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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/11/2020 TO: 03/11/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	2025 On 05-November-20			Bond Future	144.81	144.8027	144.8075	144.8027	2,483.00
03/11/2020	2025 On 04-February-21			Bond Future	144.75	144.7444	144.7459	144.7444	3,383.00
03/11/2020	2025 On 06-May-21			Bond Future	146.32	146.3165	146.3157	146.3165	0.00
03/11/2020	2025 On 05-August-21			Bond Future	146.40	146.4034	146.4030	146.4034	0.00
03/11/2020	2025 On 04-November-21			Bond Future	147.90	147.9022	147.8998	147.9022	0.00
03/11/2020	2029 On 05-November-20			Bond Future	100.05	100.1191	100.0503	100.1191	1,106.00
03/11/2020	2029 On 04-February-21			Bond Future	101.05	101.1211	101.0483	101.1211	4,910.00
03/11/2020	2029 On 06-May-21			Bond Future	101.01	101.0806	101.0064	101.0806	0.00
03/11/2020	2029 On 05-August-21			Bond Future	102.12	102.1973	102.1217	102.1973	0.00
03/11/2020	2029 On 04-November-21			Bond Future	102.02	102.0945	102.0178	102.0945	0.00
03/11/2020	2030 On 05-November-20			Bond Future	9.31	93.8168	94.2059	93.8168	65,240.00
03/11/2020	2030 On 05-November-20	9.99	Call	Bond Future	3826	3	4	3	0.00
03/11/2020	2030 On 05-November-20	8.85	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	9.61	Call	Bond Future	1721	1	2	1	0.00
03/11/2020	2030 On 05-November-20	8.34	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2030 On 05-November-20	9.04	Call	Bond Future	6	0	0	0	1,000.00
03/11/2020	2030 On 05-November-20	9.38	Call	Bond Future	562	0	1	0	0.00
03/11/2020	2030 On 05-November-20	8.73	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	9.66	Call	Bond Future	1999	2	2	2	0.00
03/11/2020	2030 On 05-November-20	9.60	Call	Bond Future	1666	1	2	1	0.00
03/11/2020	2030 On 05-November-20	9.49	Call	Bond Future	1073	1	1	1	0.00
03/11/2020	2030 On 05-November-20	9.39	Call	Bond Future	603	0	1	0	0.00
03/11/2020	2030 On 05-November-20	8.10	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	10.06	Call	Bond Future	4208	4	4	4	0.00
03/11/2020	2030 On 05-November-20	9.40	Call	Bond Future	645	0	1	0	0.00
03/11/2020	2030 On 05-November-20	9.65	Call	Bond Future	1943	2	2	2	0.00
03/11/2020	2030 On 05-November-20	8.36	Call	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	8.86	Call	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	9.86	Call	Bond Future	3112	3	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
03/11/2020	2030 On 05-November-20	9.23	Call	Bond Future	137	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	10.47	Call	Bond Future	6401	6	6	6	0.00
03/11/2020	2030 On 05-November-20	9.03	Call	Bond Future	5	0	0	0	9,414.00
03/11/2020	2030 On 05-November-20	10.37	Call	Bond Future	5873	5	6	5	0.00
03/11/2020	2030 On 05-November-20	8.53	Call	Bond Future	0	0	0	0	9,414.00
03/11/2020	2030 On 05-November-20	9.03	Put	Bond Future	1640	2	2	2	0.00
03/11/2020	2030 On 05-November-20	10.47	Put	Bond Future	0	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	8.53	Put	Bond Future	4653	5	5	5	0.00
03/11/2020	2030 On 05-November-20	8.86	Put	Bond Future	2647	3	3	3	0.00
03/11/2020	2030 On 05-November-20	9.65	Put	Bond Future	2	0	0	0	2,500.00
03/11/2020	2030 On 05-November-20	9.40	Put	Bond Future	123	0	0	0	0.00
03/11/2020	2030 On 05-November-20	9.49	Put	Bond Future	37	0	0	0	2,500.00
03/11/2020	2030 On 05-November-20	10.37	Put	Bond Future	0	0	0	0	2,000.00
03/11/2020	2030 On 05-November-20	8.73	Put	Bond Future	3431	4	3	4	0.00
03/11/2020	2030 On 05-November-20	9.23	Put	Bond Future	598	1	1	1	0.00
03/11/2020	2030 On 05-November-20	9.38	Put	Bond Future	155	0	0	0	0.00
03/11/2020	2030 On 05-November-20	8.36	Put	Bond Future	5708	6	6	6	0.00
03/11/2020	2030 On 05-November-20	9.86	Put	Bond Future	0	0	0	0	14,160.00
03/11/2020	2030 On 05-November-20	10.06	Put	Bond Future	0	0	0	0	1,000.00
03/11/2020	2030 On 05-November-20	9.66	Put	Bond Future	2	0	0	0	5,500.00
03/11/2020	2030 On 05-November-20	9.60	Put	Bond Future	6	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	9.99	Put	Bond Future	0	0	0	0	2,500.00
03/11/2020	2030 On 05-November-20	8.10	Put	Bond Future	7351	8	7	8	0.00
03/11/2020	2030 On 05-November-20	9.39	Put	Bond Future	139	0	0	0	0.00
03/11/2020	2030 On 05-November-20	9.04	Put	Bond Future	1582	2	2	2	0.00
03/11/2020	2030 On 05-November-20	9.61	Put	Bond Future	5	0	0	0	3,000.00
03/11/2020	2030 On 05-November-20	8.34	Put	Bond Future	5833	6	6	6	0.00
03/11/2020	2030 On 05-November-20	8.85	Put	Bond Future	2707	3	3	3	0.00
03/11/2020	2030 On 04-February-21			Bond Future	9.53	90.7285	91.1184	90.7285	112,439.00
03/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	331	0	0	0	1,600.00
03/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	454	0	0	0	1,000.00
03/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	1655	2	2	2	0.00
03/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	1546	1	2	1	1,000.00

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03/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	446	0	0	0	800.00
03/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	1632	1	2	1	0.00
03/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	1722	2	2	2	1,600.00
03/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	1611	1	2	1	0.00
03/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1054	1	1	1	800.00
03/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	4865	5	5	5	0.00
03/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	1204	1	1	1	1,800.00
03/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	4882	5	5	5	0.00
03/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	3857	4	4	4	0.00
03/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	7282	8	7	8	0.00
03/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	3713	4	4	4	0.00
03/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	3749	4	4	4	0.00
03/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	3573	4	4	4	0.00
03/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	8154	9	8	9	0.00
03/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	3678	4	4	4	0.00
03/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	7228	8	7	8	0.00
03/11/2020	2030 On 06-May-21			Bond Future	9.75	91.6929	92.0854	91.6929	0.00
03/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	1223	0	1	0	300.00
03/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	6666	6	7	6	0.00
03/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	2144	0	2	0	300.00
03/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	1891	2	2	2	0.00
03/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	10288	10	10	10	0.00
03/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	3823	4	4	4	0.00
03/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	7426	0	7	0	0.00
03/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	438	0	0	0	700.00
03/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	4191	4	4	4	0.00
03/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	10328	10	10	10	0.00
03/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	10368	10	10	10	0.00
03/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	2037	2	2	2	0.00
03/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	4934	5	5	5	700.00
03/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	10729	11	11	11	0.00
