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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	2025 On 04-February-21			Bond Future	147.50	147.2096	147.5034	147.2096	5,327.00
04/12/2020	2025 On 06-May-21			Bond Future	149.08	148.7833	149.0798	148.7833	0.00
04/12/2020	2025 On 05-August-21			Bond Future	149.21	148.9099	149.2095	148.9099	0.00
04/12/2020	2025 On 04-November-21			Bond Future	150.87	150.5656	150.8684	150.5656	0.00

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04/12/2020	2029 On 04-February-21			Bond Future	103.42	102.7963	103.4194	102.7963	2,232.00
04/12/2020	2029 On 06-May-21			Bond Future	103.38	102.7547	103.3842	102.7547	0.00
04/12/2020	2029 On 05-August-21			Bond Future	104.54	103.9003	104.5367	103.9003	0.00
04/12/2020	2029 On 04-November-21			Bond Future	104.55	103.9040	104.5474	103.9040	0.00
04/12/2020	2030 On 04-February-21			Bond Future	9.11	93.2617	9.1057	93.2617	111,095.00
04/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2042	2	2042	2	0.00
04/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2468	2	2468	2	0.00
04/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2644	3	2644	3	0.00
04/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	249	0	249	0	1,600.00
04/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1201	1	1201	1	800.00
04/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6320	6	6320	6	0.00
04/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	395	0	395	0	1,000.00
04/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2011	2	2011	2	0.00
04/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	1980	2	1980	2	0.00
04/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2136	2	2136	2	1,600.00
04/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	1890	2	1890	2	1,000.00
04/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	385	0	385	0	800.00
04/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4826	5	4826	5	0.00
04/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1807	2	1807	2	0.00
04/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1725	2	1725	2	0.00
04/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5679	6	5679	6	0.00
04/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1594	2	1594	2	0.00
04/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1698	2	1698	2	0.00
04/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2636	3	2636	3	0.00
04/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	265	0	265	0	1,800.00
04/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4775	5	4775	5	0.00
04/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1246	1	1246	1	2,000.00
04/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1355	1	1355	1	4,000.00
04/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1671	2	1671	2	0.00
04/12/2020	2030 On 06-May-21			Bond Future	9.31	94.2362	9.3080	94.2362	0.00
04/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1526	1	1526	1	300.00
04/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2588	2	2588	2	0.00
04/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8158	8	8158	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
04/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12379	12	12379	12	0.00
04/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2727	3	2727	3	300.00
04/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	451	0	451	0	700.00
04/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5346	5	5346	5	0.00
04/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2402	2	2402	2	0.00
04/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	4886	5	4886	5	0.00
04/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12290	12	12290	12	0.00
04/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9049	9	9049	9	0.00
04/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12335	12	12335	12	0.00
04/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	131	0	131	0	0.00
04/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	433	0	433	0	300.00
04/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2940	3	2940	3	0.00
04/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	134	0	134	0	0.00
04/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1369	1	1369	1	0.00
04/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3291	3	3291	3	0.00
04/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	129	0	129	0	0.00
04/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	583	1	583	1	0.00
04/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	3082	3	3082	3	700.00
04/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8339	9	8339	9	0.00
04/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1545	2	1545	2	700.00
04/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4598	5	4598	5	0.00
04/12/2020	2030 On 05-August-21			Bond Future	9.52	91.2591	9.5229	91.2591	0.00
04/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	1879	2	1879	2	600.00
04/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6313	6	6313	6	0.00
04/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	12869	13	12869	13	0.00
04/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3074	3	3074	3	600.00
04/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6238	6	6238	6	0.00
04/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6276	6	6276	6	0.00
04/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1594	2	1594	2	0.00
04/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1607	2	1607	2	0.00
04/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	230	0	230	0	600.00
04/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1582	2	1582	2	0.00
04/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3469	4	3469	4	0.00

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04/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	5041	5	5041	5	0.00
04/12/2020	2030 On 04-November-21			Bond Future	9.73	92.2535	9.7336	92.2535	0.00
04/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1659	2	1659	2	300.00
04/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9465	9	9465	9	0.00
04/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6514	6	6514	6	0.00
04/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6584	6	6584	6	0.00
04/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1014	1	1014	1	300.00
04/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6549	6	6549	6	0.00
04/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2167	2	2167	2	0.00
