357	5	0.00
03/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	4383	5	4383	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
03/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	9810	10	9810	10	0.00
03/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	906	1	906	1	900.00
03/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	4409	5	4409	5	0.00
03/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	7470	8	7470	8	0.00
03/11/2020	2040 On 04-November-21			Bond Future	12.61	76.1882	12.6149	76.1882	0.00
03/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	1617	1	1617	1	0.00
03/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	1563	1	1563	1	0.00
03/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	1509	1	1509	1	0.00
03/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20			Bond Future	11.73	78.1433	11.7254	78.1433	22,923.00
03/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	6	0	6	0	0.00
03/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	14	0	14	0	0.00
03/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
03/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
03/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
03/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
03/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	12214	13	12214	13	0.00
03/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	9604	10	9604	10	0.00
03/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	18023	19	18023	19	0.00
03/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	12052	13	12052	13	0.00
03/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	3648	4	3648	4	1,815.00
03/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	1918	3	1918	3	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	22411	23	22411	23	0.00
03/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	9527	10	9527	10	0.00
03/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	18475	19	18475	19	0.00
03/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	12703	13	12703	13	0.00
03/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	14703	15	14703	15	0.00
03/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	4406	5	4406	5	525.00
03/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	2240	3	2240	3	300.00
03/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	12621	13	12621	13	0.00
03/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	9682	10	9682	10	0.00
03/11/2020	2044 On 04-February-21			Bond Future	11.96	74.5267	11.9644	74.5267	35,679.00
03/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	393	0	393	0	0.00
03/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	407	0	407	0	0.00
03/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	222	0	222	0	0.00
03/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	857	1	857	1	0.00
03/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	354	0	354	0	0.00
03/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	101	0	101	0	265.00
03/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	400	0	400	0	0.00
03/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	11886	13	11886	13	265.00
03/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	16765	17	16765	17	0.00
03/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	8288	9	8288	9	265.00
03/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	11392	12	11392	12	0.00
03/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	11462	12	11462	12	0.00
03/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	13733	14	13733	14	0.00
03/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	11322	12	11322	12	0.00
03/11/2020	2044 On 06-May-21			Bond Future	12.20	75.3192	12.2033	75.3192	0.00
03/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	5202	5	5202	5	0.00
03/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	5170	5	5170	5	0.00
03/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	5364	5	5364	5	0.00
03/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	5138	5	5138	5	0.00
03/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	2195	2	2195	2	3,100.00
03/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	3559	3	3559	3	0.00
03/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	5384	6	5384	6	3,100.00
03/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	7534	8	7534	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	3798	4	3798	4	0.00
03/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	3651	4	3651	4	3,100.00
03/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	3823	4	3823	4	0.00
03/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	3773	4	3773	4	0.00
03/11/2020	2044 On 05-August-21			Bond Future	12.46	71.7530	12.4605	71.7530	0.00
03/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	5093	5	5093	5	0.00
03/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	5123	5	5123	5	0.00
03/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	5063	5	5063	5	0.00
03/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	4334	5	4334	5	0.00
03/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	4308	5	4308	5	0.00
03/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	4283	5	4283	5	0.00
03/11/2020	2044 On 04-November-21			Bond Future	12.72	72.4695	12.7206	72.4695	0.00
03/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	918	0	918	0	0.00
03/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	1025	0	1025	0	0.00
03/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	972	0	972	0	0.00
03/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2046 On 05-November-20			Bond Future	92.46	92.6063	92.4602	92.6063	4,012.00
03/11/2020	2046 On 04-February-21			Bond Future	93.38	93.5331	93.3825	93.5331	14,771.00
03/11/2020	2046 On 06-May-21			Bond Future	92.61	92.7597	92.6078	92.7597	0.00
03/11/2020	2046 On 05-August-21			Bond Future	93.63	93.7847	93.6305	93.7847	0.00
03/11/2020	2046 On 04-November-21			Bond Future	92.78	92.9391	92.7835	92.9391	0.00