03/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2886	3	3	3	700.00
03/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	522	1	1	1	0.00

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03/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	5184	5	5	5	0.00
03/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	535	1	1	1	0.00
03/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	4760	0	5	0	0.00
03/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	528	1	1	1	0.00
03/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	1213	0	1	0	300.00
03/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	2617	3	3	3	0.00
03/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	1495	2	1	2	0.00
03/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	6699	0	7	0	0.00
03/11/2020	2030 On 05-August-21			Bond Future	9.98	88.6791	89.0752	88.6791	0.00
03/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	4800	5	5	5	0.00
03/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	10797	10	11	10	0.00
03/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	2255	2	2	2	600.00
03/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	4832	5	5	5	0.00
03/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	1343	1	1	1	600.00
03/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	4864	5	5	5	0.00
03/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	2571	3	3	3	0.00
03/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	5089	5	5	5	0.00
03/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	6944	7	7	7	0.00
03/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	2608	3	3	3	0.00
03/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	597	1	1	1	600.00
03/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	2590	3	3	3	0.00
03/11/2020	2030 On 04-November-21			Bond Future	10.23	89.5651	89.9640	89.5651	0.00
03/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	1883	1	2	1	0.00
03/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	1785	1	2	1	0.00
03/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	1834	1	2	1	0.00
03/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20			Bond Future	10.38	86.4701	86.8712	86.4701	83,096.00
03/11/2020	2032 On 05-November-20	9.76	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	11.08	Call	Bond Future	4022	4	4	4	0.00
03/11/2020	2032 On 05-November-20	10.99	Call	Bond Future	3520	3	4	3	0.00

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03/11/2020	2032 On 05-November-20	9.77	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	9.11	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 05-November-20	9.61	Call	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 05-November-20	9.44	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	9.75	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 05-November-20	9.75	Put	Bond Future	3860	4	4	4	0.00
03/11/2020	2032 On 05-November-20	9.11	Put	Bond Future	8025	8	8	8	0.00
03/11/2020	2032 On 05-November-20	8.94	Put	Bond Future	9175	10	9	10	0.00
03/11/2020	2032 On 05-November-20	11.08	Put	Bond Future	0	0	0	0	1,000.00
03/11/2020	2032 On 05-November-20	9.44	Put	Bond Future	5845	6	6	6	0.00
03/11/2020	2032 On 05-November-20	9.77	Put	Bond Future	3734	4	4	4	0.00
03/11/2020	2032 On 05-November-20	9.61	Put	Bond Future	4749	5	5	5	0.00
03/11/2020	2032 On 05-November-20	9.76	Put	Bond Future	3797	4	4	4	0.00
03/11/2020	2032 On 05-November-20	10.99	Put	Bond Future	0	0	0	0	3,000.00
03/11/2020	2032 On 04-February-21			Bond Future	10.62	87.3140	87.7161	87.3140	118,998.00
03/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	184	0	0	0	800.00
03/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	787	1	1	1	0.00
03/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	464	0	0	0	800.00
03/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	813	1	1	1	0.00
03/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	3561	3	4	3	0.00
03/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	800	1	1	1	0.00
03/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	6817	7	7	7	0.00
03/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	6766	7	7	7	0.00
03/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	8598	9	9	9	0.00
03/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	2408	3	2	3	800.00
03/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	6867	7	7	7	0.00
03/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	11655	12	12	12	0.00
03/11/2020	2032 On 06-May-21			Bond Future	10.85	84.0967	84.5017	84.0967	0.00
03/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	2462	2	2	2	736.00
03/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	8095	8	8	8	0.00
03/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	9812	9	10	9	0.00
03/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	8132	8	8	8	0.00

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03/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	8059	8	8	8	0.00
03/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1497	2	1	2	0.00
03/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1470	2	1	2	0.00
03/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1483	2	1	2	0.00
03/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	959	1	1	1	736.00
03/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	5456	6	5	6	0.00
03/11/2020	2032 On 05-August-21			Bond Future	11.10	85.0062	85.4149	85.0062	0.00
03/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	4795	5	5	5	0.00
03/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	4764	5	5	5	0.00
03/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	4826	5	5	5	0.00
03/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	3453	4	3	4	0.00
03/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	3431	4	3	4	0.00
03/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	3409	4	3	4	0.00
03/11/2020	2032 On 04-November-21			Bond Future	11.37	81.7126	82.1242	81.7126	0.00
03/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	1626	1	2	1	0.00
03/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	1727	1	2	1	0.00
03/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	1677	1	2	1	0.00
03/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2033 On 05-November-20			Bond Future	94.07	94.0616	94.0694	94.0616	1,713.00
03/11/2020	2033 On 04-February-21			Bond Future	95.01	95.0031	95.0077	95.0031	7,653.00
03/11/2020	2033 On 06-May-21			Bond Future	94.82	94.8199	94.8243	94.8199	0.00
03/11/2020	2033 On 05-August-21			Bond Future	95.87	95.8675	95.8713	95.8675	0.00
03/11/2020	2033 On 04-November-21			Bond Future	95.63	95.6258	95.6295	95.6258	0.00
03/11/2020	2037 On 05-November-20			Bond Future	11.45	80.2599	80.7904	80.2599	58,743.00
03/11/2020	2037 On 05-November-20	10.19	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.17	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.18	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 05-November-20	10.17	Put	Bond Future	8403	9	8	9	0.00
03/11/2020	2037 On 05-November-20	10.19	Put	Bond Future	8262	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
03/11/2020	2037 On 05-November-20	10.18	Put	Bond Future	8333	9	8	9	0.00
03/11/2020	2037 On 04-February-21			Bond Future	11.70	76.7891	77.3221	76.7891	129,188.00