04/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6876	7	6876	7	0.00
04/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1094	1	1094	1	300.00
04/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2181	2	2181	2	0.00
04/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	9089	9	9089	9	0.00
04/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2153	2	2153	2	0.00
04/12/2020	2032 On 04-February-21			Bond Future	10.12	90.4901	10.1179	90.4901	117,675.00
04/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	902	1	902	1	0.00
04/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	102	0	102	0	800.00
04/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	883	1	883	1	0.00
04/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	419	0	419	0	800.00
04/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	4858	5	4858	5	0.00
04/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	920	1	920	1	0.00
04/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3930	4	3930	4	0.00
04/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5610	6	5610	6	0.00
04/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	761	1	761	1	800.00
04/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	4019	4	4019	4	0.00
04/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8630	9	8630	9	0.00
04/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	3975	4	3975	4	0.00
04/12/2020	2032 On 06-May-21			Bond Future	10.34	87.2909	10.3358	87.2909	0.00
04/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3224	3	3224	3	736.00
04/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10084	10	10084	10	0.00
04/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10041	10	10041	10	0.00
04/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12085	12	12085	12	0.00
04/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10127	10	10127	10	0.00

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04/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	505	1	505	1	0.00
04/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	519	1	519	1	0.00
04/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	512	1	512	1	0.00
04/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	272	0	272	0	736.00
04/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	3258	3	3258	3	0.00
04/12/2020	2032 On 05-August-21			Bond Future	10.56	88.2436	10.5612	88.2436	0.00
04/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6443	6	6443	6	0.00
04/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6481	6	6481	6	0.00
04/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6519	6	6519	6	0.00
04/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	2101	2	2101	2	0.00
04/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	2116	2	2116	2	0.00
04/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2131	2	2131	2	0.00
04/12/2020	2032 On 04-November-21			Bond Future	10.79	85.0600	10.7924	85.0600	0.00
04/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1298	1	1298	1	700.00
04/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11224	11	11224	11	0.00
04/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7368	7	7368	7	0.00
04/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2041	2	2041	2	700.00
04/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7296	7	7296	7	0.00
04/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7332	7	7332	7	0.00
04/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2531	3	2531	3	0.00
04/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2560	3	2560	3	0.00
04/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9867	10	9867	10	0.00
04/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	1075	1	1075	1	700.00
04/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2545	3	2545	3	0.00
04/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7553	8	7553	8	0.00
04/12/2020	2033 On 04-February-21			Bond Future	97.47	96.6570	97.4728	96.6570	7,717.00
04/12/2020	2033 On 06-May-21			Bond Future	97.30	96.4734	97.2976	96.4734	0.00
04/12/2020	2033 On 05-August-21			Bond Future	98.38	97.5490	98.3822	97.5490	0.00
04/12/2020	2033 On 04-November-21			Bond Future	98.25	97.4078	98.2502	97.4078	0.00
04/12/2020	2037 On 04-February-21			Bond Future	11.13	80.4791	11.1267	80.4791	129,311.00
04/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	492	0	492	0	0.00
04/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	5774	6	5774	6	300.00
04/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	93	0	93	0	72.00

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04/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	759	1	759	1	240.00
04/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	481	0	481	0	0.00
04/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	469	0	469	0	0.00
04/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	14125	14	14125	14	0.00
04/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1550	1	1550	1	0.00
04/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	568	1	568	1	0.00
04/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	5451	5	5451	5	0.00
04/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	5681	6	5681	6	72.00
04/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	3318	4	3318	4	72.00
04/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	20	0	20	0	300.00
04/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	6136	6	6136	6	0.00
04/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	6078	6	6078	6	0.00
04/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	10242	11	10242	11	0.00
04/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	808	1	808	1	240.00
04/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	4982	5	4982	5	0.00
04/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	6020	6	6020	6	0.00
04/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	731	1	731	1	0.00
04/12/2020	2037 On 06-May-21			Bond Future	11.35	81.3202	11.3510	81.3202	0.00
04/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	7726	8	7726	8	0.00
04/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	7648	7	7648	7	0.00
04/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	7687	7	7687	7	0.00
04/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1490	2	1490	2	0.00
04/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1520	2	1520	2	0.00
04/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1505	2	1505	2	0.00
