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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/06/2020 TO: 01/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	2025 On 06-August-20			Bond Future	138.18	138.0444	138.1803	138.0444	4,976.00
01/06/2020	2025 On 05-November-20			Bond Future	139.79	139.6518	139.7882	139.6518	0.00
01/06/2020	2025 On 04-February-21			Bond Future	139.97	139.8366	139.9743	139.8366	0.00
01/06/2020	2025 On 06-May-21			Bond Future	141.69	141.5556	141.6948	141.5556	0.00
01/06/2020	2029 On 06-August-20			Bond Future	100.04	100.5058	100.0418	100.5058	4,982.00
01/06/2020	2029 On 05-November-20			Bond Future	100.07	100.5394	100.0693	100.5394	0.00
01/06/2020	2029 On 04-February-21			Bond Future	101.29	101.7693	101.2931	101.7693	0.00
01/06/2020	2029 On 06-May-21			Bond Future	101.39	101.8693	101.3871	101.8693	0.00
01/06/2020	2030 On 06-August-20			Bond Future	8.90	93.8031	94.5639	93.8031	108,319.00
01/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	2929	3	3	3	0.00
01/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	8773	8	9	8	0.00
01/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	2788	2	3	2	450.00
01/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	967	1	1	1	800.00
01/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	2176	2	2	2	800.00
01/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	3000	3	3	3	0.00
01/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	12980	12	13	12	0.00
01/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	6855	6	7	6	470.00
01/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	10255	10	10	10	470.00
01/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	4213	4	4	4	0.00
01/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	6616	6	7	6	0.00
01/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	10503	10	11	10	0.00
01/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	7089	6	7	6	0.00
01/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	5677	5	6	5	450.00
01/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	2964	3	3	3	0.00
01/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	7850	7	8	7	650.00
01/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	11099	10	11	10	0.00
01/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	14056	13	14	13	0.00
01/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	3331	3	3	3	323.00
01/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	1241	1	1	1	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	3725	4	4	4	0.00
01/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	17	0	0	0	650.00
01/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	80	0	0	0	650.00
01/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	105	0	0	0	0.00
01/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1545	2	2	2	0.00
01/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	1773	2	2	2	0.00
01/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1137	1	1	1	800.00
01/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	31	0	0	0	0.00
01/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	328	0	0	0	0.00
01/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	486	1	0	1	0.00
01/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	1749	2	2	2	0.00
01/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	707	1	1	1	0.00
01/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	444	1	0	1	0.00
01/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	524	1	1	1	5,850.00
01/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	224	0	0	0	0.00
01/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	2433	3	2	3	0.00
01/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	4336	5	4	5	0.00
01/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	118	0	0	0	0.00
01/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	1897	2	2	2	0.00
01/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	1797	2	2	2	0.00
01/06/2020	2030 On 05-November-20			Bond Future	9.06	94.8739	95.6427	94.8739	0.00
01/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	2853	3	3	3	3,000.00
01/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	5321	5	5	5	0.00
01/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1658	1	2	1	1,000.00
01/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	3398	3	3	3	1,000.00
01/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	2536	2	3	2	3,000.00
01/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	4490	4	4	4	0.00
01/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	4525	4	5	4	0.00
01/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	1253	1	1	1	3,000.00
01/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	7121	7	7	7	0.00
01/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	2881	3	3	3	14,160.00
01/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	6298	6	6	6	0.00
01/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	3988	4	4	4	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
01/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	8826	8	9	8	0.00
01/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1697	1	2	1	14,160.00
01/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	2054	2	2	2	15,758.00
01/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	3368	3	3	3	15,758.00
01/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	8413	8	8	8	0.00
01/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	4559	4	5	4	0.00
01/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	2601	3	3	3	0.00
01/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	3565	4	4	4	0.00
01/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	4091	5	4	5	0.00
01/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	989	1	1	1	3,000.00
01/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	5270	6	5	6	0.00
01/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1104	1	1	1	15,758.00
01/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	4530	5	5	5	0.00
01/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3012	3	3	3	0.00
01/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	5969	7	6	7	0.00
01/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	1750	2	2	2	14,160.00
01/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	2647	3	3	3	0.00
01/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1476	2	1	2	1,000.00
01/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	2624	3	3	3	0.00
01/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	7167	8	7	8	0.00
01/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	3536	4	4	4	0.00
01/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2168	2	2	2	3,000.00
01/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	6055	7	6	7	0.00
01/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	4124	5	4	5	0.00
01/06/2020	2030 On 04-February-21			Bond Future	9.23	92.0076	92.7852	92.0076	0.00
01/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1950	2	2	2	1,000.00