03/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	4105	4	4	4	300.00
03/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	174	0	0	0	72.00
03/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	11026	11	11	11	0.00
03/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	1216	1	1	1	0.00
03/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	592	1	1	1	0.00
03/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	522	0	1	0	0.00
03/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	3873	4	4	4	0.00
03/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	530	0	1	0	0.00
03/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	720	1	1	1	240.00
03/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	539	0	1	0	0.00
03/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	9529	10	10	10	0.00
03/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	2693	3	3	3	240.00
03/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	8406	9	8	9	0.00
03/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	9651	10	10	10	0.00
03/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	383	0	0	0	300.00
03/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	6445	7	6	7	72.00
03/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	9167	10	9	10	72.00
03/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	9590	10	10	10	0.00
03/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	13786	14	14	14	0.00
03/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	2525	3	3	3	0.00
03/11/2020	2037 On 06-May-21			Bond Future	11.94	77.6056	78.1430	77.6056	0.00
03/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	5720	5	6	5	0.00
03/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	5754	5	6	5	0.00
03/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	5788	5	6	5	0.00
03/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	3058	3	3	3	0.00
03/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	3038	3	3	3	0.00
03/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	3078	3	3	3	0.00
03/11/2020	2037 On 05-August-21			Bond Future	12.21	74.1893	74.7319	74.1893	0.00
03/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	4604	4	5	4	0.00
03/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	4633	4	5	4	0.00
03/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	4662	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	4317	5	4	5	0.00
03/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	4266	5	4	5	0.00
03/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	4291	5	4	5	0.00
03/11/2020	2037 On 04-November-21			Bond Future	12.48	74.9302	75.4773	74.9302	0.00
03/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	1793	1	2	1	0.00
03/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	1845	1	2	1	0.00
03/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	1742	1	2	1	0.00
03/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2038 On 05-November-20			Bond Future	105.17	105.0208	105.1685	105.0208	5,279.00
03/11/2020	2038 On 04-February-21			Bond Future	104.52	104.3760	104.5233	104.3760	9,468.00
03/11/2020	2038 On 06-May-21			Bond Future	105.66	105.5099	105.6570	105.5099	0.00
03/11/2020	2038 On 05-August-21			Bond Future	105.10	104.9549	105.1046	104.9549	0.00
03/11/2020	2038 On 04-November-21			Bond Future	106.18	106.0291	106.1788	106.0291	0.00
03/11/2020	2040 On 05-November-20			Bond Future	11.60	81.9579	82.6110	81.9579	38,498.00
03/11/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.30	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
03/11/2020	2040 On 05-November-20	10.23	Call	Bond Future	0	0	0	0	2,000.00
03/11/2020	2040 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	11.50	Call	Bond Future	178	0	0	0	0.00
03/11/2020	2040 On 05-November-20	10.31	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	2,380.00
03/11/2020	2040 On 05-November-20	11.70	Call	Bond Future	817	1	1	1	0.00
03/11/2020	2040 On 05-November-20	9.50	Put	Bond Future	15479	16	15	16	0.00
03/11/2020	2040 On 05-November-20	10.00	Put	Bond Future	11389	12	11	12	0.00
03/11/2020	2040 On 05-November-20	10.32	Put	Bond Future	8913	10	9	10	0.00
03/11/2020	2040 On 05-November-20	11.50	Put	Bond Future	825	1	1	1	0.00
03/11/2020	2040 On 05-November-20	10.31	Put	Bond Future	8989	10	9	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
03/11/2020	2040 On 05-November-20	11.70	Put	Bond Future	186	1	0	1	0.00
03/11/2020	2040 On 05-November-20	11.00	Put	Bond Future	3993	5	4	5	0.00
03/11/2020	2040 On 05-November-20	10.30	Put	Bond Future	9065	10	9	10	0.00
03/11/2020	2040 On 05-November-20	9.73	Put	Bond Future	13563	14	14	14	0.00
03/11/2020	2040 On 05-November-20	10.23	Put	Bond Future	9599	10	10	10	0.00
03/11/2020	2040 On 04-February-21			Bond Future	11.84	78.2534	78.9101	78.2534	81,334.00
03/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	285	0	0	0	800.00
03/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	3110	3	3	3	0.00
03/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	516	0	1	0	0.00
03/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	87	0	0	0	500.00
03/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	387	0	0	0	500.00
03/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	2620	2	3	2	0.00
03/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	508	0	1	0	0.00
03/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	104	0	0	0	800.00
03/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	524	0	1	0	0.00
03/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	17121	18	17	18	0.00
03/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	10320	11	10	11	0.00
03/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	4344	5	4	5	500.00
03/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	11406	12	11	12	0.00
03/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	16467	17	16	17	0.00
03/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	12615	13	13	13	0.00
03/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	10188	11	10	11	0.00
03/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	10254	11	10	11	0.00
03/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	3757	4	4	4	800.00
03/11/2020	2040 On 06-May-21			Bond Future	12.09	79.0856	79.7480	79.0856	0.00
03/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	9027	0	9	0	0.00
03/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	5592	5	6	5	0.00
03/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	5558	5	6	5	0.00
03/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	1464	0	1	0	300.00
03/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	3038	0	3	0	300.00
03/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	5627	5	6	5	0.00
03/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	3611	4	4	4	0.00
03/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	3588	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
03/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1890	0	2	0	300.00
03/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	9621	0	10	0	0.00
03/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	6172	0	6	0	0.00
03/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	3565	4	4	4	0.00
03/11/2020	2040 On 05-August-21			Bond Future	12.35	75.4349	76.1040	75.4349	0.00