04/12/2020	2037 On 05-August-21			Bond Future	11.59	77.9518	11.5881	77.9518	0.00
04/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	6576	6	6576	6	0.00
04/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	6613	6	6613	6	0.00
04/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	6651	6	6651	6	0.00
04/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2740	3	2740	3	0.00
04/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2757	3	2757	3	0.00
04/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2723	3	2723	3	0.00
04/12/2020	2037 On 04-November-21			Bond Future	11.82	78.8016	11.8177	78.8016	0.00
04/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8242	8	8242	8	0.00

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04/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8274	8	8274	8	0.00
04/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8307	8	8307	8	0.00
04/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2842	3	2842	3	0.00
04/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2823	3	2823	3	0.00
04/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2861	3	2861	3	0.00
04/12/2020	2038 On 04-February-21			Bond Future	108.96	107.0706	108.9636	107.0706	7,655.00
04/12/2020	2038 On 06-May-21			Bond Future	110.13	108.2153	110.1282	108.2153	0.00
04/12/2020	2038 On 05-August-21			Bond Future	109.63	107.6982	109.6322	107.6982	0.00
04/12/2020	2038 On 04-November-21			Bond Future	110.85	108.8959	110.8513	108.8959	0.00
04/12/2020	2040 On 04-February-21			Bond Future	11.27	82.3728	11.2696	82.3728	78,984.00
04/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	456	0	456	0	0.00
04/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	444	0	444	0	0.00
04/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	285	0	285	0	500.00
04/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	3616	3	3616	3	0.00
04/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	179	0	179	0	800.00
04/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4349	4	4349	4	0.00
04/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	468	0	468	0	0.00
04/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	27	0	27	0	500.00
04/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	36	0	36	0	800.00
04/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	8825	9	8825	9	0.00
04/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	12716	13	12716	13	0.00
04/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	6448	7	6448	7	0.00
04/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	13378	14	13378	14	0.00
04/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	1312	1	1312	1	800.00
04/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1656	2	1656	2	500.00
04/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	6573	7	6573	7	0.00
04/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	7620	8	7620	8	0.00
04/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	6511	7	6511	7	0.00
04/12/2020	2040 On 06-May-21			Bond Future	11.49	83.2337	11.4904	83.2337	0.00
04/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	11509	11	11509	11	0.00
04/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	7458	7	7458	7	0.00
04/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	7501	7	7501	7	0.00
04/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	1945	2	1945	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4139	4	4139	4	300.00
04/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	7544	7	7544	7	0.00
04/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1774	2	1774	2	0.00
04/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3565	4	3565	4	0.00
04/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	6393	7	6393	7	0.00
04/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1788	2	1788	2	0.00
04/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1802	2	1802	2	0.00
04/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	663	1	663	1	300.00
04/12/2020	2040 On 05-August-21			Bond Future	11.72	79.6360	11.7238	79.6360	0.00
04/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	3939	4	3939	4	900.00
04/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	16339	16	16339	16	0.00
04/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7253	7	7253	7	0.00
04/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7174	7	7174	7	0.00
04/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2548	2	2548	2	900.00
04/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7213	7	7213	7	0.00
04/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2692	3	2692	3	0.00
04/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6941	7	6941	7	0.00
04/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2727	3	2727	3	0.00
04/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	353	0	353	0	900.00
04/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2709	3	2709	3	0.00
04/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	5036	5	5036	5	0.00
04/12/2020	2040 On 04-November-21			Bond Future	11.95	80.5041	11.9494	80.5041	0.00
04/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	8463	8	8463	8	0.00
04/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	8425	8	8425	8	0.00
04/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	8386	8	8386	8	0.00
04/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	3008	3	3008	3	0.00
04/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2993	3	2993	3	0.00
04/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2977	3	2977	3	0.00
04/12/2020	2044 On 04-February-21			Bond Future	11.37	78.8624	11.3655	78.8624	48,286.00
04/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	324	0	324	0	0.00
04/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	314	0	314	0	0.00
04/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	263	0	263	0	0.00
04/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	37	0	37	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	333	0	333	0	0.00
04/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	128	0	128	0	0.00
04/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1054	1	1054	1	0.00
04/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	7575	8	7575	8	0.00
04/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	9831	10	9831	10	0.00
04/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	7507	8	7507	8	0.00
04/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	7988	8	7988	8	265.00
