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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/12/2020 TO: 01/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	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
01/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	2025 On 04-February-21			Bond Future	146.97	146.8878	146.9669	146.8878	5,327.00
01/12/2020	2025 On 06-May-21			Bond Future	148.54	148.4548	148.5397	148.4548	0.00
01/12/2020	2025 On 05-August-21			Bond Future	148.66	148.5758	148.6645	148.5758	0.00
01/12/2020	2025 On 04-November-21			Bond Future	150.32	150.2085	150.3182	150.2085	0.00
01/12/2020	2029 On 04-February-21			Bond Future	102.77	102.9066	102.7733	102.9066	2,232.00
01/12/2020	2029 On 06-May-21			Bond Future	102.73	102.8668	102.7327	102.8668	0.00
01/12/2020	2029 On 05-August-21			Bond Future	103.88	104.0096	103.8787	104.0096	0.00
01/12/2020	2029 On 04-November-21			Bond Future	103.88	104.0041	103.8827	104.0041	0.00
01/12/2020	2030 On 04-February-21			Bond Future	9.14	93.4214	93.2997	93.4214	111,071.00
01/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2013	2	2	2	0.00
01/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2428	3	2	3	0.00
01/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2601	3	3	3	0.00
01/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	258	0	0	0	1,600.00
01/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1202	1	1	1	800.00
01/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6164	6	6	6	0.00
01/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	409	0	0	0	1,000.00
01/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	1983	2	2	2	0.00
01/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	1953	2	2	2	0.00
01/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2104	2	2	2	1,600.00
01/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	1865	2	2	2	1,000.00
01/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	399	0	0	0	800.00
01/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	5053	5	5	5	0.00
01/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1995	2	2	2	0.00
01/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1910	2	2	2	0.00
01/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5900	6	6	6	0.00
01/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1774	2	2	2	0.00
01/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1882	2	2	2	0.00
01/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2849	3	3	3	0.00
01/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	321	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	5002	5	5	5	0.00
01/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1416	1	1	1	2,000.00
01/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1527	1	2	1	4,000.00
01/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1855	2	2	2	0.00
01/12/2020	2030 On 06-May-21			Bond Future	9.35	94.3958	94.2757	94.3958	0.00
01/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1467	2	1	2	300.00
01/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2501	3	3	3	0.00
01/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	7988	8	8	8	0.00
01/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12179	12	12	12	0.00
01/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2636	3	3	3	300.00
01/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	430	0	0	0	700.00
01/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5211	5	5	5	0.00
01/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2320	2	2	2	0.00
01/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	4757	5	5	5	0.00
01/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12091	12	12	12	0.00
01/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	8870	9	9	9	0.00
01/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12135	12	12	12	0.00
01/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	145	0	0	0	0.00
01/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	467	0	0	0	300.00
01/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	3062	3	3	3	0.00
01/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	148	0	0	0	0.00
01/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1447	1	1	1	0.00
01/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3422	3	3	3	0.00
01/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	143	0	0	0	0.00
01/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	626	1	1	1	0.00
01/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	3208	3	3	3	700.00
01/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8531	8	9	8	0.00
01/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1629	2	2	2	700.00
01/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4753	5	5	5	0.00
01/12/2020	2030 On 05-August-21			Bond Future	9.56	91.4167	91.2996	91.4167	0.00
01/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	1817	2	2	2	600.00
01/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6169	6	6	6	0.00
01/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	12671	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	2985	3	3	3	600.00
01/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6095	6	6	6	0.00
01/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6132	6	6	6	0.00
01/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1665	2	2	2	0.00
01/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1678	2	2	2	0.00
01/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	246	0	0	0	600.00
01/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1652	2	2	2	0.00