03/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	13135	13	13	13	0.00
03/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	2615	2	3	2	900.00
03/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	5099	5	5	5	0.00
03/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	5160	5	5	5	0.00
03/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	1659	1	2	1	900.00
03/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	5129	5	5	5	0.00
03/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	4357	5	4	5	0.00
03/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	4383	5	4	5	0.00
03/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	9810	10	10	10	0.00
03/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	906	1	1	1	900.00
03/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	4409	5	4	5	0.00
03/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	7470	8	7	8	0.00
03/11/2020	2040 On 04-November-21			Bond Future	12.61	76.1882	76.8629	76.1882	0.00
03/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	1617	1	2	1	0.00
03/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	1563	1	2	1	0.00
03/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	1509	1	2	1	0.00
03/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20			Bond Future	11.73	78.1433	78.8186	78.1433	22,923.00
03/11/2020	2044 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	11.38	Call	Bond Future	6	0	0	0	0.00
03/11/2020	2044 On 05-November-20	10.36	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
03/11/2020	2044 On 05-November-20	11.43	Call	Bond Future	14	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2044 On 05-November-20	11.06	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
03/11/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
03/11/2020	2044 On 05-November-20	10.35	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
03/11/2020	2044 On 05-November-20	11.17	Call	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
03/11/2020	2044 On 05-November-20	10.02	Put	Bond Future	12214	13	12	13	0.00
03/11/2020	2044 On 05-November-20	10.35	Put	Bond Future	9604	10	10	10	0.00
03/11/2020	2044 On 05-November-20	9.34	Put	Bond Future	18023	19	18	19	0.00
03/11/2020	2044 On 05-November-20	10.04	Put	Bond Future	12052	13	12	13	0.00
03/11/2020	2044 On 05-November-20	11.17	Put	Bond Future	3648	4	4	4	1,815.00
03/11/2020	2044 On 05-November-20	11.43	Put	Bond Future	1918	3	2	3	1,815.00
03/11/2020	2044 On 05-November-20	8.87	Put	Bond Future	22411	23	22	23	0.00
03/11/2020	2044 On 05-November-20	10.36	Put	Bond Future	9527	10	10	10	0.00
03/11/2020	2044 On 05-November-20	9.72	Put	Bond Future	14703	15	15	15	0.00
03/11/2020	2044 On 05-November-20	9.29	Put	Bond Future	18475	19	18	19	0.00
03/11/2020	2044 On 05-November-20	9.96	Put	Bond Future	12703	13	13	13	0.00
03/11/2020	2044 On 05-November-20	11.06	Put	Bond Future	4406	5	4	5	525.00
03/11/2020	2044 On 05-November-20	11.38	Put	Bond Future	2240	3	2	3	300.00
03/11/2020	2044 On 05-November-20	9.97	Put	Bond Future	12621	13	13	13	0.00
03/11/2020	2044 On 05-November-20	10.34	Put	Bond Future	9682	10	10	10	0.00
03/11/2020	2044 On 04-February-21			Bond Future	11.96	74.5267	75.2060	74.5267	35,679.00
03/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	393	0	0	0	0.00
03/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	407	0	0	0	0.00
03/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	222	0	0	0	0.00
03/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	857	1	1	1	0.00
03/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	354	0	0	0	0.00
03/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	101	0	0	0	265.00
03/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	400	0	0	0	0.00
03/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	11886	13	12	13	265.00
03/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	16765	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	8288	9	8	9	265.00
03/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	11392	12	11	12	0.00
03/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	11462	12	11	12	0.00
03/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	13733	14	14	14	0.00
03/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	11322	12	11	12	0.00
03/11/2020	2044 On 06-May-21			Bond Future	12.20	75.3192	76.0045	75.3192	0.00
03/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	5202	5	5	5	0.00
03/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	5170	5	5	5	0.00
03/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	5364	5	5	5	0.00
03/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	5138	5	5	5	0.00
03/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	2195	2	2	2	3,100.00
03/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	3559	3	4	3	0.00
03/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	5384	6	5	6	3,100.00
03/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	7534	8	8	8	0.00
03/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	3798	4	4	4	0.00
03/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	3651	4	4	4	3,100.00
03/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	3823	4	4	4	0.00
03/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	3773	4	4	4	0.00
03/11/2020	2044 On 05-August-21			Bond Future	12.46	71.7530	72.4452	71.7530	0.00
03/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	5093	5	5	5	0.00
03/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	5123	5	5	5	0.00
03/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	5063	5	5	5	0.00
03/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	4334	5	4	5	0.00
03/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	4308	5	4	5	0.00
03/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	4283	5	4	5	0.00
03/11/2020	2044 On 04-November-21			Bond Future	12.72	72.4695	73.1677	72.4695	0.00
03/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	918	0	1	0	0.00
03/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	1025	0	1	0	0.00
03/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	972	0	1	0	0.00
03/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	2046 On 05-November-20			Bond Future	92.46	92.6063	92.4602	92.6063	4,012.00
03/11/2020	2046 On 04-February-21			Bond Future	93.38	93.5331	93.3825	93.5331	14,771.00
03/11/2020	2046 On 06-May-21			Bond Future	92.61	92.7597	92.6078	92.7597	0.00
03/11/2020	2046 On 05-August-21			Bond Future	93.63	93.7847	93.6305	93.7847	0.00
03/11/2020	2046 On 04-November-21			Bond Future	92.78	92.9391	92.7835	92.9391	0.00
03/11/2020	2050 On 05-November-20			Bond Future	94.35	94.3397	94.3478	94.3397	4,127.00
03/11/2020	2050 On 04-February-21			Bond Future	93.40	93.3950	93.4017	93.3950	12,357.00
03/11/2020	2050 On 06-May-21			Bond Future	94.41	94.4095	94.4147	94.4095	0.00
03/11/2020	2050 On 05-August-21			Bond Future	93.53	93.5260	93.5325	93.5260	0.00
03/11/2020	2050 On 04-November-21			Bond Future	94.49	94.4833	94.4884	94.4833	0.00
03/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	AL37 On 05-November-20			Index Future	765.30	764.0420	765.3030	764.0420	0.00
03/11/2020	AL37 On 04-February-21			Index Future	772.74	771.4910	772.7400	771.4910	0.00