01/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3853	3	4	3	0.00
01/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3710	3	4	3	1,000.00
01/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1932	2	2	2	800.00
01/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	3825	3	4	3	0.00
01/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	3796	3	4	3	0.00
01/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	3013	3	3	3	800.00
01/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	7370	7	7	7	0.00

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01/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2043	2	2	2	1,800.00
01/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	5174	6	5	6	0.00
01/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	4355	5	4	5	0.00
01/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	7100	8	7	8	0.00
01/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	4239	5	4	5	0.00
01/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	4267	5	4	5	0.00
01/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	4210	5	4	5	0.00
01/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	7057	8	7	8	0.00
01/06/2020	2030 On 06-May-21			Bond Future	9.41	93.1184	93.9053	93.1184	0.00
01/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	9253	9	9	9	0.00
01/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	4098	4	4	4	700.00
01/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	12693	12	13	12	0.00
01/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	6793	6	7	6	0.00
01/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	12731	12	13	12	0.00
01/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	12769	12	13	12	0.00
01/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1103	1	1	1	0.00
01/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	5571	6	6	6	0.00
01/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1120	1	1	1	0.00
01/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1111	1	1	1	0.00
01/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3400	4	3	4	700.00
01/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2262	2	2	2	700.00
01/06/2020	2032 On 06-August-20			Bond Future	9.73	92.0331	92.8321	92.0331	94,664.00
01/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	3207	3	3	3	0.00
01/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	1745	1	2	1	0.00
01/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	531	0	1	0	800.00
01/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	1347	1	1	1	800.00
01/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	1772	2	2	2	0.00
01/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	1799	2	2	2	0.00
01/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	3477	4	3	4	0.00
01/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	3554	4	4	4	0.00
01/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	6817	8	7	8	0.00
01/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	4214	5	4	5	0.00

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01/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	3515	4	4	4	0.00
01/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2062	2	2	2	800.00
01/06/2020	2032 On 05-November-20			Bond Future	9.91	88.9366	89.7440	88.9366	0.00
01/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	3433	3	3	3	0.00
01/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	8057	7	8	7	0.00
01/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	8423	8	8	8	0.00
01/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1776	2	2	2	3,000.00
01/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2996	3	3	3	3,000.00
01/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	2538	2	3	2	1,000.00
01/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	3463	3	3	3	0.00
01/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1460	1	1	1	1,000.00
01/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	3404	3	3	3	0.00
01/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	4391	5	4	5	0.00
01/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	6928	8	7	8	0.00
01/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	7762	8	8	8	0.00
01/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1528	2	2	2	1,000.00
01/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	4324	5	4	5	0.00
01/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	5511	6	6	6	0.00
01/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	4872	5	5	5	0.00
01/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	4357	5	4	5	0.00
01/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	1664	2	2	2	3,000.00
01/06/2020	2032 On 04-February-21			Bond Future	10.09	90.0045	90.8212	90.0045	0.00
01/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1508	1	2	1	800.00
01/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	3143	3	3	3	0.00
01/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	2372	2	2	2	800.00
01/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	3195	3	3	3	0.00
01/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	7067	7	7	7	0.00
01/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	3169	3	3	3	0.00
01/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	6080	7	6	7	0.00
01/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	6043	7	6	7	0.00
01/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	7401	8	7	8	0.00
01/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	2809	3	3	3	800.00
01/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	6117	7	6	7	0.00

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01/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	9874	11	10	11	0.00
01/06/2020	2032 On 06-May-21			Bond Future	10.28	86.9434	87.7699	86.9434	0.00
01/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	11763	11	12	11	0.00
01/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	11800	11	12	11	0.00
01/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	11726	11	12	11	0.00
01/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	1896	2	2	2	0.00
01/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	1883	2	2	2	0.00
01/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	1870	2	2	2	0.00
01/06/2020	2033 On 06-August-20			Bond Future	96.71	96.7022	96.7138	96.7022	12,178.00
01/06/2020	2033 On 05-November-20			Bond Future	96.63	96.6166	96.6276	96.6166	0.00
01/06/2020	2033 On 04-February-21			Bond Future	97.81	97.7983	97.8092	97.7983	0.00
01/06/2020	2033 On 06-May-21			Bond Future	97.78	97.7718	97.7827	97.7718	0.00
01/06/2020	2037 On 06-August-20			Bond Future	10.72	82.7908	83.2838	82.7908	87,777.00
01/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	737	1	1	1	0.00
01/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	724	1	1	1	0.00
01/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	751	1	1	1	0.00
01/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	6745	7	7	7	0.00