01/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3595	4	4	4	0.00
01/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	5194	5	5	5	0.00
01/12/2020	2030 On 04-November-21			Bond Future	9.78	92.4009	92.2950	92.4009	0.00
01/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1523	2	2	2	300.00
01/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9234	9	9	9	0.00
01/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6293	6	6	6	0.00
01/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6363	6	6	6	0.00
01/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	911	1	1	1	300.00
01/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6328	6	6	6	0.00
01/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2163	2	2	2	0.00
01/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6956	7	7	7	0.00
01/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1080	1	1	1	300.00
01/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2177	2	2	2	0.00
01/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	9203	9	9	9	0.00
01/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2149	2	2	2	0.00
01/12/2020	2032 On 04-February-21			Bond Future	10.11	90.6835	90.6803	90.6835	118,082.00
01/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	962	1	1	1	0.00
01/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	121	0	0	0	800.00
01/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	943	1	1	1	0.00
01/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	462	0	0	0	800.00
01/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	4923	5	5	5	0.00
01/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	981	1	1	1	0.00
01/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3970	4	4	4	0.00
01/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5631	6	6	6	0.00
01/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	806	1	1	1	800.00

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01/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	4058	4	4	4	0.00
01/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8628	9	9	9	0.00
01/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	4014	4	4	4	0.00
01/12/2020	2032 On 06-May-21			Bond Future	10.33	87.4846	87.4842	87.4846	0.00
01/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3262	3	3	3	736.00
01/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10119	10	10	10	0.00
01/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10076	10	10	10	0.00
01/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12116	12	12	12	0.00
01/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10161	10	10	10	0.00
01/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	517	1	1	1	0.00
01/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	531	1	1	1	0.00
01/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	524	1	1	1	0.00
01/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	281	0	0	0	736.00
01/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	3273	3	3	3	0.00
01/12/2020	2032 On 05-August-21			Bond Future	10.56	88.4360	88.4396	88.4360	0.00
01/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6490	6	6	6	0.00
01/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6528	7	7	7	0.00
01/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6566	7	7	7	0.00
01/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	2125	2	2	2	0.00
01/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	2139	2	2	2	0.00
01/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2154	2	2	2	0.00
01/12/2020	2032 On 04-November-21			Bond Future	10.79	85.2432	85.2586	85.2432	0.00
01/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1258	1	1	1	700.00
01/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11211	11	11	11	0.00
01/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7337	7	7	7	0.00
01/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	1995	2	2	2	700.00
01/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7264	7	7	7	0.00
01/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7301	7	7	7	0.00
01/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2475	2	2	2	0.00
01/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2504	3	3	3	0.00
01/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9803	10	10	10	0.00
01/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	1038	1	1	1	700.00
01/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2489	3	2	3	0.00

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01/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7484	7	7	7	0.00
01/12/2020	2033 On 04-February-21			Bond Future	96.43	96.3064	96.4282	96.3064	7,717.00
01/12/2020	2033 On 06-May-21			Bond Future	96.24	96.1202	96.2432	96.1202	0.00
01/12/2020	2033 On 05-August-21			Bond Future	97.32	97.1880	97.3169	97.1880	0.00
01/12/2020	2033 On 04-November-21			Bond Future	97.17	97.0333	97.1735	97.0333	0.00
01/12/2020	2037 On 04-February-21			Bond Future	11.14	80.9382	80.7070	80.9382	129,302.00
01/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	529	1	1	1	0.00
01/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	5797	6	6	6	300.00
01/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	97	0	0	0	72.00
01/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	814	1	1	1	240.00
01/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	516	1	1	1	0.00
01/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	504	1	1	1	0.00
01/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	14051	14	14	14	0.00
01/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1606	2	2	2	0.00