03/11/2020	AL37 On 06-May-21			Index Future	780.92	779.6730	780.9220	779.6730	0.00
03/11/2020	AL37 On 05-August-21			Index Future	789.27	788.0080	789.2650	788.0080	0.00
03/11/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
03/11/2020	AL7T On 05-November-20			Index Future	821.51	817.9830	821.5100	817.9830	0.00
03/11/2020	AL7T On 04-February-21			Index Future	829.49	825.9590	829.4920	825.9590	0.00
03/11/2020	AL7T On 06-May-21			Index Future	838.28	834.7180	838.2760	834.7180	0.00
03/11/2020	AL7T On 05-August-21			Index Future	847.23	843.6410	847.2310	843.6410	0.00
03/11/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
03/11/2020	ALBI On 05-November-20			Index Future	718.59	715.1000	718.5890	715.1000	68.00
03/11/2020	ALBI On 04-February-21			Index Future	725.57	722.0720	725.5710	722.0720	221.00
03/11/2020	ALBI On 06-May-21			Index Future	733.25	729.7300	733.2540	729.7300	0.00
03/11/2020	ALBI On 05-August-21			Index Future	741.09	737.5310	741.0880	737.5310	0.00
03/11/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2020	ES33 On 05-November-20			Bond Future	11.90	72.1027	72.5522	72.1027	0.00
03/11/2020	ES33 On 04-February-21			Bond Future	12.18	72.8063	73.2577	72.8063	350.00
03/11/2020	ES33 On 06-May-21			Bond Future	12.46	69.8050	70.2601	69.8050	0.00
03/11/2020	ES33 On 05-August-21			Bond Future	12.76	70.5600	71.0195	70.5600	0.00
03/11/2020	ES33 On 04-November-21			Bond Future	13.08	67.4921	67.9553	67.4921	0.00
03/11/2020	ES42 On 05-November-20			Bond Future	12.55	69.9163	70.4508	69.9163	0.00
03/11/2020	ES42 On 04-February-21			Bond Future	12.83	70.5986	71.1360	70.5986	4,789.00
03/11/2020	ES42 On 06-May-21			Bond Future	13.11	67.0903	67.6322	67.0903	0.00
03/11/2020	ES42 On 05-August-21			Bond Future	13.41	67.8161	68.3635	67.8161	0.00
03/11/2020	ES42 On 04-November-21			Bond Future	13.73	64.2368	64.7888	64.2368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	GOVI On 05-November-20			GOVI	709.81	706.3990	709.8120	706.3990	207.00
03/11/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-November-20	737.85	Put	GOVI	280380	31	28	31	0.00
03/11/2020	GOVI On 05-November-20	737.83	Put	GOVI	280180	31	28	31	0.00
03/11/2020	GOVI On 05-November-20	737.84	Put	GOVI	280280	31	28	31	0.00
03/11/2020	GOVI On 04-February-21			GOVI	716.71	713.2870	716.7090	713.2870	1,004.00
03/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	342310	38	34	38	0.00
03/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	342410	38	34	38	0.00
03/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	342510	38	34	38	0.00
03/11/2020	GOVI On 06-May-21			GOVI	724.30	720.8510	724.2980	720.8510	0.00
03/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	456280	42	46	42	0.00
03/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	456080	42	46	42	0.00
03/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	456180	42	46	42	0.00
03/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21			GOVI	732.04	728.5570	732.0360	728.5570	0.00
03/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	128860	9	13	9	0.00
03/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	128960	9	13	9	0.00
03/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	129060	9	13	9	0.00
03/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
03/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2020	IGOV On 05-November-20			Index Future	256.96	257.1400	256.9620	257.1400	111.00
03/11/2020	IGOV On 04-February-21			Index Future	259.52	259.7110	259.5230	259.7110	989.00
03/11/2020	IGOV On 06-May-21			Index Future	262.33	262.5290	262.3340	262.5290	21.00
03/11/2020	IGOV On 05-August-21			Index Future	265.20	265.3980	265.1990	265.3980	0.00
03/11/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
03/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
03/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1400	92.1300	92.1400	0.00
03/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.20	90.2000	90.2000	90.2000	0.00
03/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.03	89.0400	89.0300	89.0400	0.00
03/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.18	90.1900	90.1800	90.1900	51.00
03/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.49	89.4900	89.4900	89.4900	0.00
03/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.47	89.4800	89.4700	89.4800	0.00
03/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.48	92.4900	92.4800	92.4900	0.00
03/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.88	92.8900	92.8800	92.8900	0.00
03/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.20	85.2200	85.2000	85.2200	0.00
03/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.73	90.7500	90.7300	90.7500	0.00
03/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/11/2020	IS10 On 17-December-25			Interest Rate Swap	78.48	78.5900	78.4800	78.5900	0.00
03/11/2020	IS10 On 16-March-26			Interest Rate Swap	75.07	75.1800	75.0700	75.1800	0.00
03/11/2020	IS10 On 15-June-26			Interest Rate Swap	73.57	73.6900	73.5700	73.6900	0.00
03/11/2020	IS10 On 21-September-26			Interest Rate Swap	75.72	75.8400	75.7200	75.8400	0.00
03/11/2020	IS10 On 21-December-26			Interest Rate Swap	79.87	80.0000	79.8700	80.0000	0.00
03/11/2020	IS10 On 15-March-27			Interest Rate Swap	78.47	78.6000	78.4700	78.6000	0.00
03/11/2020	IS10 On 21-June-27			Interest Rate Swap	80.70	80.8300	80.7000	80.8300	0.00
03/11/2020	IS10 On 20-September-27			Interest Rate Swap	86.68	86.8200	86.6800	86.8200	0.00
03/11/2020	IS10 On 20-December-27			Interest Rate Swap	87.24	87.3800	87.2400	87.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	IS10 On 22-March-28			Interest Rate Swap	80.39	80.5500	80.3900	80.5500	0.00
03/11/2020	IS10 On 20-June-28			Interest Rate Swap	88.46	88.6100	88.4600	88.6100	0.00
03/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.34	96.6650	96.6650	96.6650	0.00
03/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7850	96.7850	96.7850	30,010.00
03/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.19	96.8000	96.8100	96.8000	0.00
03/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.13	96.8700	96.8700	96.8700	0.00
03/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.14	96.8650	96.8650	96.8650	0.00
03/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.12	96.8700	96.8800	96.8700	0.00
03/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.15	96.8400	96.8500	96.8400	0.00
03/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.27	96.7250	96.7350	96.7250	30,000.00
03/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.44	96.5500	96.5600	96.5500	0.00
03/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.53	96.4600	96.4700	96.4600	0.00
03/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.90	96.0700	96.1000	96.0700	0.00
03/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.96	95.7650	96.0450	95.7650	0.00
03/11/2020	R023 On 05-November-20			Bond Future	4.26	109.1529	109.0971	109.1529	19,823.00
03/11/2020	R023 On 05-November-20	7.46	Call	Bond Future	6990	7	7	7	0.00
03/11/2020	R023 On 05-November-20	7.47	Call	Bond Future	7011	7	7	7	0.00
03/11/2020	R023 On 05-November-20	7.45	Call	Bond Future	6969	7	7	7	0.00
03/11/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21			Bond Future	4.31	110.2182	110.1582	110.2182	31,151.00