04/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	12893	13	12893	13	0.00
04/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	4677	5	4677	5	265.00
04/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	7440	8	7440	8	0.00
04/12/2020	2044 On 06-May-21			Bond Future	11.58	79.6866	11.5801	79.6866	0.00
04/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7215	7	7215	7	0.00
04/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1504	1	1504	1	3,100.00
04/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3157	3	3157	3	3,100.00
04/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5008	5	5008	5	0.00
04/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2449	2	2449	2	0.00
04/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3308	3	3308	3	0.00
04/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	4603	5	4603	5	0.00
04/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	7426	7	7426	7	0.00
04/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7132	7	7132	7	0.00
04/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7174	7	7174	7	0.00
04/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1966	2	1966	2	0.00
04/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1981	2	1981	2	0.00
04/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1878	2	1878	2	3,100.00
04/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	3274	3	3274	3	3,100.00
04/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	4481	5	4481	5	3,100.00
04/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2998	3	2998	3	0.00
04/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4661	5	4661	5	0.00
04/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1951	2	1951	2	0.00
04/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5644	6	5644	6	3,100.00
04/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	7535	8	7535	8	0.00
04/12/2020	2044 On 05-August-21			Bond Future	11.81	76.1753	11.8069	76.1753	0.00
04/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7341	7	7341	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	7380	7	7380	7	0.00
04/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	7419	7	7419	7	0.00
04/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2694	3	2694	3	0.00
04/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2710	3	2710	3	0.00
04/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2727	3	2727	3	0.00
04/12/2020	2044 On 04-November-21			Bond Future	12.03	77.0057	12.0258	77.0057	0.00
04/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8110	8	8110	8	0.00
04/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8147	8	8147	8	0.00
04/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8184	8	8184	8	0.00
04/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	3164	3	3164	3	0.00
04/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	3181	3	3181	3	0.00
04/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	3197	3	3197	3	0.00
04/12/2020	2046 On 04-February-21			Bond Future	98.45	96.4829	98.4490	96.4829	14,890.00
04/12/2020	2046 On 06-May-21			Bond Future	97.71	95.7223	97.7092	95.7223	0.00
04/12/2020	2046 On 05-August-21			Bond Future	98.80	96.7896	98.7985	96.7896	0.00
04/12/2020	2046 On 04-November-21			Bond Future	98.09	96.0567	98.0879	96.0567	0.00
04/12/2020	2050 On 04-February-21			Bond Future	97.69	96.7914	97.6939	96.7914	11,021.00
04/12/2020	2050 On 06-May-21			Bond Future	98.74	97.8261	98.7378	97.8261	0.00
04/12/2020	2050 On 05-August-21			Bond Future	97.91	96.9869	97.9086	96.9869	0.00
04/12/2020	2050 On 04-November-21			Bond Future	99.00	98.0656	98.9974	98.0656	0.00
04/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	AL37 On 04-February-21			Index Future	776.73	775.4720	776.7290	775.4720	0.00
04/12/2020	AL37 On 06-May-21			Index Future	784.84	783.5690	784.8380	783.5690	0.00
04/12/2020	AL37 On 05-August-21			Index Future	793.31	792.0240	793.3050	792.0240	0.00
04/12/2020	AL37 On 04-November-21			Index Future	802.03	800.7350	802.0280	800.7350	0.00
04/12/2020	AL7T On 04-February-21			Index Future	852.68	850.6810	852.6770	850.6810	0.00
04/12/2020	AL7T On 06-May-21			Index Future	861.58	859.5640	861.5790	859.5640	0.00
04/12/2020	AL7T On 05-August-21			Index Future	870.87	868.8390	870.8740	868.8390	0.00
04/12/2020	AL7T On 04-November-21			Index Future	880.45	878.3940	880.4500	878.3940	0.00
04/12/2020	ALBI On 04-February-21			Index Future	745.73	744.0170	745.7290	744.0170	231.00
04/12/2020	ALBI On 06-May-21			Index Future	753.51	751.7860	753.5140	751.7860	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
04/12/2020	ALBI On 05-August-21			Index Future	761.64	759.8980	761.6430	759.8980	0.00
04/12/2020	ALBI On 04-November-21			Index Future	770.02	768.2550	770.0180	768.2550	0.00
04/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2020	ES33 On 04-February-21			Bond Future	11.64	75.7368	11.6446	75.7368	350.00
04/12/2020	ES33 On 06-May-21			Bond Future	11.91	72.7536	11.9051	72.7536	0.00
04/12/2020	ES33 On 05-August-21			Bond Future	12.18	73.5475	12.1761	73.5475	0.00
04/12/2020	ES33 On 04-November-21			Bond Future	12.45	70.5740	12.4549	70.5740	0.00
04/12/2020	ES42 On 04-February-21			Bond Future	12.27	74.0538	12.2674	74.0538	4,779.00
04/12/2020	ES42 On 06-May-21			Bond Future	12.53	70.5694	12.5272	70.5694	0.00
04/12/2020	ES42 On 05-August-21			Bond Future	12.79	71.3400	12.7908	71.3400	0.00
04/12/2020	ES42 On 04-November-21			Bond Future	13.06	67.8595	13.0642	67.8595	0.00
04/12/2020	GOVI On 04-February-21			GOVI	736.59	734.9090	736.5900	734.9090	965.00
04/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	143700	16	143700	16	0.00
04/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	143500	16	143500	16	0.00
04/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	143600	16	143600	16	0.00
04/12/2020	GOVI On 06-May-21			GOVI	744.28	742.5830	744.2800	742.5830	0.00
04/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	655900	64	655900	64	0.00
04/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	656000	64	656000	64	0.00
04/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	656100	64	656100	64	0.00
04/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 05-August-21			GOVI	752.31	750.5960	752.3100	750.5960	0.00
04/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	331600	31	331600	31	0.00
04/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	331700	31	331700	31	0.00