01/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	610	1	1	1	0.00
01/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	5479	6	5	6	0.00
01/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	5801	6	6	6	72.00
01/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	3451	3	3	3	72.00
01/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	23	0	0	0	300.00
01/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	6248	6	6	6	0.00
01/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	6191	6	6	6	0.00
01/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	10324	10	10	10	0.00
01/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	914	1	1	1	240.00
01/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	5115	5	5	5	0.00
01/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	6135	6	6	6	0.00
01/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	832	1	1	1	0.00
01/12/2020	2037 On 06-May-21			Bond Future	11.36	81.7826	81.5515	81.7826	0.00
01/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	7664	8	8	8	0.00
01/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	7587	8	8	8	0.00
01/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	7625	8	8	8	0.00
01/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1505	1	2	1	0.00

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01/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1536	1	2	1	0.00
01/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1520	1	2	1	0.00
01/12/2020	2037 On 05-August-21			Bond Future	11.60	78.4162	78.1862	78.4162	0.00
01/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	6536	7	7	7	0.00
01/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	6573	7	7	7	0.00
01/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	6610	7	7	7	0.00
01/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2777	3	3	3	0.00
01/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2795	3	3	3	0.00
01/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2760	3	3	3	0.00
01/12/2020	2037 On 04-November-21			Bond Future	11.83	79.2606	79.0389	79.2606	0.00
01/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8129	8	8	8	0.00
01/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8161	8	8	8	0.00
01/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8194	8	8	8	0.00
01/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2806	3	3	3	0.00
01/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2787	3	3	3	0.00
01/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2825	3	3	3	0.00
01/12/2020	2038 On 04-February-21			Bond Future	107.04	106.5184	107.0395	106.5184	7,655.00
01/12/2020	2038 On 06-May-21			Bond Future	108.19	107.6549	108.1850	107.6549	0.00
01/12/2020	2038 On 05-August-21			Bond Future	107.67	107.1318	107.6682	107.1318	0.00
01/12/2020	2038 On 04-November-21			Bond Future	108.87	108.3092	108.8661	108.3092	0.00
01/12/2020	2040 On 04-February-21			Bond Future	11.24	82.8275	82.7877	82.8275	78,911.00
01/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	552	1	1	1	0.00
01/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	538	1	1	1	0.00
01/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	347	0	0	0	500.00
01/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	3848	4	4	4	0.00
01/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	210	0	0	0	800.00
01/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4591	5	5	5	0.00
01/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	566	1	1	1	0.00
01/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	33	0	0	0	500.00
01/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	43	0	0	0	800.00
01/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	8663	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
01/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	12529	12	13	12	0.00
01/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	6352	6	6	6	0.00
01/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	13189	13	13	13	0.00
01/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	1361	1	1	1	800.00
01/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1694	2	2	2	500.00
01/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	6473	6	6	6	0.00
01/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	7489	7	7	7	0.00
01/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	6413	6	6	6	0.00
01/12/2020	2040 On 06-May-21			Bond Future	11.46	83.6917	83.6539	83.6917	0.00
01/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	11679	12	12	12	0.00
01/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	7625	8	8	8	0.00
01/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	7665	8	8	8	0.00
01/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2064	2	2	2	300.00
01/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4302	4	4	4	300.00
01/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	7705	8	8	8	0.00
01/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1738	2	2	2	0.00
01/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3530	4	4	4	0.00
01/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	6315	6	6	6	0.00
01/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1755	2	2	2	0.00
01/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1772	2	2	2	0.00
01/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	636	1	1	1	300.00
01/12/2020	2040 On 05-August-21			Bond Future	11.69	80.0957	80.0613	80.0957	0.00
01/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	4133	4	4	4	900.00
01/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	16535	17	17	17	0.00