03/11/2020	2050 On 05-November-20			Bond Future	94.35	94.3397	94.3478	94.3397	4,127.00
03/11/2020	2050 On 04-February-21			Bond Future	93.40	93.3950	93.4017	93.3950	12,357.00
03/11/2020	2050 On 06-May-21			Bond Future	94.41	94.4095	94.4147	94.4095	0.00
03/11/2020	2050 On 05-August-21			Bond Future	93.53	93.5260	93.5325	93.5260	0.00
03/11/2020	2050 On 04-November-21			Bond Future	94.49	94.4833	94.4884	94.4833	0.00
03/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	AL37 On 05-November-20			Index Future	765.30	764.0420	765.3030	764.0420	0.00
03/11/2020	AL37 On 04-February-21			Index Future	772.74	771.4910	772.7400	771.4910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	AL37 On 06-May-21			Index Future	780.92	779.6730	780.9220	779.6730	0.00
03/11/2020	AL37 On 05-August-21			Index Future	789.27	788.0080	789.2650	788.0080	0.00
03/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
03/11/2020	AL7T On 05-November-20			Index Future	821.51	817.9830	821.5100	817.9830	0.00
03/11/2020	AL7T On 04-February-21			Index Future	829.49	825.9590	829.4920	825.9590	0.00
03/11/2020	AL7T On 06-May-21			Index Future	838.28	834.7180	838.2760	834.7180	0.00
03/11/2020	AL7T On 05-August-21			Index Future	847.23	843.6410	847.2310	843.6410	0.00
03/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
03/11/2020	ALBI On 05-November-20			Index Future	718.59	715.1000	718.5890	715.1000	68.00
03/11/2020	ALBI On 04-February-21			Index Future	725.57	722.0720	725.5710	722.0720	221.00
03/11/2020	ALBI On 06-May-21			Index Future	733.25	729.7300	733.2540	729.7300	0.00
03/11/2020	ALBI On 05-August-21			Index Future	741.09	737.5310	741.0880	737.5310	0.00
03/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
03/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	ES33 On 05-November-20			Bond Future	11.90	72.1027	11.8973	72.1027	0.00
03/11/2020	ES33 On 04-February-21			Bond Future	12.18	72.8063	12.1831	72.8063	350.00
03/11/2020	ES33 On 06-May-21			Bond Future	12.46	69.8050	12.4646	69.8050	0.00
03/11/2020	ES33 On 05-August-21			Bond Future	12.76	70.5600	12.7623	70.5600	0.00
03/11/2020	ES33 On 04-November-21			Bond Future	13.08	67.4921	13.0815	67.4921	0.00
03/11/2020	ES42 On 05-November-20			Bond Future	12.55	69.9163	12.5520	69.9163	0.00
03/11/2020	ES42 On 04-February-21			Bond Future	12.83	70.5986	12.8294	70.5986	4,789.00
03/11/2020	ES42 On 06-May-21			Bond Future	13.11	67.0903	13.1143	67.0903	0.00
03/11/2020	ES42 On 05-August-21			Bond Future	13.41	67.8161	13.4077	67.8161	0.00
03/11/2020	ES42 On 04-November-21			Bond Future	13.73	64.2368	13.7250	64.2368	0.00
03/11/2020	GOVI On 05-November-20			GOVI	709.81	706.3990	709.8120	706.3990	207.00
03/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	280380	31	280380	31	0.00
03/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	280180	31	280180	31	0.00
03/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	280280	31	280280	31	0.00
03/11/2020	GOVI On 04-February-21			GOVI	716.71	713.2870	716.7090	713.2870	1,004.00
03/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	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
03/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	342310	38	342310	38	0.00
03/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	342410	38	342410	38	0.00
03/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	342510	38	342510	38	0.00
03/11/2020	GOVI On 06-May-21			GOVI	724.30	720.8510	724.2980	720.8510	0.00
03/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	456280	42	456280	42	0.00
03/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	456080	42	456080	42	0.00
03/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	456180	42	456180	42	0.00
03/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21			GOVI	732.04	728.5570	732.0360	728.5570	0.00
03/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	128860	9	128860	9	0.00
03/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	128960	9	128960	9	0.00
03/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	129060	9	129060	9	0.00
03/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
03/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
03/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
03/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2020	IGOV On 05-November-20			Index Future	256.96	257.1400	256.9620	257.1400	111.00
03/11/2020	IGOV On 04-February-21			Index Future	259.52	259.7110	259.5230	259.7110	989.00
03/11/2020	IGOV On 06-May-21			Index Future	262.33	262.5290	262.3340	262.5290	21.00
03/11/2020	IGOV On 05-August-21			Index Future	265.20	265.3980	265.1990	265.3980	0.00
03/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
03/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
03/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1400	92.1300	92.1400	0.00
03/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.20	90.2000	90.2000	90.2000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.03	89.0400	89.0300	89.0400	0.00
03/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.18	90.1900	90.1800	90.1900	51.00
03/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.49	89.4900	89.4900	89.4900	0.00
03/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.47	89.4800	89.4700	89.4800	0.00
03/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.48	92.4900	92.4800	92.4900	0.00
03/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.88	92.8900	92.8800	92.8900	0.00
03/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.20	85.2200	85.2000	85.2200	0.00
03/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.73	90.7500	90.7300	90.7500	0.00
03/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.48	78.5900	78.4800	78.5900	0.00
03/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.07	75.1800	75.0700	75.1800	0.00
03/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.57	73.6900	73.5700	73.6900	0.00
03/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.72	75.8400	75.7200	75.8400	0.00