01/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	6685	7	7	7	0.00
01/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	6624	7	7	7	0.00
01/06/2020	2037 On 05-November-20			Bond Future	10.90	83.7362	84.2342	83.7362	0.00
01/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	2218	2	2	2	0.00
01/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	2170	2	2	2	0.00
01/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	2194	2	2	2	0.00
01/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	7130	7	7	7	0.00
01/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	7036	7	7	7	0.00
01/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	7083	7	7	7	0.00
01/06/2020	2037 On 04-February-21			Bond Future	11.09	80.4861	80.9897	80.4861	0.00
01/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	8274	8	8	8	300.00
01/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1530	1	2	1	72.00
01/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	15068	15	15	15	0.00
01/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	4283	4	4	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
01/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2903	3	3	3	0.00
01/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2706	3	3	3	0.00
01/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	7995	8	8	8	0.00
01/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2731	3	3	3	0.00
01/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	3240	3	3	3	240.00
01/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2755	3	3	3	0.00
01/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	8078	8	8	8	0.00
01/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3147	3	3	3	240.00
01/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	7258	8	7	8	0.00
01/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	8168	9	8	9	0.00
01/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	757	1	1	1	300.00
01/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	5846	6	6	6	72.00
01/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	7811	8	8	8	72.00
01/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	8123	8	8	8	0.00
01/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	11474	12	11	12	0.00
01/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3026	3	3	3	0.00
01/06/2020	2037 On 06-May-21			Bond Future	11.30	81.4582	81.9677	81.4582	0.00
01/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	9881	10	10	10	0.00
01/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	9915	10	10	10	0.00
01/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	9949	10	10	10	0.00
01/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3394	4	3	4	0.00
01/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3374	4	3	4	0.00
01/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3414	4	3	4	0.00
01/06/2020	2038 On 06-August-20			Bond Future	107.63	107.1759	107.6330	107.1759	10,496.00
01/06/2020	2038 On 05-November-20			Bond Future	108.89	108.4242	108.8857	108.4242	0.00
01/06/2020	2038 On 04-February-21			Bond Future	108.50	108.0367	108.5036	108.0367	0.00
01/06/2020	2038 On 06-May-21			Bond Future	109.84	109.3652	109.8376	109.3652	0.00
01/06/2020	2040 On 06-August-20			Bond Future	10.94	84.0259	84.7570	84.0259	50,943.00
01/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	620	1	1	1	0.00
01/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	632	1	1	1	0.00
01/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	645	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	2603	2	3	2	0.00
01/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	4181	4	4	4	0.00
01/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	229	0	0	0	800.00
01/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	685	1	1	1	800.00
01/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	2403	2	2	2	0.00
01/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	7158	8	7	8	0.00
01/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	10769	11	11	11	0.00
01/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	3487	4	3	4	800.00
01/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	7421	8	7	8	0.00
01/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	3262	4	3	4	12,538.00
01/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2018	2	2	2	517.00
01/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	7487	8	7	8	0.00
01/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	7355	8	7	8	0.00
01/06/2020	2040 On 05-November-20			Bond Future	11.13	84.9855	85.7243	84.9855	0.00
01/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	1005	1	1	1	2,000.00
01/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	742	1	1	1	2,000.00
01/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1397	1	1	1	2,230.00
01/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	2050	2	2	2	0.00
01/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1884	2	2	2	2,000.00
01/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	4079	4	4	4	2,230.00
01/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	6752	6	7	6	0.00
01/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	2074	2	2	2	0.00
01/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	5924	6	6	6	0.00
01/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	2099	2	2	2	0.00
01/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	3457	4	3	4	2,000.00
01/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	7950	8	8	8	0.00
01/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	7899	8	8	8	0.00
01/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	13107	14	13	14	0.00
01/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	9672	10	10	10	0.00
01/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3007	3	3	3	2,000.00
01/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	4959	5	5	5	0.00
01/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	8369	9	8	9	0.00
01/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	8001	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	11455	12	11	12	0.00
01/06/2020	2040 On 04-February-21			Bond Future	11.32	81.5001	82.2475	81.5001	0.00
01/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1842	2	2	2	800.00
01/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	6740	6	7	6	0.00
01/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2544	2	3	2	0.00
01/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1024	1	1	1	500.00
01/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1117	1	1	1	800.00
01/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2568	2	3	2	0.00
01/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2519	2	3	2	0.00
01/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2150	2	2	2	500.00
01/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	6099	6	6	6	0.00
01/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	4486	5	4	5	500.00
01/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	9832	10	10	10	0.00