01/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7520	8	8	8	0.00
01/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7441	7	7	7	0.00
01/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2726	3	3	3	900.00
01/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7480	8	7	8	0.00
01/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2759	3	3	3	0.00
01/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6920	7	7	7	0.00
01/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2793	3	3	3	0.00
01/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	349	0	0	0	900.00
01/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2776	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
01/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	5030	5	5	5	0.00
01/12/2020	2040 On 04-November-21			Bond Future	11.92	80.9583	80.9344	80.9583	0.00
01/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	8631	9	9	9	0.00
01/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	8597	9	9	9	0.00
01/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	8563	9	9	9	0.00
01/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2983	3	3	3	0.00
01/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2963	3	3	3	0.00
01/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2943	3	3	3	0.00
01/12/2020	2044 On 04-February-21			Bond Future	11.34	79.1819	79.1756	79.1819	48,167.00
01/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	359	0	0	0	0.00
01/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	349	0	0	0	0.00
01/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	294	0	0	0	0.00
01/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	43	0	0	0	265.00
01/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	369	0	0	0	0.00
01/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	146	0	0	0	0.00
01/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1131	1	1	1	0.00
01/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	7448	7	7	7	0.00
01/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	9688	10	10	10	0.00
01/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	7381	7	7	7	0.00
01/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	7857	8	8	8	265.00
01/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	12738	13	13	13	0.00
01/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	4593	5	5	5	265.00
01/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	7314	7	7	7	0.00
01/12/2020	2044 On 06-May-21			Bond Future	11.55	80.0080	80.0040	80.0080	0.00
01/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7332	7	7	7	0.00
01/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1534	2	2	2	3,100.00
01/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3223	3	3	3	3,100.00
01/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5101	5	5	5	0.00
01/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2502	3	3	3	0.00
01/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3376	3	3	3	0.00
01/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	4690	5	5	5	0.00
01/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	7544	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7247	7	7	7	0.00
01/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7289	7	7	7	0.00
01/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1918	2	2	2	0.00
01/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1933	2	2	2	0.00
01/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1832	2	2	2	3,100.00
01/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	3196	3	3	3	3,100.00
01/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	4385	4	4	4	3,100.00
01/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2927	3	3	3	0.00
01/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4563	5	5	5	0.00
01/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1903	2	2	2	0.00
01/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5533	6	6	6	3,100.00
01/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	7401	7	7	7	0.00
01/12/2020	2044 On 05-August-21			Bond Future	11.78	76.4972	76.4968	76.4972	0.00
01/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7484	7	7	7	0.00
01/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	7523	8	8	8	0.00
01/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	7563	8	8	8	0.00
01/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2671	3	3	3	0.00
01/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2687	3	3	3	0.00
01/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2704	3	3	3	0.00
01/12/2020	2044 On 04-November-21			Bond Future	12.00	77.3211	77.3311	77.3211	0.00
01/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8266	8	8	8	0.00
01/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8299	8	8	8	0.00
01/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8332	8	8	8	0.00
01/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	3144	3	3	3	0.00
01/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	3164	3	3	3	0.00
01/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	3185	3	3	3	0.00
01/12/2020	2046 On 04-February-21			Bond Future	95.81	95.4723	95.8126	95.4723	14,890.00
01/12/2020	2046 On 06-May-21			Bond Future	95.05	94.7036	95.0459	94.7036	0.00
01/12/2020	2046 On 05-August-21			Bond Future	96.11	95.7559	96.1065	95.7559	0.00
01/12/2020	2046 On 04-November-21			Bond Future	95.37	95.0036	95.3663	95.0036	0.00
01/12/2020	2050 On 04-February-21			Bond Future	96.23	96.2094	96.2310	96.2094	11,021.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	2050 On 06-May-21			Bond Future	97.26	97.2356	97.2607	97.2356	0.00