04/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	331800	31	331800	31	0.00
04/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-November-21			GOVI	760.58	758.8500	760.5820	758.8500	0.00
04/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	321620	30	321620	30	0.00
04/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	321720	30	321720	30	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
04/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	321820	30	321820	30	0.00
04/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2020	IGOV On 04-February-21			Index Future	266.96	264.8280	266.9590	264.8280	1,090.00
04/12/2020	IGOV On 06-May-21			Index Future	269.81	267.6590	269.8120	267.6590	21.00
04/12/2020	IGOV On 05-August-21			Index Future	272.79	270.6110	272.7880	270.6110	0.00
04/12/2020	IGOV On 04-November-21			Index Future	275.85	273.6510	275.8510	273.6510	0.00
04/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
04/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
04/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4000	90.4100	90.4000	0.00
04/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3700	89.3700	89.3700	0.00
04/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6200	90.6300	90.6200	51.00
04/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.03	90.0200	90.0300	90.0200	0.00
04/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.13	90.1200	90.1300	90.1200	0.00
04/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.24	93.2300	93.2400	93.2300	0.00
04/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.71	93.7100	93.7100	93.7100	0.00
04/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.07	86.0800	86.0700	86.0800	0.00
04/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.57	91.5900	91.5700	91.5900	0.00
04/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.91	79.0600	78.9100	79.0600	0.00
04/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.42	75.5800	75.4200	75.5800	0.00
04/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.83	73.9800	73.8300	73.9800	0.00
04/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.86	76.0100	75.8600	76.0100	0.00
04/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.89	80.0400	79.8900	80.0400	0.00
04/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.38	78.5400	78.3800	78.5400	0.00
04/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.47	80.6400	80.4700	80.6400	0.00
04/12/2020	IS10 On 20-September-27			Interest Rate Swap	86.30	86.4800	86.3000	86.4800	0.00
04/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.73	86.9100	86.7300	86.9100	0.00
04/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.77	79.9500	79.7700	79.9500	0.00
04/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.70	87.8700	87.7000	87.8700	0.00
04/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.58	96.3950	3.5750	96.3950	30,000.00
04/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.66	96.3250	3.6550	96.3250	0.00
04/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.62	96.3800	3.6200	96.3800	0.00
04/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.63	96.3450	3.6250	96.3450	0.00
04/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.62	96.3700	3.6200	96.3700	0.00
04/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.62	96.3500	3.6200	96.3500	0.00
04/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.64	96.3400	3.6400	96.3400	0.00
04/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2550	3.7250	96.2550	30,000.00
04/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1100	3.8700	96.1100	0.00
04/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.9600	4.0200	95.9600	0.00
04/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.28	95.7050	4.2750	95.7050	0.00
04/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.41	95.5650	4.4050	95.5650	0.00
04/12/2020	R023 On 04-February-21			Bond Future	4.64	109.4693	4.6421	109.4693	31,397.00
04/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3326	3	3326	3	0.00
04/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3307	3	3307	3	0.00
04/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3346	3	3346	3	0.00
04/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 06-May-21			Bond Future	4.70	106.7060	4.7027	106.7060	0.00
04/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4921	5	4921	5	0.00
04/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4905	5	4905	5	0.00
04/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4938	5	4938	5	0.00
04/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/12/2020	R023 On 05-August-21			Bond Future	4.76	107.8700	4.7573	107.8700	0.00
04/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1090	1	1090	1	0.00
04/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1079	1	1079	1	0.00
04/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1068	1	1068	1	0.00
04/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	259	0	259	0	0.00
04/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	255	0	255	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
04/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	251	0	251	0	0.00
04/12/2020	R023 On 04-November-21			Bond Future	4.82	105.1374	4.8242	105.1374	0.00
04/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	609	1	609	1	0.00
04/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	602	1	602	1	0.00
04/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	594	1	594	1	0.00
04/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	497	1	497	1	0.00
04/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	491	0	491	0	0.00
04/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	486	0	486	0	0.00
04/12/2020	R035 On 04-February-21			Bond Future	10.89	89.2367	10.8924	89.2367	98,621.00
04/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	464	0	464	0	0.00
04/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	564	1	564	1	0.00
04/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	453	0	453	0	0.00
04/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3206	3	3206	3	0.00
04/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	441	0	441	0	0.00
04/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	6117	6	6117	6	0.00
04/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	5546	6	5546	6	650.00
04/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1654	2	1654	2	650.00
04/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	6059	6	6059	6	0.00