03/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.87	80.0000	79.8700	80.0000	0.00
03/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.47	78.6000	78.4700	78.6000	0.00
03/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.70	80.8300	80.7000	80.8300	0.00
03/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.68	86.8200	86.6800	86.8200	0.00
03/11/2020	IS10 On 20-December-27			Interest Rate Swap	87.24	87.3800	87.2400	87.3800	0.00
03/11/2020	IS10 On 22-March-28			Interest Rate Swap	80.39	80.5500	80.3900	80.5500	0.00
03/11/2020	IS10 On 20-June-28			Interest Rate Swap	88.46	88.6100	88.4600	88.6100	0.00
03/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	3.3350	96.6650	0.00
03/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7850	3.2150	96.7850	30,010.00
03/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.19	96.8000	3.1900	96.8000	0.00
03/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.13	96.8700	3.1300	96.8700	0.00
03/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.14	96.8650	3.1350	96.8650	0.00
03/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.12	96.8700	3.1200	96.8700	0.00
03/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.15	96.8400	3.1500	96.8400	0.00
03/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.27	96.7250	3.2650	96.7250	30,000.00
03/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.44	96.5500	3.4400	96.5500	0.00
03/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.53	96.4600	3.5300	96.4600	0.00
03/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.90	96.0700	3.9000	96.0700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.96	95.7650	3.9550	95.7650	0.00
03/11/2020	R023 On 05-November-20			Bond Future	4.26	109.1529	4.2579	109.1529	19,823.00
03/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	6990	7	6990	7	0.00
03/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	7011	7	7011	7	0.00
03/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	6969	7	6969	7	0.00
03/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21			Bond Future	4.31	110.2182	4.3074	110.2182	31,151.00
03/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3983	4	3983	4	0.00
03/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4022	4	4022	4	0.00
03/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4002	4	4002	4	0.00
03/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21			Bond Future	4.31	107.4816	4.3088	107.4816	0.00
03/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5605	6	5605	6	0.00
03/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5638	6	5638	6	0.00
03/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5622	6	5622	6	0.00
03/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-August-21			Bond Future	4.30	108.6435	4.3026	108.6435	0.00
03/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1671	2	1671	2	0.00
03/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1658	2	1658	2	0.00
03/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1646	2	1646	2	0.00
03/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	137	0	137	0	0.00
03/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	140	0	140	0	0.00
03/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	134	0	134	0	0.00
03/11/2020	R023 On 04-November-21			Bond Future	4.35	105.8245	4.3529	105.8245	0.00
03/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	706	1	706	1	0.00
03/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	719	1	719	1	0.00
03/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	732	1	732	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20			Bond Future	11.17	84.8655	11.1659	84.8655	31,421.00
03/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	5500	6	5500	6	0.00
03/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	5432	6	5432	6	0.00
03/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	5364	6	5364	6	0.00
03/11/2020	R035 On 04-February-21			Bond Future	11.42	85.6937	11.4186	85.6937	98,950.00
03/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	610	1	610	1	0.00
03/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	537	0	537	0	0.00
03/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	528	0	528	0	0.00
03/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	2409	2	2409	2	0.00
03/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	520	0	520	0	0.00
03/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	9382	10	9382	10	0.00
03/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	9444	10	9444	10	0.00
03/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	8840	9	8840	9	650.00
03/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	4106	5	4106	5	650.00
03/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	9321	10	9321	10	0.00
03/11/2020	R035 On 06-May-21			Bond Future	11.66	82.1298	11.6623	82.1298	0.00
03/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	6487	6	6487	6	0.00
03/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	3859	4	3859	4	0.00
03/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	8080	8	8080	8	0.00
03/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	6561	6	6561	6	0.00
03/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1141	1	1141	1	793.00
03/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	2787	0	2787	0	600.00
03/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	8582	0	8582	0	0.00
03/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1349	0	1349	0	600.00
03/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	6524	6	6524	6	0.00
03/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2018	2	2018	2	1,650.00
03/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	3222	3	3222	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	5316	5	5316	5	0.00
03/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	3275	4	3275	4	793.00
03/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	5249	6	5249	6	793.00
03/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	7206	8	7206	8	0.00