01/12/2020	2050 On 05-August-21			Bond Future	96.42	96.3912	96.4159	96.3912	0.00
01/12/2020	2050 On 04-November-21			Bond Future	97.49	97.4504	97.4885	97.4504	0.00
01/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	AL37 On 04-February-21			Index Future	775.34	773.8000	775.3400	773.8000	0.00
01/12/2020	AL37 On 06-May-21			Index Future	783.44	781.8570	783.4410	781.8570	0.00
01/12/2020	AL37 On 05-August-21			Index Future	791.90	790.2600	791.8970	790.2600	0.00
01/12/2020	AL37 On 04-November-21			Index Future	800.61	798.8460	800.6080	798.8460	0.00
01/12/2020	AL7T On 04-February-21			Index Future	851.83	852.4870	851.8320	852.4870	0.00
01/12/2020	AL7T On 06-May-21			Index Future	860.73	861.3640	860.7320	861.3640	0.00
01/12/2020	AL7T On 05-August-21			Index Future	870.02	870.6210	870.0220	870.6210	0.00
01/12/2020	AL7T On 04-November-21			Index Future	879.59	880.0800	879.5920	880.0800	0.00
01/12/2020	ALBI On 04-February-21			Index Future	745.89	746.0860	745.8890	746.0860	230.00
01/12/2020	ALBI On 06-May-21			Index Future	753.68	753.8540	753.6820	753.8540	0.00
01/12/2020	ALBI On 05-August-21			Index Future	761.82	761.9560	761.8170	761.9560	0.00
01/12/2020	ALBI On 04-November-21			Index Future	770.20	770.2350	770.1960	770.2350	0.00
01/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2020	ES33 On 04-February-21			Bond Future	11.65	76.1336	75.9712	76.1336	350.00
01/12/2020	ES33 On 06-May-21			Bond Future	11.91	73.1530	72.9913	73.1530	0.00
01/12/2020	ES33 On 05-August-21			Bond Future	12.18	73.9485	73.7884	73.9485	0.00
01/12/2020	ES33 On 04-November-21			Bond Future	12.46	70.9700	70.8179	70.9700	0.00
01/12/2020	ES42 On 04-February-21			Bond Future	12.24	74.4632	74.3719	74.4632	4,779.00
01/12/2020	ES42 On 06-May-21			Bond Future	12.50	70.9815	70.8917	70.9815	0.00
01/12/2020	ES42 On 05-August-21			Bond Future	12.76	71.7539	71.6663	71.7539	0.00
01/12/2020	ES42 On 04-November-21			Bond Future	13.03	68.2686	68.1897	68.2686	0.00
01/12/2020	GOVI On 04-February-21			GOVI	736.65	736.7770	736.6500	736.7770	968.00
01/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	143100	14	14	14	0.00
01/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	142900	14	14	14	0.00
01/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	143000	14	14	14	0.00
01/12/2020	GOVI On 06-May-21			GOVI	744.35	744.4480	744.3460	744.4480	0.00
01/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	656560	66	66	66	0.00
01/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	656660	66	66	66	0.00
01/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	656760	66	66	66	0.00
01/12/2020	GOVI On 06-May-21	678.69	Put	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
01/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 05-August-21			GOVI	752.38	752.4490	752.3810	752.4490	0.00
01/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	332310	33	33	33	0.00
01/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	332410	33	33	33	0.00
01/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	332510	33	33	33	0.00
01/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-November-21			GOVI	760.66	760.6240	760.6560	760.6240	0.00
01/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	322360	32	32	32	0.00
01/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	322460	32	32	32	0.00
01/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	322560	32	32	32	0.00
01/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2020	IGOV On 04-February-21			Index Future	264.30	264.0270	264.2990	264.0270	1,090.00
01/12/2020	IGOV On 06-May-21			Index Future	267.13	266.8410	267.1260	266.8410	21.00
01/12/2020	IGOV On 05-August-21			Index Future	270.07	269.7730	270.0730	269.7730	0.00
01/12/2020	IGOV On 04-November-21			Index Future	273.11	272.7670	273.1070	272.7670	0.00
01/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
01/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2200	92.2200	92.2200	0.00
01/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
01/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.33	89.3500	89.3300	89.3500	0.00
01/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.57	90.6100	90.5700	90.6100	51.00
01/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.97	90.0300	89.9700	90.0300	0.00
01/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.05	90.1400	90.0500	90.1400	0.00
01/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.17	93.2700	93.1700	93.2700	0.00
01/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.64	93.7700	93.6400	93.7700	0.00
01/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.03	86.1800	86.0300	86.1800	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
01/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.58	91.7400	91.5800	91.7400	0.00
01/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/12/2020	IS10 On 17-December-25			Interest Rate Swap	79.22	79.5800	79.2200	79.5800	0.00
01/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.74	76.0800	75.7400	76.0800	0.00
01/12/2020	IS10 On 15-June-26			Interest Rate Swap	74.13	74.4500	74.1300	74.4500	0.00
01/12/2020	IS10 On 21-September-26			Interest Rate Swap	76.14	76.4400	76.1400	76.4400	0.00
01/12/2020	IS10 On 21-December-26			Interest Rate Swap	80.17	80.4600	80.1700	80.4600	0.00
01/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.69	78.9900	78.6900	78.9900	0.00
01/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.81	81.1200	80.8100	81.1200	0.00