04/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	6000	6	6000	6	0.00
04/12/2020	R035 On 06-May-21			Bond Future	11.12	85.6951	11.1164	85.6951	0.00
04/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3375	3	3375	3	0.00
04/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	3688	4	3688	4	600.00
04/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	10720	10	10720	10	0.00
04/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1673	2	1673	2	600.00
04/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	2675	3	2675	3	1,650.00
04/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4253	4	4253	4	0.00
04/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	8394	8	8394	8	0.00
04/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	8353	8	8353	8	0.00
04/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	6963	7	6963	7	0.00
04/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2009	2	2009	2	0.00
04/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1070	1	1070	1	500.00
04/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5078	5	5078	5	0.00
04/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	10117	10	10117	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1357	1	1357	1	793.00
04/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	8435	8	8435	8	0.00
04/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1228	1	1228	1	0.00
04/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	1215	1	1215	1	0.00
04/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	769	1	769	1	1,650.00
04/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	7022	7	7022	7	0.00
04/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2466	3	2466	3	1,650.00
04/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	653	1	653	1	600.00
04/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	6264	7	6264	7	0.00
04/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	5609	6	5609	6	500.00
04/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	8036	8	8036	8	0.00
04/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1653	2	1653	2	793.00
04/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	3012	3	3012	3	793.00
04/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	1202	1	1202	1	0.00
04/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4595	5	4595	5	0.00
04/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3786	4	3786	4	500.00
04/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	3482	4	3482	4	0.00
04/12/2020	R035 On 05-August-21			Bond Future	11.35	86.6301	11.3513	86.6301	0.00
04/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	51078	51	51078	51	0.00
04/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	51195	52	51195	52	0.00
04/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	51312	52	51312	52	0.00
04/12/2020	R035 On 04-November-21			Bond Future	11.59	83.0992	11.5912	83.0992	0.00
04/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	12656	12	12656	12	0.00
04/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1692	2	1692	2	782.00
04/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5349	5	5349	5	0.00
04/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	7999	8	7999	8	0.00
04/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8032	8	8032	8	0.00
04/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2366	2	2366	2	400.00
04/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3443	3	3443	3	0.00
04/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8065	8	8065	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
04/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1536	1	1536	1	400.00
04/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	4437	5	4437	5	782.00
04/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2883	3	2883	3	0.00
04/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	6484	7	6484	7	782.00
04/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	10163	10	10163	10	0.00
04/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	10746	11	10746	11	0.00
04/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	8285	9	8285	9	0.00
04/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2903	3	2903	3	0.00
04/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2922	3	2922	3	0.00
04/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	1115	1	1115	1	400.00
04/12/2020	R186 On 04-February-21			Bond Future	7.12	117.2028	7.1190	117.2028	79,839.00
04/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5405	5	5405	5	0.00
04/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4633	4	4633	4	0.00
04/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5360	5	5360	5	0.00
04/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5314	5	5314	5	0.00
04/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	174	0	174	0	15,177.00
04/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	110	0	110	0	0.00
04/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	117	0	117	0	0.00
04/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	113	0	113	0	0.00
04/12/2020	R186 On 06-May-21			Bond Future	7.29	118.4269	7.2892	118.4269	0.00
04/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	15742	16	15742	16	0.00
04/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	15701	16	15701	16	0.00
04/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	15660	15	15660	15	0.00
04/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
04/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
04/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	1	0	0.00
04/12/2020	R186 On 05-August-21			Bond Future	7.47	114.4374	7.4678	114.4374	0.00
04/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	5985	6	5985	6	0.00
04/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	5950	6	5950	6	0.00
04/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	5915	6	5915	6	0.00
04/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	697	1	697	1	0.00
04/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	688	1	688	1	0.00
04/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	679	1	679	1	0.00

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04/12/2020	R186 On 04-November-21			Bond Future	7.65	115.6841	7.6541	115.6841	0.00
04/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	3895	4	3895	4	0.00
04/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	3838	4	3838	4	0.00