01/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	8995	10	9	10	0.00
01/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	14721	15	15	15	0.00
01/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	14143	15	14	15	0.00
01/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	10835	11	11	11	0.00
01/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	8895	9	9	9	0.00
01/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	8945	9	9	9	0.00
01/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4050	4	4	4	800.00
01/06/2020	2040 On 06-May-21			Bond Future	11.52	82.4845	83.2408	82.4845	0.00
01/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	9457	9	9	9	0.00
01/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	9496	9	9	9	0.00
01/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	9418	9	9	9	0.00
01/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	3978	4	4	4	0.00
01/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	3960	4	4	4	0.00
01/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	3942	4	4	4	0.00
01/06/2020	2044 On 06-August-20			Bond Future	11.01	80.7232	81.3842	80.7232	79,422.00
01/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	384	0	0	0	0.00
01/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	110	0	0	0	602.00
01/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	402	0	0	0	0.00
01/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	498	0	0	0	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	39	0	0	0	140.00
01/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	241	0	0	0	140.00
01/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	2675	2	3	2	0.00
01/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	393	0	0	0	0.00
01/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	3254	3	3	3	0.00
01/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	16413	17	16	17	0.00
01/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	10745	11	11	11	0.00
01/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	9049	10	9	10	0.00
01/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	9123	10	9	10	0.00
01/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	3265	4	3	4	140.00
01/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	2723	3	3	3	602.00
01/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	8322	9	8	9	0.00
01/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	9198	10	9	10	0.00
01/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	13250	14	13	14	0.00
01/06/2020	2044 On 05-November-20			Bond Future	11.19	81.6451	82.3131	81.6451	0.00
01/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	911	1	1	1	1,815.00
01/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1235	1	1	1	0.00
01/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	5169	5	5	5	0.00
01/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1936	2	2	2	0.00
01/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1984	2	2	2	0.00
01/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	5355	5	5	5	0.00
01/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1250	1	1	1	568.00
01/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1360	1	1	1	525.00
01/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	532	0	1	0	525.00
01/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	4414	4	4	4	0.00
01/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	248	0	0	0	1,815.00
01/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1328	1	1	1	1,815.00
01/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1960	2	2	2	0.00
01/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	4040	4	4	4	0.00
01/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	493	0	0	0	568.00
01/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	8017	9	8	9	0.00
01/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	9918	10	10	10	0.00
01/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	4568	5	5	5	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
01/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	3765	4	4	4	1,815.00
01/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	19164	20	19	20	0.00
01/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	8070	9	8	9	0.00
01/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	10048	11	10	11	0.00
01/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	15061	16	15	16	0.00
01/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	15474	16	15	16	0.00
01/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	10444	11	10	11	0.00
01/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	12119	13	12	13	0.00
01/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	4951	5	5	5	525.00
01/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	8123	9	8	9	0.00
01/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	3908	4	4	4	568.00
01/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	10377	11	10	11	0.00
01/06/2020	2044 On 04-February-21			Bond Future	11.38	78.2448	78.9205	78.2448	0.00
01/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2291	2	2	2	0.00
01/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2337	2	2	2	0.00
01/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2154	2	2	2	0.00
01/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1151	1	1	1	405.00
01/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2314	2	2	2	0.00
01/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1697	2	2	2	0.00
01/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	3572	3	4	3	0.00
01/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	9592	10	10	10	0.00
01/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	9973	10	10	10	405.00
01/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	14101	15	14	15	0.00
01/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	7289	8	7	8	405.00
01/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	9645	10	10	10	0.00
01/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	11494	12	11	12	0.00
01/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	9538	10	10	10	0.00
01/06/2020	2044 On 06-May-21			Bond Future	11.57	79.1899	79.8735	79.1899	0.00
01/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	9361	9	9	9	0.00
01/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	9323	9	9	9	0.00
01/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	9285	9	9	9	0.00
01/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4082	4	4	4	0.00
01/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4101	4	4	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
01/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4063	4	4	4	0.00
01/06/2020	2046 On 06-August-20			Bond Future	97.49	97.6462	97.4922	97.6462	15,257.00
01/06/2020	2046 On 05-November-20			Bond Future	96.84	96.9974	96.8410	96.9974	0.00
01/06/2020	2046 On 04-February-21			Bond Future	98.03	98.1842	98.0254	98.1842	0.00
01/06/2020	2046 On 06-May-21			Bond Future	97.42	97.5828	97.4220	97.5828	0.00