01/12/2020	IS10 On 20-September-27			Interest Rate Swap	86.68	87.0000	86.6800	87.0000	0.00
01/12/2020	IS10 On 20-December-27			Interest Rate Swap	87.12	87.4500	87.1200	87.4500	0.00
01/12/2020	IS10 On 22-March-28			Interest Rate Swap	80.17	80.5200	80.1700	80.5200	0.00
01/12/2020	IS10 On 20-June-28			Interest Rate Swap	88.09	88.4200	88.0900	88.4200	0.00
01/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.4250	96.4350	96.4250	30,000.00
01/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.61	96.3750	96.3950	96.3750	0.00
01/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.57	96.3900	96.4300	96.3900	0.00
01/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.59	96.3650	96.4150	96.3650	0.00
01/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.57	96.3700	96.4300	96.3700	0.00
01/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.57	96.3500	96.4300	96.3500	0.00
01/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.60	96.3400	96.4000	96.3400	0.00
01/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.2150	96.3150	96.2150	30,000.00
01/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.0600	96.1500	96.0600	0.00
01/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.99	95.9000	96.0100	95.9000	0.00
01/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.26	95.6250	95.7450	95.6250	0.00
01/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.42	95.4450	95.5850	95.4450	0.00
01/12/2020	R023 On 04-February-21			Bond Future	4.44	109.8426	109.8825	109.8426	31,397.00
01/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3727	4	4	4	0.00
01/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3707	4	4	4	0.00

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01/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3746	4	4	4	0.00
01/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 06-May-21			Bond Future	4.47	107.0811	107.1248	107.0811	0.00
01/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	5327	5	5	5	0.00
01/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	5311	5	5	5	0.00
01/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	5344	5	5	5	0.00
01/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
01/12/2020	R023 On 05-August-21			Bond Future	4.49	108.2451	108.2942	108.2451	0.00
01/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1400	1	1	1	0.00
01/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1388	1	1	1	0.00
01/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1376	1	1	1	0.00
01/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	155	0	0	0	0.00
01/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	152	0	0	0	0.00
01/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	149	0	0	0	0.00
01/12/2020	R023 On 04-November-21			Bond Future	4.50	105.5027	105.5666	105.5027	0.00
01/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	853	1	1	1	0.00
01/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	844	1	1	1	0.00
01/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	835	1	1	1	0.00
01/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	321	0	0	0	0.00
01/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	317	0	0	0	0.00
01/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	313	0	0	0	0.00
01/12/2020	R035 On 04-February-21			Bond Future	10.91	89.6975	89.5304	89.6975	98,550.00
01/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	502	1	1	1	0.00
01/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	609	1	1	1	0.00
01/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	489	1	0	1	0.00
01/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3249	3	3	3	0.00
01/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	477	1	0	1	0.00
01/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	6233	6	6	6	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
01/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	5672	6	6	6	650.00
01/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1779	2	2	2	650.00
01/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	6176	6	6	6	0.00
01/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	6119	6	6	6	0.00
01/12/2020	R035 On 06-May-21			Bond Future	11.13	86.1590	85.9928	86.1590	0.00
01/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3375	3	3	3	0.00
01/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	3688	4	4	4	600.00
01/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	10646	11	11	11	0.00
01/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1691	2	2	2	600.00
01/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	2683	3	3	3	1,650.00
01/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4256	4	4	4	0.00
01/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	8326	8	8	8	0.00
01/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	8285	8	8	8	0.00
01/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	6973	7	7	7	0.00
01/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2026	2	2	2	0.00
01/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1046	1	1	1	500.00
01/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5093	5	5	5	0.00
01/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	10044	10	10	10	0.00
01/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1372	1	1	1	793.00
01/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	8366	9	8	9	0.00
01/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1240	1	1	1	0.00
01/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	1227	1	1	1	0.00