03/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	5848	0	5848	0	0.00
03/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	2613	3	2613	3	0.00
03/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	4515	5	4515	5	1,650.00
03/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	2001	2	2001	2	1,650.00
03/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1783	0	1783	0	600.00
03/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	9208	0	9208	0	0.00
03/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2630	3	2630	3	0.00
03/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	10074	11	10074	11	0.00
03/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	2596	3	2596	3	0.00
03/11/2020	R035 On 05-August-21			Bond Future	11.92	83.0180	11.9227	83.0180	0.00
03/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	54507	55	54507	55	0.00
03/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	54391	55	54391	55	0.00
03/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	54624	55	54624	55	0.00
03/11/2020	R035 On 04-November-21			Bond Future	12.20	79.3752	12.2009	79.3752	0.00
03/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	1707	1	1707	1	0.00
03/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	1760	1	1760	1	0.00
03/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	1654	1	1654	1	0.00
03/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20			Bond Future	7.07	120.6558	7.0679	120.6558	20,311.00
03/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	8209	8	8209	8	0.00
03/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	90	0	90	0	1,200.00
03/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	8160	8	8160	8	0.00
03/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	2303	2	2303	2	80.00
03/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	4076	4	4076	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	6619	6	6619	6	0.00
03/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	11112	11	11112	11	0.00
03/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
03/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	8111	8	8111	8	0.00
03/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	4898	5	4898	5	1,200.00
03/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	3117	3	3117	3	0.00
03/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	457	1	457	1	0.00
03/11/2020	R186 On 04-February-21			Bond Future	7.24	116.5552	7.2444	116.5552	74,926.00
03/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5017	5	5017	5	0.00
03/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4409	4	4409	4	0.00
03/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5100	5	5100	5	0.00
03/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5059	5	5059	5	0.00
03/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	453	0	453	0	0.00
03/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	598	1	598	1	15,177.00
03/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	461	1	461	1	0.00
03/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	468	1	468	1	0.00
03/11/2020	R186 On 06-May-21			Bond Future	7.42	117.7933	7.4182	117.7933	0.00
03/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15117	15	15117	15	0.00
03/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15076	15	15076	15	0.00
03/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15035	15	15035	15	0.00
03/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	12	0	12	0	0.00
03/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	12	0	12	0	0.00
03/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	12	0	12	0	0.00
03/11/2020	R186 On 05-August-21			Bond Future	7.61	113.7856	7.6074	113.7856	0.00
03/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5577	5	5577	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
03/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5612	5	5612	5	0.00
03/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5647	5	5647	5	0.00
03/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	995	1	995	1	0.00
03/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	1014	1	1014	1	0.00
03/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	1005	1	1005	1	0.00
03/11/2020	R186 On 04-November-21			Bond Future	7.83	114.9230	7.8260	114.9230	0.00
03/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	1250	1	1250	1	0.00
03/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	1207	1	1207	1	0.00
03/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	1163	1	1163	1	0.00
03/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R197 On 05-November-20			Bond Future	316.89	316.8832	316.8871	316.8832	1,942.00
03/11/2020	R197 On 04-February-21			Bond Future	312.20	312.2079	312.2029	312.2079	2,405.00
03/11/2020	R197 On 06-May-21			Bond Future	315.59	315.5987	315.5886	315.5987	0.00
03/11/2020	R197 On 05-August-21			Bond Future	311.08	311.0865	311.0817	311.0865	0.00
03/11/2020	R197 On 04-November-21			Bond Future	314.26	314.2702	314.2612	314.2702	0.00
03/11/2020	R202 On 05-November-20			Bond Future	211.72	212.4500	211.7235	212.4500	3,471.00
03/11/2020	R202 On 04-February-21			Bond Future	209.67	210.4084	209.6684	210.4084	7,827.00
03/11/2020	R202 On 06-May-21			Bond Future	211.94	212.6935	211.9421	212.6935	0.00
03/11/2020	R202 On 05-August-21			Bond Future	210.04	210.7946	210.0375	210.7946	0.00
03/11/2020	R202 On 04-November-21			Bond Future	212.18	212.9524	212.1844	212.9524	0.00
03/11/2020	R208 On 05-November-20			Bond Future	3.46	102.0035	3.4569	102.0035	5,793.00
03/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	516	1	516	1	0.00
03/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	512	1	512	1	0.00
03/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	508	0	508	0	0.00
03/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20			Bond Future	10.89	65.9184	10.8942	65.9184	4,778.00
03/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	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