01/06/2020	2050 On 06-August-20			Bond Future	98.89	98.8775	98.8901	98.8775	15,749.00
01/06/2020	2050 On 05-November-20			Bond Future	100.04	100.0288	100.0409	100.0288	0.00
01/06/2020	2050 On 04-February-21			Bond Future	99.35	99.3425	99.3543	99.3425	0.00
01/06/2020	2050 On 06-May-21			Bond Future	100.58	100.5640	100.5757	100.5640	0.00
01/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	AL37 On 06-August-20			Index Future	731.98	726.8770	731.9780	726.8770	0.00
01/06/2020	AL37 On 05-November-20			Index Future	740.39	735.2430	740.3870	735.2430	0.00
01/06/2020	AL37 On 04-February-21			Index Future	749.26	744.0580	749.2550	744.0580	0.00
01/06/2020	AL37 On 06-May-21			Index Future	758.28	753.0280	758.2840	753.0280	0.00
01/06/2020	AL7T On 06-August-20			Index Future	827.20	820.1650	827.2010	820.1650	0.00
01/06/2020	AL7T On 05-November-20			Index Future	836.70	829.6050	836.7040	829.6050	0.00
01/06/2020	AL7T On 04-February-21			Index Future	846.73	839.5510	846.7260	839.5510	0.00
01/06/2020	AL7T On 06-May-21			Index Future	856.93	849.6720	856.9300	849.6720	0.00
01/06/2020	ALBI On 06-August-20			Index Future	719.85	714.5350	719.8540	714.5350	211.00
01/06/2020	ALBI On 05-November-20			Index Future	728.12	722.7600	728.1230	722.7600	0.00
01/06/2020	ALBI On 04-February-21			Index Future	736.85	731.4240	736.8450	731.4240	0.00
01/06/2020	ALBI On 06-May-21			Index Future	745.73	740.2420	745.7250	740.2420	0.00
01/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2020	ES33 On 06-August-20			Bond Future	11.51	75.7204	76.2567	75.7204	350.00
01/06/2020	ES33 On 05-November-20			Bond Future	11.74	72.8081	73.3499	72.8081	0.00
01/06/2020	ES33 On 04-February-21			Bond Future	11.99	73.6822	74.2303	73.6822	0.00
01/06/2020	ES33 On 06-May-21			Bond Future	12.24	70.7935	71.3481	70.7935	0.00
01/06/2020	ES42 On 06-August-20			Bond Future	12.02	74.8721	75.5223	74.8721	4,919.00
01/06/2020	ES42 On 05-November-20			Bond Future	12.25	71.4673	72.1242	71.4673	0.00
01/06/2020	ES42 On 04-February-21			Bond Future	12.49	72.3262	72.9907	72.3262	0.00
01/06/2020	ES42 On 06-May-21			Bond Future	12.73	68.9402	69.6127	68.9402	0.00
01/06/2020	GOVI On 06-August-20			GOVI	711.81	706.5740	711.8060	706.5740	1,033.00
01/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 06-August-20	728.12	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
01/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	163240	22	16	22	0.00
01/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	163140	22	16	22	0.00
01/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	163340	22	16	22	0.00
01/06/2020	GOVI On 05-November-20			GOVI	719.98	714.7070	719.9830	714.7070	0.00
01/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	178670	23	18	23	0.00
01/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	178470	23	18	23	0.00
01/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	178570	23	18	23	0.00
01/06/2020	GOVI On 04-February-21			GOVI	728.61	723.2750	728.6070	723.2750	0.00
01/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	223330	28	22	28	0.00
01/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	223430	28	22	28	0.00
01/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	223530	28	22	28	0.00
01/06/2020	GOVI On 06-May-21			GOVI	737.39	731.9940	737.3870	731.9940	0.00
01/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	587170	53	59	53	0.00
01/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	586970	53	59	53	0.00
01/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	587070	53	59	53	0.00
01/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2020	IGOV On 06-August-20			Index Future	255.90	255.7930	255.9040	255.7930	1,132.00
01/06/2020	IGOV On 05-November-20			Index Future	258.91	258.8000	258.9070	258.8000	47.00
01/06/2020	IGOV On 04-February-21			Index Future	262.07	261.9650	262.0700	261.9650	0.00
01/06/2020	IGOV On 06-May-21			Index Future	265.29	265.1840	265.2900	265.1840	0.00
01/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
01/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.07	94.0800	94.0700	94.0800	0.00
01/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.35	92.3700	92.3500	92.3700	0.00
01/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.59	90.6300	90.5900	90.6300	0.00
01/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.66	89.7100	89.6600	89.7100	0.00
01/06/2020	IS05 On 21-December-21			Interest Rate Swap	91.06	91.1300	91.0600	91.1300	51.00
01/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.62	90.7100	90.6200	90.7100	0.00
01/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.88	91.0000	90.8800	91.0000	0.00
01/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.17	94.3100	94.1700	94.3100	0.00
01/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.81	94.9800	94.8100	94.9800	0.00
01/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.38	87.5700	87.3800	87.5700	0.00
01/06/2020	IS05 On 20-June-23			Interest Rate Swap	93.06	93.2700	93.0600	93.2700	0.00
01/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.10	82.5900	82.1000	82.5900	0.00
01/06/2020	IS10 On 16-March-26			Interest Rate Swap	78.73	79.2600	78.7300	79.2600	0.00
01/06/2020	IS10 On 15-June-26			Interest Rate Swap	77.26	77.8000	77.2600	77.8000	0.00
01/06/2020	IS10 On 21-September-26			Interest Rate Swap	79.42	79.9300	79.4200	79.9300	0.00
01/06/2020	IS10 On 21-December-26			Interest Rate Swap	83.56	84.0400	83.5600	84.0400	0.00
01/06/2020	IS10 On 15-March-27			Interest Rate Swap	82.23	82.6800	82.2300	82.6800	0.00
01/06/2020	IS10 On 21-June-27			Interest Rate Swap	84.37	84.8100	84.3700	84.8100	0.00
01/06/2020	IS10 On 20-September-27			Interest Rate Swap	90.16	90.5900	90.1600	90.5900	0.00
01/06/2020	IS10 On 20-December-27			Interest Rate Swap	90.56	91.0000	90.5600	91.0000	0.00
01/06/2020	IS10 On 22-March-28			Interest Rate Swap	83.65	84.1200	83.6500	84.1200	0.00
01/06/2020	IS10 On 20-June-28			Interest Rate Swap	91.44	91.9100	91.4400	91.9100	0.00
01/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/06/2020	R023 On 06-August-20			Bond Future	5.24	109.2055	109.3937	109.2055	26,870.00
01/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4802	5	5	5	0.00
01/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4848	5	5	5	0.00
01/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4825	5	5	5	0.00
01/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	2	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	2	0	0	0	0.00
01/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	2	0	0	0	0.00
01/06/2020	R023 On 05-November-20			Bond Future	5.31	106.5419	106.7314	106.5419	0.00
01/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4649	4	5	4	0.00
01/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4629	4	5	4	0.00
01/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4670	4	5	4	0.00
01/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	25	0	0	0	0.00