03/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	3983	4	4	4	0.00
03/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4022	4	4	4	0.00
03/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4002	4	4	4	0.00
03/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21			Bond Future	4.31	107.4816	107.4193	107.4816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5605	6	6	6	0.00
03/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5638	6	6	6	0.00
03/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5622	6	6	6	0.00
03/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 05-August-21			Bond Future	4.30	108.6435	108.5798	108.6435	0.00
03/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1671	2	2	2	0.00
03/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1658	2	2	2	0.00
03/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1646	2	2	2	0.00
03/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	137	0	0	0	0.00
03/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	140	0	0	0	0.00
03/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	134	0	0	0	0.00
03/11/2020	R023 On 04-November-21			Bond Future	4.35	105.8245	105.7586	105.8245	0.00
03/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	706	1	1	1	0.00
03/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	719	1	1	1	0.00
03/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	732	1	1	1	0.00
03/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20			Bond Future	11.17	84.8655	85.5314	84.8655	31,421.00
03/11/2020	R035 On 05-November-20	10.33	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.34	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.32	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-November-20	10.32	Put	Bond Future	5500	6	6	6	0.00
03/11/2020	R035 On 05-November-20	10.33	Put	Bond Future	5432	6	5	6	0.00
03/11/2020	R035 On 05-November-20	10.34	Put	Bond Future	5364	6	5	6	0.00
03/11/2020	R035 On 04-February-21			Bond Future	11.42	85.6937	86.3632	85.6937	98,950.00
03/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	610	1	1	1	0.00
03/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	537	0	1	0	0.00
03/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	528	0	1	0	0.00
03/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	2409	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	520	0	1	0	0.00
03/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	9382	10	9	10	0.00
03/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	9444	10	9	10	0.00
03/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	8840	9	9	9	650.00
03/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	4106	5	4	5	650.00
03/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	9321	10	9	10	0.00
03/11/2020	R035 On 06-May-21			Bond Future	11.66	82.1298	82.8051	82.1298	0.00
03/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	6487	6	6	6	0.00
03/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	3859	4	4	4	0.00
03/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	8080	8	8	8	0.00
03/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	6561	6	7	6	0.00
03/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1141	1	1	1	793.00
03/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	2787	0	3	0	600.00
03/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	8582	0	9	0	0.00
03/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	1349	0	1	0	600.00
03/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	2018	2	2	2	1,650.00
03/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	3222	3	3	3	0.00
03/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	5316	5	5	5	0.00
03/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	6524	6	7	6	0.00
03/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	3275	4	3	4	793.00
03/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	5249	6	5	6	793.00
03/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	7206	8	7	8	0.00
03/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	5848	0	6	0	0.00
03/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	2613	3	3	3	0.00
03/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	4515	5	5	5	1,650.00
03/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	2001	2	2	2	1,650.00
03/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1783	0	2	0	600.00
03/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	9208	0	9	0	0.00
03/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2630	3	3	3	0.00
03/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	10074	11	10	11	0.00
03/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	2596	3	3	3	0.00
03/11/2020	R035 On 05-August-21			Bond Future	11.92	83.0180	83.7000	83.0180	0.00
03/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	54507	55	55	55	0.00
03/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	54391	55	54	55	0.00
03/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	54624	55	55	55	0.00
03/11/2020	R035 On 04-November-21			Bond Future	12.20	79.3752	80.0630	79.3752	0.00
03/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	1707	1	2	1	0.00
03/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	1760	1	2	1	0.00
03/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	1654	1	2	1	0.00
03/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20			Bond Future	7.07	120.6558	120.8557	120.6558	20,311.00
03/11/2020	R186 On 05-November-20	8.66	Call	Bond Future	8209	8	8	8	0.00
03/11/2020	R186 On 05-November-20	7.00	Call	Bond Future	90	0	0	0	1,200.00
03/11/2020	R186 On 05-November-20	8.65	Call	Bond Future	8160	8	8	8	0.00
03/11/2020	R186 On 05-November-20	7.50	Call	Bond Future	2303	2	2	2	80.00
03/11/2020	R186 On 05-November-20	6.50	Call	Bond Future	0	0	0	0	80.00
03/11/2020	R186 On 05-November-20	7.84	Call	Bond Future	4076	4	4	4	0.00
03/11/2020	R186 On 05-November-20	8.34	Call	Bond Future	6619	6	7	6	0.00
03/11/2020	R186 On 05-November-20	9.26	Call	Bond Future	11112	11	11	11	0.00
03/11/2020	R186 On 05-November-20	8.64	Call	Bond Future	8111	8	8	8	0.00
03/11/2020	R186 On 05-November-20	8.00	Call	Bond Future	4898	5	5	5	1,200.00
03/11/2020	R186 On 05-November-20	7.84	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	6.50	Put	Bond Future	3117	3	3	3	0.00
03/11/2020	R186 On 05-November-20	7.50	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.00	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R186 On 05-November-20	7.00	Put	Bond Future	457	1	0	1	0.00
03/11/2020	R186 On 04-February-21			Bond Future	7.24	116.5552	116.7531	116.5552	74,926.00
03/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	5017	5	5	5	0.00
03/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	4409	4	4	4	0.00
03/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	5100	5	5	5	0.00
03/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	5059	5	5	5	0.00
03/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	453	0	0	0	0.00
03/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	598	1	1	1	15,177.00
03/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	461	1	0	1	0.00
03/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	468	1	0	1	0.00
03/11/2020	R186 On 06-May-21			Bond Future	7.42	117.7933	117.9913	117.7933	0.00