03/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	5092	6	5092	6	0.00
03/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	5031	6	5031	6	0.00
03/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	5153	6	5153	6	0.00
03/11/2020	R209 On 04-February-21			Bond Future	11.11	66.5617	11.1062	66.5617	27,478.00
03/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	905	1	905	1	0.00
03/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	917	1	917	1	0.00
03/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	892	1	892	1	0.00
03/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	6563	7	6563	7	0.00
03/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	6516	7	6516	7	0.00
03/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	6469	7	6469	7	0.00
03/11/2020	R209 On 06-May-21			Bond Future	11.32	64.1288	11.3163	64.1288	2,975.00
03/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1502	1	1502	1	5,825.00
03/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	3567	3	3567	3	0.00
03/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	6484	6	6484	6	0.00
03/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	6551	6	6551	6	0.00
03/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	6584	6	6584	6	0.00
03/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	6517	6	6517	6	0.00
03/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	2060	2	2060	2	0.00
03/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	2034	2	2034	2	0.00
03/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	2021	2	2021	2	8,150.00
03/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	2047	2	2047	2	0.00
03/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	3911	4	3911	4	8,150.00
03/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	7365	8	7365	8	0.00
03/11/2020	R209 On 05-August-21			Bond Future	11.54	64.8222	11.5357	64.8222	0.00
03/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	4735	4	4735	4	0.00
03/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	4707	4	4707	4	0.00
03/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	4764	4	4764	4	0.00
03/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	3449	4	3449	4	0.00
03/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	3429	4	3429	4	0.00
03/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	3409	4	3409	4	0.00
03/11/2020	R209 On 04-November-21			Bond Future	11.77	62.3313	11.7694	62.3313	0.00
03/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	2001	2	2001	2	0.00
03/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	1908	1	1908	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	1955	1	1955	1	0.00
03/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R210 On 05-November-20			Bond Future	188.11	188.2239	188.1114	188.2239	1,087.00
03/11/2020	R210 On 04-February-21			Bond Future	189.99	190.1077	189.9878	190.1077	1,254.00
03/11/2020	R210 On 06-May-21			Bond Future	189.34	189.4600	189.3383	189.4600	0.00
03/11/2020	R210 On 05-August-21			Bond Future	191.43	191.5533	191.4290	191.5533	0.00
03/11/2020	R210 On 04-November-21			Bond Future	190.65	190.7771	190.6515	190.7771	0.00
03/11/2020	R212 On 05-November-20			Bond Future	170.27	170.5805	170.2698	170.5805	1,851.00
03/11/2020	R212 On 04-February-21			Bond Future	169.67	169.9908	169.6734	169.9908	6,750.00
03/11/2020	R212 On 06-May-21			Bond Future	171.51	171.8372	171.5137	171.8372	0.00
03/11/2020	R212 On 05-August-21			Bond Future	171.08	171.4052	171.0791	171.4052	0.00
03/11/2020	R212 On 04-November-21			Bond Future	172.83	173.1597	172.8279	173.1597	0.00
03/11/2020	R213 On 05-November-20			Bond Future	9.82	82.9264	9.8247	82.9264	8,476.00
03/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	17	0	17	0	0.00
03/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	21	0	21	0	0.00
03/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	24	0	24	0	0.00
03/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	1240	2	1240	2	0.00
03/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	1347	2	1347	2	0.00
03/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	1293	2	1293	2	0.00
03/11/2020	R213 On 04-February-21			Bond Future	10.05	83.7356	10.0477	83.7356	8,389.00
03/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1217	1	1217	1	0.00
03/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1199	1	1199	1	0.00
03/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1182	1	1182	1	0.00
03/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	4819	5	4819	5	0.00
03/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	4859	5	4859	5	0.00
03/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	4779	5	4779	5	0.00
03/11/2020	R213 On 06-May-21			Bond Future	10.26	81.0960	10.2621	81.0960	0.00
03/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	8920	9	8920	9	0.00
03/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	8957	9	8957	9	0.00
03/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	8883	9	8883	9	0.00
03/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	878	1	878	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	869	1	869	1	0.00
03/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	860	1	860	1	0.00
03/11/2020	R213 On 05-August-21			Bond Future	10.49	81.9728	10.4918	81.9728	0.00
03/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	4487	4	4487	4	0.00
03/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	2817	3	2817	3	0.00
03/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	4728	5	4728	5	0.00
03/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1332	1	1332	1	200.00
03/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	4697	4	4697	4	0.00
03/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	4667	4	4667	4	0.00
03/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	7506	8	7506	8	0.00
03/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2897	3	2897	3	0.00
03/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2916	3	2916	3	0.00