01/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	25	0	0	0	0.00
01/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	24	0	0	0	0.00
01/06/2020	R023 On 04-February-21			Bond Future	5.38	107.8204	108.0118	107.8204	0.00
01/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2180	2	2	2	0.00
01/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2212	2	2	2	0.00
01/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2196	2	2	2	0.00
01/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	340	0	0	0	0.00
01/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	343	0	0	0	0.00
01/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	337	0	0	0	0.00
01/06/2020	R023 On 06-May-21			Bond Future	5.45	105.2098	105.4033	105.2098	0.00
01/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3704	4	4	4	0.00
01/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3734	4	4	4	0.00
01/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3719	4	4	4	0.00
01/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	113	0	0	0	0.00
01/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	112	0	0	0	0.00
01/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	115	0	0	0	0.00
01/06/2020	R035 On 06-August-20			Bond Future	10.42	91.8902	92.4954	91.8902	102,320.00
01/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	1288	1	1	1	0.00
01/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	235	0	0	0	500.00
01/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	189	0	0	0	24,761.00
01/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	807	1	1	1	500.00
01/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	1311	1	1	1	0.00
01/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	2864	3	3	3	0.00
01/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	1265	1	1	1	0.00
01/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	98	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
01/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	12593	13	13	13	0.00
01/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	4756	5	5	5	0.00
01/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	4854	5	5	5	0.00
01/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	10663	11	11	11	0.00
01/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	4805	5	5	5	0.00
01/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	2692	3	3	3	500.00
01/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	6143	7	6	7	0.00
01/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	9996	11	10	11	0.00
01/06/2020	R035 On 05-November-20			Bond Future	10.61	88.4619	89.0733	88.4619	0.00
01/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	3297	3	3	3	0.00
01/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	3327	3	3	3	0.00
01/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	3266	3	3	3	0.00
01/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	5225	6	5	6	0.00
01/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	5187	6	5	6	0.00
01/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	5150	6	5	6	0.00
01/06/2020	R035 On 04-February-21			Bond Future	10.81	89.5238	90.1422	89.5238	0.00
01/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2769	3	3	3	0.00
01/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2974	3	3	3	0.00
01/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2744	3	3	3	0.00
01/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	6112	6	6	6	0.00
01/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2719	3	3	3	0.00
01/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	7819	8	8	8	0.00
01/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4029	4	4	4	650.00
01/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	7864	8	8	8	0.00
01/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	7425	8	7	8	650.00
01/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	7775	8	8	8	0.00
01/06/2020	R035 On 06-May-21			Bond Future	11.01	86.1249	86.7507	86.1249	0.00
01/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	10670	10	11	10	0.00
01/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	10742	10	11	10	0.00
01/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	3646	3	4	3	793.00
01/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	9502	9	10	9	0.00
01/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	6893	7	7	7	0.00
01/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	10706	10	11	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
01/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	4974	5	5	5	793.00
01/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	3516	4	4	4	793.00
01/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	2849	3	3	3	0.00
01/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	8633	9	9	9	0.00
01/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	2867	3	3	3	0.00
01/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	2831	3	3	3	0.00
01/06/2020	R186 On 06-August-20			Bond Future	7.62	114.9327	115.7563	114.9327	79,913.00
01/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	4511	4	5	4	0.00
01/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	7309	7	7	7	900.00
01/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	3051	3	3	3	900.00
01/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	4014	3	4	3	0.00
01/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	4553	4	5	4	0.00
01/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	4469	4	4	4	0.00
01/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	573	1	1	1	0.00
01/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1037	1	1	1	0.00
01/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	689	1	1	1	0.00
01/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	554	1	1	1	0.00
01/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	563	1	1	1	0.00
01/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	165	0	0	0	0.00
01/06/2020	R186 On 05-November-20			Bond Future	7.78	116.2433	117.0755	116.2433	0.00
01/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1135	1	1	1	1,200.00
01/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5592	5	6	5	0.00
01/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	5555	5	6	5	0.00
01/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3344	3	3	3	1,200.00
01/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	5517	5	6	5	0.00
01/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2892	2	3	2	3,500.00
01/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	4435	4	4	4	3,500.00
01/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7930	7	8	7	0.00
01/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1596	2	2	2	0.00
01/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2596	3	3	3	0.00
01/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	598	1	1	1	3,500.00
01/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1175	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1187	1	1	1	0.00