03/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	15117	15	15	15	0.00
03/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	15076	15	15	15	0.00
03/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	15035	15	15	15	0.00
03/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	12	0	0	0	0.00
03/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	12	0	0	0	0.00
03/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	12	0	0	0	0.00
03/11/2020	R186 On 05-August-21			Bond Future	7.61	113.7856	113.9850	113.7856	0.00
03/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	5577	5	6	5	0.00
03/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	5612	5	6	5	0.00
03/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	5647	5	6	5	0.00
03/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	995	1	1	1	0.00
03/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	1014	1	1	1	0.00
03/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	1005	1	1	1	0.00
03/11/2020	R186 On 04-November-21			Bond Future	7.83	114.9230	115.1229	114.9230	0.00
03/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	1250	1	1	1	0.00
03/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	1207	1	1	1	0.00
03/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	1163	1	1	1	0.00
03/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R197 On 05-November-20			Bond Future	316.89	316.8832	316.8871	316.8832	1,942.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R197 On 04-February-21			Bond Future	312.20	312.2079	312.2029	312.2079	2,405.00
03/11/2020	R197 On 06-May-21			Bond Future	315.59	315.5987	315.5886	315.5987	0.00
03/11/2020	R197 On 05-August-21			Bond Future	311.08	311.0865	311.0817	311.0865	0.00
03/11/2020	R197 On 04-November-21			Bond Future	314.26	314.2702	314.2612	314.2702	0.00
03/11/2020	R202 On 05-November-20			Bond Future	211.72	212.4500	211.7235	212.4500	3,471.00
03/11/2020	R202 On 04-February-21			Bond Future	209.67	210.4084	209.6684	210.4084	7,827.00
03/11/2020	R202 On 06-May-21			Bond Future	211.94	212.6935	211.9421	212.6935	0.00
03/11/2020	R202 On 05-August-21			Bond Future	210.04	210.7946	210.0375	210.7946	0.00
03/11/2020	R202 On 04-November-21			Bond Future	212.18	212.9524	212.1844	212.9524	0.00
03/11/2020	R208 On 05-November-20			Bond Future	3.46	102.0035	102.0127	102.0035	5,793.00
03/11/2020	R208 On 05-November-20	4.79	Call	Bond Future	516	1	1	1	0.00
03/11/2020	R208 On 05-November-20	4.78	Call	Bond Future	512	1	1	1	0.00
03/11/2020	R208 On 05-November-20	4.77	Call	Bond Future	508	0	1	0	0.00
03/11/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20			Bond Future	10.89	65.9184	66.3929	65.9184	4,778.00
03/11/2020	R209 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20	10.01	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 05-November-20	10.01	Put	Bond Future	5092	6	5	6	0.00
03/11/2020	R209 On 05-November-20	10.02	Put	Bond Future	5031	6	5	6	0.00
03/11/2020	R209 On 05-November-20	10.00	Put	Bond Future	5153	6	5	6	0.00
03/11/2020	R209 On 04-February-21			Bond Future	11.11	66.5617	67.0386	66.5617	27,478.00
03/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	905	1	1	1	0.00
03/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	917	1	1	1	0.00
03/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	892	1	1	1	0.00
03/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	6563	7	7	7	0.00
03/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	6516	7	7	7	0.00
03/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	6469	7	6	7	0.00
03/11/2020	R209 On 06-May-21			Bond Future	11.32	64.1288	64.6097	64.1288	2,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	1502	1	2	1	5,825.00
03/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	3567	3	4	3	0.00
03/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	6484	6	6	6	0.00
03/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	6551	6	7	6	0.00
03/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	6584	6	7	6	0.00
03/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	6517	6	7	6	0.00
03/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	2060	2	2	2	0.00
03/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	2034	2	2	2	0.00
03/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	2021	2	2	2	8,150.00
03/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	2047	2	2	2	0.00
03/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	3911	4	4	4	8,150.00
03/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	7365	8	7	8	0.00
03/11/2020	R209 On 05-August-21			Bond Future	11.54	64.8222	65.3080	64.8222	0.00
03/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	4735	4	5	4	0.00
03/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	4707	4	5	4	0.00
03/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	4764	4	5	4	0.00
03/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	3449	4	3	4	0.00
03/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	3429	4	3	4	0.00
03/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	3409	4	3	4	0.00
03/11/2020	R209 On 04-November-21			Bond Future	11.77	62.3313	62.8210	62.3313	0.00
03/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	2001	2	2	2	0.00
03/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	1908	1	2	1	0.00
03/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	1955	1	2	1	0.00
03/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R210 On 05-November-20			Bond Future	188.11	188.2239	188.1114	188.2239	1,087.00
03/11/2020	R210 On 04-February-21			Bond Future	189.99	190.1077	189.9878	190.1077	1,254.00
03/11/2020	R210 On 06-May-21			Bond Future	189.34	189.4600	189.3383	189.4600	0.00
03/11/2020	R210 On 05-August-21			Bond Future	191.43	191.5533	191.4290	191.5533	0.00
03/11/2020	R210 On 04-November-21			Bond Future	190.65	190.7771	190.6515	190.7771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R212 On 05-November-20			Bond Future	170.27	170.5805	170.2698	170.5805	1,851.00
03/11/2020	R212 On 04-February-21			Bond Future	169.67	169.9908	169.6734	169.9908	6,750.00
03/11/2020	R212 On 06-May-21			Bond Future	171.51	171.8372	171.5137	171.8372	0.00
03/11/2020	R212 On 05-August-21			Bond Future	171.08	171.4052	171.0791	171.4052	0.00
03/11/2020	R212 On 04-November-21			Bond Future	172.83	173.1597	172.8279	173.1597	0.00
03/11/2020	R213 On 05-November-20			Bond Future	9.82	82.9264	83.3039	82.9264	8,476.00
03/11/2020	R213 On 05-November-20	9.59	Call	Bond Future	17	0	0	0	0.00
03/11/2020	R213 On 05-November-20	9.60	Call	Bond Future	21	0	0	0	0.00
03/11/2020	R213 On 05-November-20	9.61	Call	Bond Future	24	0	0	0	0.00
03/11/2020	R213 On 05-November-20	9.61	Put	Bond Future	1240	2	1	2	0.00
03/11/2020	R213 On 05-November-20	9.59	Put	Bond Future	1347	2	1	2	0.00
03/11/2020	R213 On 05-November-20	9.60	Put	Bond Future	1293	2	1	2	0.00
03/11/2020	R213 On 04-February-21			Bond Future	10.05	83.7356	84.1141	83.7356	8,389.00
03/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1217	1	1	1	0.00
03/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1199	1	1	1	0.00
03/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1182	1	1	1	0.00
03/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	4819	5	5	5	0.00
03/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	4859	5	5	5	0.00