04/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	3867	4	3867	4	0.00
04/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1895	2	1895	2	0.00
04/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1910	2	1910	2	0.00
04/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1879	2	1879	2	0.00
04/12/2020	R197 On 04-February-21			Bond Future	317.68	316.8896	317.6833	316.8896	2,454.00
04/12/2020	R197 On 06-May-21			Bond Future	321.08	320.2765	321.0779	320.2765	0.00
04/12/2020	R197 On 05-August-21			Bond Future	316.64	315.8345	316.6443	315.8345	0.00
04/12/2020	R197 On 04-November-21			Bond Future	320.17	319.3468	320.1652	319.3468	0.00
04/12/2020	R202 On 04-February-21			Bond Future	215.76	213.3432	215.7575	213.3432	7,838.00
04/12/2020	R202 On 06-May-21			Bond Future	218.06	215.6234	218.0630	215.6234	0.00
04/12/2020	R202 On 05-August-21			Bond Future	216.24	213.7713	216.2377	213.7713	0.00
04/12/2020	R202 On 04-November-21			Bond Future	218.64	216.1485	218.6420	216.1485	0.00
04/12/2020	R209 On 04-February-21			Bond Future	10.60	69.5533	10.5967	69.5533	26,151.00
04/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	996	1	996	1	0.00
04/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	978	1	978	1	0.00
04/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1014	1	1014	1	0.00
04/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3780	4	3780	4	0.00
04/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3863	4	3863	4	0.00
04/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3821	4	3821	4	0.00
04/12/2020	R209 On 06-May-21			Bond Future	10.79	67.1401	10.7895	67.1401	4,675.00
04/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	2718	3	2718	3	0.00
04/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	5873	6	5873	6	0.00
04/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	1903	2	1903	2	5,325.00
04/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	4641	4	4641	4	0.00
04/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8173	8	8173	8	0.00
04/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1028	1	1028	1	3,750.00
04/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	3835	4	3835	4	0.00
04/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1421	1	1421	1	0.00
04/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8210	8	8210	8	0.00
04/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8100	8	8100	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
04/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8137	8	8137	8	0.00
04/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	861	1	861	1	0.00
04/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	871	1	871	1	0.00
04/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	842	1	842	1	9,150.00
04/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2693	3	2693	3	3,500.00
04/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5966	6	5966	6	0.00
04/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	7104	7	7104	7	0.00
04/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	852	1	852	1	0.00
04/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	2180	2	2180	2	9,150.00
04/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1629	2	1629	2	3,750.00
04/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4962	5	4962	5	0.00
04/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3770	4	3770	4	3,750.00
04/12/2020	R209 On 05-August-21			Bond Future	10.99	67.8728	10.9871	67.8728	0.00
04/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6280	6	6280	6	0.00
04/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6245	6	6245	6	0.00
04/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6315	6	6315	6	0.00
04/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2118	2	2118	2	0.00
04/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2146	2	2146	2	0.00
04/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2132	2	2132	2	0.00
04/12/2020	R209 On 04-November-21			Bond Future	11.19	65.4722	11.1876	65.4722	0.00
04/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7369	7	7369	7	0.00
04/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7402	7	7402	7	0.00
04/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7336	7	7336	7	0.00
04/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2470	3	2470	3	0.00
04/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2483	3	2483	3	0.00
04/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2497	3	2497	3	0.00
04/12/2020	R210 On 04-February-21			Bond Future	192.61	192.6054	192.6149	192.6054	1,254.00
04/12/2020	R210 On 06-May-21			Bond Future	191.96	191.9479	191.9569	191.9479	0.00
04/12/2020	R210 On 05-August-21			Bond Future	194.10	194.0880	194.0968	194.0880	0.00
04/12/2020	R210 On 04-November-21			Bond Future	193.51	193.5034	193.5121	193.5034	0.00
04/12/2020	R212 On 04-February-21			Bond Future	169.91	169.9184	169.9145	169.9184	6,342.00
04/12/2020	R212 On 06-May-21			Bond Future	171.73	171.7348	171.7305	171.7348	0.00
04/12/2020	R212 On 05-August-21			Bond Future	171.31	171.3151	171.3104	171.3151	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
04/12/2020	R212 On 04-November-21			Bond Future	173.22	173.2201	173.2152	173.2201	0.00
04/12/2020	R213 On 04-February-21			Bond Future	9.60	86.3806	9.5995	86.3806	8,945.00
04/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1442	1	1442	1	0.00
04/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1418	1	1418	1	0.00
04/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1394	1	1394	1	0.00
04/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2589	3	2589	3	0.00
04/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2555	3	2555	3	0.00
04/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2522	3	2522	3	0.00
04/12/2020	R213 On 06-May-21			Bond Future	9.80	83.7542	9.7980	83.7542	0.00
04/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	10810	11	10810	11	0.00
04/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	10768	11	10768	11	0.00
04/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	10852	11	10852	11	0.00
04/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	260	0	260	0	0.00
04/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	268	0	268	0	0.00
04/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	264	0	264	0	0.00
04/12/2020	R213 On 05-August-21			Bond Future	10.01	84.6679	10.0061	84.6679	0.00
04/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	5870	6	5870	6	0.00