01/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2227	3	2	3	0.00
01/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5283	6	5	6	0.00
01/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1163	1	1	1	0.00
01/06/2020	R186 On 04-February-21			Bond Future	7.95	112.3542	113.1959	112.3542	0.00
01/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3725	3	4	3	0.00
01/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3753	3	4	3	0.00
01/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3781	3	4	3	0.00
01/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2712	3	3	3	0.00
01/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2691	3	3	3	0.00
01/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2734	3	3	3	0.00
01/06/2020	R186 On 06-May-21			Bond Future	8.13	113.7102	114.5619	113.7102	0.00
01/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	12218	11	12	11	0.00
01/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	12182	11	12	11	0.00
01/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	12146	11	12	11	0.00
01/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	547	1	1	1	0.00
01/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	552	1	1	1	0.00
01/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	542	1	1	1	0.00
01/06/2020	R197 On 06-August-20			Bond Future	307.47	307.4440	307.4678	307.4440	2,549.00
01/06/2020	R197 On 05-November-20			Bond Future	311.04	311.0226	311.0443	311.0226	0.00
01/06/2020	R197 On 04-February-21			Bond Future	306.91	306.8896	306.9107	306.8896	0.00
01/06/2020	R197 On 06-May-21			Bond Future	310.68	310.6629	310.6838	310.6629	0.00
01/06/2020	R202 On 06-August-20			Bond Future	214.08	214.9567	214.0814	214.9567	7,669.00
01/06/2020	R202 On 05-November-20			Bond Future	216.57	217.4587	216.5717	217.4587	0.00
01/06/2020	R202 On 04-February-21			Bond Future	215.00	215.9026	215.0038	215.9026	0.00
01/06/2020	R202 On 06-May-21			Bond Future	217.65	218.5568	217.6468	218.5568	0.00
01/06/2020	R208 On 06-August-20			Bond Future	3.34	104.6296	104.5864	104.6296	23,391.00
01/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1393	1	1	1	0.00
01/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1399	1	1	1	0.00
01/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1387	1	1	1	0.00
01/06/2020	R208 On 06-August-20	5.55	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
01/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
01/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
01/06/2020	R208 On 05-November-20			Bond Future	2.50	102.4304	102.3859	102.4304	0.00
01/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	889	1	1	1	0.00
01/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	885	1	1	1	0.00
01/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	881	1	1	1	0.00
01/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
01/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
01/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
01/06/2020	R209 On 06-August-20			Bond Future	10.39	70.0291	70.6051	70.0291	63,732.00
01/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
01/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
01/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
01/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	38820	39	39	39	0.00
01/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	38928	40	39	40	0.00
01/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	38711	39	39	39	0.00
01/06/2020	R209 On 05-November-20			Bond Future	10.56	67.6867	68.2688	67.6867	0.00
01/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2490	2	2	2	0.00
01/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2536	2	3	2	0.00
01/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2513	2	3	2	0.00
01/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	5729	6	6	6	0.00
01/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	5691	6	6	6	0.00
01/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	5767	6	6	6	0.00
01/06/2020	R209 On 04-February-21			Bond Future	10.73	68.4994	69.0882	68.4994	0.00
01/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2990	3	3	3	0.00
01/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	3013	3	3	3	0.00
01/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2967	3	3	3	0.00
01/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	6589	7	7	7	0.00
01/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	6553	7	7	7	0.00
01/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	6516	7	7	7	0.00
01/06/2020	R209 On 06-May-21			Bond Future	10.91	66.1843	66.7801	66.1843	0.00
01/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	9441	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	9501	9	10	9	0.00
01/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	9471	9	9	9	0.00
01/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	2846	3	3	3	0.00
01/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	2813	3	3	3	0.00
01/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	2830	3	3	3	0.00
01/06/2020	R210 On 06-August-20			Bond Future	186.95	186.9293	186.9500	186.9293	1,929.00
01/06/2020	R210 On 05-November-20			Bond Future	186.42	186.3986	186.4182	186.3986	0.00
01/06/2020	R210 On 04-February-21			Bond Future	188.70	188.6789	188.6981	188.6789	0.00
01/06/2020	R210 On 06-May-21			Bond Future	188.28	188.2568	188.2760	188.2568	0.00
01/06/2020	R212 On 06-August-20			Bond Future	166.08	166.0640	166.0753	166.0640	6,744.00
01/06/2020	R212 On 05-November-20			Bond Future	168.01	167.9979	168.0081	167.9979	0.00
01/06/2020	R212 On 04-February-21			Bond Future	167.74	167.7319	167.7416	167.7319	0.00
01/06/2020	R212 On 06-May-21			Bond Future	169.80	169.7940	169.8036	169.7940	0.00
01/06/2020	R213 On 06-August-20			Bond Future	9.36	86.7570	87.5257	86.7570	14,229.00
01/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	2173	2	2	2	0.00
01/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	2231	2	2	2	0.00
01/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	2202	2	2	2	0.00
01/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	2556	3	3	3	0.00
01/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	2525	3	3	3	0.00
01/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	2587	3	3	3	0.00
01/06/2020	R213 On 05-November-20			Bond Future	9.53	84.2157	84.9926	84.2157	0.00
01/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	3764	3	4	3	0.00
01/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	3794	3	4	3	0.00
01/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	3824	3	4	3	0.00
01/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3351	4	3	4	0.00
01/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	3405	4	3	4	0.00
01/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3378	4	3	4	0.00
01/06/2020	R213 On 04-February-21			Bond Future	9.70	85.2265	86.0123	85.2265	0.00
01/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	3369	3	3	3	0.00