03/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	4779	5	5	5	0.00
03/11/2020	R213 On 06-May-21			Bond Future	10.26	81.0960	81.4772	81.0960	0.00
03/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	8920	9	9	9	0.00
03/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	8957	9	9	9	0.00
03/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	8883	9	9	9	0.00
03/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	878	1	1	1	0.00
03/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	869	1	1	1	0.00
03/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	860	1	1	1	0.00
03/11/2020	R213 On 05-August-21			Bond Future	10.49	81.9728	82.3576	81.9728	0.00
03/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	4487	4	4	4	0.00
03/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	2817	3	3	3	0.00
03/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	4728	5	5	5	0.00
03/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	1332	1	1	1	200.00
03/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	4697	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	4667	4	5	4	0.00
03/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	7506	8	8	8	0.00
03/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2897	3	3	3	0.00
03/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2916	3	3	3	0.00
03/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	4639	5	5	5	200.00
03/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2878	3	3	3	0.00
03/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	3034	3	3	3	200.00
03/11/2020	R213 On 04-November-21			Bond Future	10.74	79.2648	79.6523	79.2648	0.00
03/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	1743	1	2	1	0.00
03/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	1791	1	2	1	0.00
03/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	1695	1	2	1	0.00
03/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20			Bond Future	11.42	62.1747	62.6915	62.1747	9,411.00
03/11/2020	R214 On 05-November-20	10.25	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.26	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.24	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 05-November-20	10.24	Put	Bond Future	6849	7	7	7	0.00
03/11/2020	R214 On 05-November-20	10.25	Put	Bond Future	6786	7	7	7	0.00
03/11/2020	R214 On 05-November-20	10.26	Put	Bond Future	6723	7	7	7	0.00
03/11/2020	R214 On 04-February-21			Bond Future	11.64	62.7815	63.3012	62.7815	15,387.00
03/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	633	1	1	1	0.00
03/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	652	1	1	1	0.00
03/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	643	1	1	1	0.00
03/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	8148	9	8	9	0.00
03/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	8095	9	8	9	0.00
03/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	8201	9	8	9	0.00
03/11/2020	R214 On 06-May-21			Bond Future	11.85	60.1715	60.6959	60.1715	0.00
03/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	4982	5	5	5	0.00
03/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	4952	5	5	5	0.00
03/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	4923	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2975	3	3	3	0.00
03/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2993	3	3	3	0.00
03/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2957	3	3	3	0.00
03/11/2020	R214 On 05-August-21			Bond Future	12.08	60.8221	61.3518	60.8221	0.00
03/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	3983	4	4	4	0.00
03/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	4008	4	4	4	0.00
03/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	4032	4	4	4	0.00
03/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	4305	5	4	5	0.00
03/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	4281	5	4	5	0.00
03/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	4330	5	4	5	0.00
03/11/2020	R214 On 04-November-21			Bond Future	12.32	58.1545	58.6886	58.1545	0.00
03/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	743	0	1	0	0.00
03/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	697	0	1	0	0.00
03/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	651	0	1	0	0.00
03/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20			Bond Future	11.69	77.0436	77.6979	77.0436	66,741.00
03/11/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	11.00	Call	Bond Future	0	0	0	0	950.00
03/11/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
03/11/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 05-November-20	10.03	Put	Bond Future	12113	13	12	13	0.00
03/11/2020	R248 On 05-November-20	10.02	Put	Bond Future	12196	13	12	13	0.00
03/11/2020	R248 On 05-November-20	10.00	Put	Bond Future	12363	13	12	13	0.00
03/11/2020	R248 On 05-November-20	10.04	Put	Bond Future	12030	13	12	13	0.00
03/11/2020	R248 On 05-November-20	11.00	Put	Bond Future	4635	5	5	5	0.00
03/11/2020	R248 On 04-February-21			Bond Future	11.92	77.7955	78.4536	77.7955	109,311.00
03/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	2202	2	2	2	2,590.00
03/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	774	1	1	1	2,590.00
03/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	484	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	493	0	0	0	0.00
03/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	501	0	1	0	0.00
03/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	10486	11	10	11	0.00
03/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	10624	11	11	11	0.00
03/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	10555	11	11	11	0.00
03/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	8716	9	9	9	0.00
03/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	4900	5	5	5	0.00
03/11/2020	R248 On 06-May-21			Bond Future	12.15	74.2108	74.8747	74.2108	0.00
03/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	5040	5	5	5	0.00
03/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	5105	5	5	5	0.00
03/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	5072	5	5	5	0.00
03/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3903	4	4	4	0.00
03/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3877	4	4	4	0.00
03/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3928	4	4	4	0.00
03/11/2020	R248 On 05-August-21			Bond Future	12.40	75.0133	75.6838	75.0133	0.00
03/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	5037	5	5	5	0.00
03/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	5068	5	5	5	0.00
03/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	5007	5	5	5	0.00
03/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	4356	5	4	5	0.00
03/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	4409	5	4	5	0.00
03/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	4382	5	4	5	0.00
03/11/2020	R248 On 04-November-21			Bond Future	12.65	71.3535	72.0298	71.3535	0.00
03/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	963	0	1	0	0.00
03/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	1072	0	1	0	0.00
03/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	1017	0	1	0	0.00
03/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
03/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00