04/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	3773	4	3773	4	0.00
04/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6160	6	6160	6	0.00
04/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	1816	2	1816	2	200.00
04/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6123	6	6123	6	0.00
04/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6087	6	6087	6	0.00
04/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1805	2	1805	2	0.00
04/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1792	2	1792	2	0.00
04/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	3065	3	3065	3	200.00
04/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5460	6	5460	6	0.00
04/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1779	2	1779	2	0.00
04/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1887	2	1887	2	200.00
04/12/2020	R213 On 04-November-21			Bond Future	10.22	82.0608	10.2207	82.0608	0.00
04/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	6676	7	6676	7	0.00
04/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6641	6	6641	6	0.00
04/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	6710	7	6710	7	0.00
04/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2316	2	2316	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
04/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2302	2	2302	2	0.00
04/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2288	2	2288	2	0.00
04/12/2020	R214 On 04-February-21			Bond Future	11.10	66.0428	11.1019	66.0428	15,478.00
04/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	607	1	607	1	0.00
04/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	594	1	594	1	0.00
04/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	620	1	620	1	0.00
04/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	5167	5	5167	5	0.00
04/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	5266	5	5266	5	0.00
04/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	5216	5	5216	5	0.00
04/12/2020	R214 On 06-May-21			Bond Future	11.30	63.4560	11.2956	63.4560	0.00
04/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	6486	6	6486	6	0.00
04/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6453	6	6453	6	0.00
04/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6421	6	6421	6	0.00
04/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1574	2	1574	2	0.00
04/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1559	2	1559	2	0.00
04/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1544	2	1544	2	0.00
04/12/2020	R214 On 05-August-21			Bond Future	11.50	64.1484	11.4973	64.1484	0.00
04/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5388	5	5388	5	0.00
04/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5420	5	5420	5	0.00
04/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5356	5	5356	5	0.00
04/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2713	3	2713	3	0.00
04/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2747	3	2747	3	0.00
04/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2730	3	2730	3	0.00
04/12/2020	R214 On 04-November-21			Bond Future	11.70	61.5700	11.7017	61.5700	0.00
04/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	6741	7	6741	7	0.00
04/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	6710	7	6710	7	0.00
04/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	6679	7	6679	7	0.00
04/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2987	3	2987	3	0.00
04/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2956	3	2956	3	0.00
04/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2972	3	2972	3	0.00
04/12/2020	R248 On 04-February-21			Bond Future	11.26	82.5219	11.2623	82.5219	115,445.00
04/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	532	1	532	1	0.00
04/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1145	1	1145	1	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	68	0	68	0	2,140.00
04/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3417	3	3417	3	0.00
04/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	518	0	518	0	0.00
04/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	504	0	504	0	0.00
04/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1030	1	1030	1	0.00
04/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	6350	7	6350	7	0.00
04/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	6286	6	6286	6	0.00
04/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	4677	5	4677	5	0.00
04/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1821	2	1821	2	0.00
04/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	11316	12	11316	12	0.00
04/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	6222	6	6222	6	0.00
04/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	4422	5	4422	5	0.00
04/12/2020	R248 On 06-May-21			Bond Future	11.46	78.9731	11.4640	78.9731	0.00
04/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	7380	7	7380	7	0.00
04/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	7337	7	7337	7	0.00
04/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	7424	7	7424	7	0.00
04/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1869	2	1869	2	0.00
04/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1898	2	1898	2	0.00
04/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1883	2	1883	2	0.00
04/12/2020	R248 On 05-August-21			Bond Future	11.67	79.8348	11.6748	79.8348	0.00
04/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	7640	7	7640	7	0.00
04/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	7600	7	7600	7	0.00
04/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	7681	8	7681	8	0.00
04/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2620	3	2620	3	0.00
04/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2603	3	2603	3	0.00
04/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2587	3	2587	3	0.00
04/12/2020	R248 On 04-November-21			Bond Future	11.89	76.2930	11.8887	76.2930	0.00
04/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	8527	8	8527	8	0.00
04/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	8561	8	8561	8	0.00
04/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	8595	8	8595	8	0.00
04/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	3026	3	3026	3	0.00
04/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	3047	3	3047	3	0.00
04/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	3067	3	3067	3	0.00

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