01/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	3343	3	3	3	0.00
01/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	3317	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	5064	6	5	6	0.00
01/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	5096	6	5	6	0.00
01/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	5032	5	5	5	0.00
01/06/2020	R213 On 06-May-21			Bond Future	9.88	82.7219	83.5171	82.7219	0.00
01/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	11618	11	12	11	0.00
01/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	11653	11	12	11	0.00
01/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	11583	11	12	11	0.00
01/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1538	2	2	2	0.00
01/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1527	2	2	2	0.00
01/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1516	2	2	2	0.00
01/06/2020	R214 On 06-August-20			Bond Future	10.78	67.1593	67.7970	67.1593	21,544.00
01/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	877	1	1	1	0.00
01/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	904	1	1	1	0.00
01/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	890	1	1	1	0.00
01/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	5897	6	6	6	0.00
01/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	5793	6	6	6	0.00
01/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	5845	6	6	6	0.00
01/06/2020	R214 On 05-November-20			Bond Future	10.95	64.6468	65.2912	64.6468	0.00
01/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	2266	2	2	2	0.00
01/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	2245	2	2	2	0.00
01/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	2288	2	2	2	0.00
01/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	6494	7	6	7	0.00
01/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	6452	7	6	7	0.00
01/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	6411	7	6	7	0.00
01/06/2020	R214 On 04-February-21			Bond Future	11.12	65.4228	66.0747	65.4228	0.00
01/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2712	2	3	2	0.00
01/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2755	3	3	3	0.00
01/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2733	3	3	3	0.00
01/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	7465	8	7	8	0.00
01/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	7425	8	7	8	0.00
01/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	7506	8	8	8	0.00
01/06/2020	R214 On 06-May-21			Bond Future	11.30	62.9318	63.5915	62.9318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	8550	8	9	8	0.00
01/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	8522	8	9	8	0.00
01/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	8494	8	8	8	0.00
01/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3649	4	4	4	0.00
01/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3669	4	4	4	0.00
01/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3629	4	4	4	0.00
01/06/2020	R248 On 06-August-20			Bond Future	10.96	84.0645	84.8137	84.0645	83,458.00
01/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	818	1	1	1	0.00
01/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	7012	6	7	6	0.00
01/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	3740	3	4	3	0.00
01/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	2601	2	3	2	640.00
01/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	85	0	0	0	20,640.00
01/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	850	1	1	1	0.00
01/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	6762	6	7	6	470.00
01/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	11498	11	11	11	814.00
01/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	1145	1	1	1	640.00
01/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	39	0	0	0	3,000.00
01/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	3537	3	4	3	470.00
01/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	8994	8	9	8	814.00
01/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	833	1	1	1	0.00
01/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	6718	7	7	7	0.00
01/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	602	1	1	1	0.00
01/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2546	3	3	3	0.00
01/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	6653	7	7	7	0.00
01/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1113	1	1	1	0.00
01/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	267	0	0	0	0.00
01/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1049	1	1	1	0.00
01/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	16610	17	17	17	0.00
01/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	14230	15	14	15	0.00
01/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	3400	4	3	4	0.00
01/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	2399	3	2	3	0.00
01/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	6783	7	7	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
01/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	5746	6	6	6	0.00
01/06/2020	R248 On 05-November-20			Bond Future	11.14	80.6101	81.3671	80.6101	0.00
01/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	4117	4	4	4	800.00
01/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1365	1	1	1	800.00
01/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1445	1	1	1	0.00
01/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1425	1	1	1	0.00
01/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1405	1	1	1	0.00
01/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	9868	10	10	10	0.00
01/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	9932	11	10	11	0.00
01/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	9806	10	10	10	0.00
01/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	10059	11	10	11	0.00
01/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	5082	6	5	6	0.00
01/06/2020	R248 On 04-February-21			Bond Future	11.32	81.5778	82.3436	81.5778	0.00
01/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2640	2	3	2	0.00
01/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2666	2	3	2	0.00
01/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2693	2	3	2	0.00
01/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	8788	9	9	9	0.00
01/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	8891	9	9	9	0.00
01/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	8839	9	9	9	0.00
01/06/2020	R248 On 06-May-21			Bond Future	11.51	78.1462	78.9213	78.1462	0.00
01/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	9236	9	9	9	0.00
01/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	9313	9	9	9	0.00
01/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	9274	9	9	9	0.00
01/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4058	4	4	4	0.00
01/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4039	4	4	4	0.00
01/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4077	4	4	4	0.00