03/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	4639	5	4639	5	200.00
03/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2878	3	2878	3	0.00
03/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	3034	3	3034	3	200.00
03/11/2020	R213 On 04-November-21			Bond Future	10.74	79.2648	10.7420	79.2648	0.00
03/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	1743	1	1743	1	0.00
03/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	1791	1	1791	1	0.00
03/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	1695	1	1695	1	0.00
03/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20			Bond Future	11.42	62.1747	11.4196	62.1747	9,411.00
03/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	6849	7	6849	7	0.00
03/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	6786	7	6786	7	0.00
03/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	6723	7	6723	7	0.00
03/11/2020	R214 On 04-February-21			Bond Future	11.64	62.7815	11.6417	62.7815	15,387.00
03/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	633	1	633	1	0.00
03/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	652	1	652	1	0.00
03/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	643	1	643	1	0.00

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03/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	8148	9	8148	9	0.00
03/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	8095	9	8095	9	0.00
03/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	8201	9	8201	9	0.00
03/11/2020	R214 On 06-May-21			Bond Future	11.85	60.1715	11.8548	60.1715	0.00
03/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	4982	5	4982	5	0.00
03/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	4952	5	4952	5	0.00
03/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	4923	5	4923	5	0.00
03/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2975	3	2975	3	0.00
03/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2993	3	2993	3	0.00
03/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2957	3	2957	3	0.00
03/11/2020	R214 On 05-August-21			Bond Future	12.08	60.8221	12.0810	60.8221	0.00
03/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	3983	4	3983	4	0.00
03/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	4008	4	4008	4	0.00
03/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	4032	4	4032	4	0.00
03/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	4305	5	4305	5	0.00
03/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	4281	5	4281	5	0.00
03/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	4330	5	4330	5	0.00
03/11/2020	R214 On 04-November-21			Bond Future	12.32	58.1545	12.3206	58.1545	0.00
03/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	743	0	743	0	0.00
03/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	697	0	697	0	0.00
03/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	651	0	651	0	0.00
03/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20			Bond Future	11.69	77.0436	11.6853	77.0436	66,741.00
03/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	950.00
03/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
03/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	12113	13	12113	13	0.00
03/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	12196	13	12196	13	0.00
03/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	12363	13	12363	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
03/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	12030	13	12030	13	0.00
03/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	4635	5	4635	5	0.00
03/11/2020	R248 On 04-February-21			Bond Future	11.92	77.7955	11.9226	77.7955	109,311.00
03/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	2202	2	2202	2	2,590.00
03/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	774	1	774	1	2,590.00
03/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	484	0	484	0	0.00
03/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	493	0	493	0	0.00
03/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	501	0	501	0	0.00
03/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	10486	11	10486	11	0.00
03/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	10624	11	10624	11	0.00
03/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	10555	11	10555	11	0.00
03/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	8716	9	8716	9	0.00
03/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	4900	5	4900	5	0.00
03/11/2020	R248 On 06-May-21			Bond Future	12.15	74.2108	12.1514	74.2108	0.00
03/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	5040	5	5040	5	0.00
03/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	5105	5	5105	5	0.00
03/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	5072	5	5072	5	0.00
03/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3903	4	3903	4	0.00
03/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3877	4	3877	4	0.00
03/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3928	4	3928	4	0.00
03/11/2020	R248 On 05-August-21			Bond Future	12.40	75.0133	12.3954	75.0133	0.00
03/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	5037	5	5037	5	0.00
03/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	5068	5	5068	5	0.00
03/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	5007	5	5007	5	0.00
03/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	4356	5	4356	5	0.00
03/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	4409	5	4409	5	0.00
03/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	4382	5	4382	5	0.00
03/11/2020	R248 On 04-November-21			Bond Future	12.65	71.3535	12.6543	71.3535	0.00
03/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	963	0	963	0	0.00
03/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	1072	0	1072	0	0.00
03/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	1017	0	1017	0	0.00
03/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	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
03/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