01/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	777	1	1	1	1,650.00
01/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	7117	7	7	7	0.00
01/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2563	3	3	3	1,650.00
01/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	660	1	1	1	600.00
01/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	6362	6	6	6	0.00
01/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	5706	6	6	6	500.00
01/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	8092	8	8	8	0.00
01/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1744	2	2	2	793.00
01/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	3096	3	3	3	793.00
01/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	1214	1	1	1	0.00
01/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4684	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
01/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3866	4	4	4	500.00
01/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	3562	3	4	3	0.00
01/12/2020	R035 On 05-August-21			Bond Future	11.36	87.0958	86.9317	87.0958	0.00
01/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	51159	51	51	51	0.00
01/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	51276	51	51	51	0.00
01/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	51392	51	51	51	0.00
01/12/2020	R035 On 04-November-21			Bond Future	11.61	83.5589	83.4045	83.5589	0.00
01/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	12552	13	13	13	0.00
01/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1623	2	2	2	782.00
01/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5246	5	5	5	0.00
01/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	7890	8	8	8	0.00
01/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	7923	8	8	8	0.00
01/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2285	2	2	2	400.00
01/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3351	3	3	3	0.00
01/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	7956	8	8	8	0.00
01/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1470	2	1	2	400.00
01/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	4415	4	4	4	782.00
01/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2855	3	3	3	0.00
01/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	6472	6	6	6	782.00
01/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	10174	10	10	10	0.00
01/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	10761	11	11	11	0.00
01/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	8285	8	8	8	0.00
01/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2875	3	3	3	0.00
01/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2894	3	3	3	0.00
01/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	1092	1	1	1	400.00
01/12/2020	R186 On 04-February-21			Bond Future	7.17	116.9200	117.1631	116.9200	79,113.00
01/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5211	5	5	5	0.00
01/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4469	4	4	4	0.00
01/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5167	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
01/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5123	5	5	5	0.00
01/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	248	0	0	0	15,177.00
01/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	154	0	0	0	0.00
01/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	164	0	0	0	0.00
01/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	159	0	0	0	0.00
01/12/2020	R186 On 06-May-21			Bond Future	7.34	118.1387	118.3882	118.1387	0.00
01/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	15503	15	16	15	0.00
01/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	15462	15	15	15	0.00
01/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	15421	15	15	15	0.00
01/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	0	0	0.00
01/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	0	0	0.00
01/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	0	0	0.00
01/12/2020	R186 On 05-August-21			Bond Future	7.52	114.1417	114.3991	114.1417	0.00
01/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	5808	6	6	6	0.00
01/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	5773	6	6	6	0.00
01/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	5738	6	6	6	0.00
01/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	761	1	1	1	0.00
01/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	751	1	1	1	0.00
01/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	742	1	1	1	0.00
01/12/2020	R186 On 04-November-21			Bond Future	7.71	115.3701	115.6459	115.3701	0.00
01/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	3680	4	4	4	0.00
01/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	3625	3	4	3	0.00
01/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	3652	3	4	3	0.00
01/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1923	2	2	2	0.00
01/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1939	2	2	2	0.00
01/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1907	2	2	2	0.00
01/12/2020	R197 On 04-February-21			Bond Future	316.90	316.8567	316.9010	316.8567	2,454.00
01/12/2020	R197 On 06-May-21			Bond Future	320.29	320.2362	320.2916	320.2362	0.00
01/12/2020	R197 On 05-August-21			Bond Future	315.85	315.8018	315.8518	315.8018	0.00
01/12/2020	R197 On 04-November-21			Bond Future	319.37	319.2726	319.3656	319.2726	0.00
01/12/2020	R202 On 04-February-21			Bond Future	212.85	212.8030	212.8497	212.8030	7,827.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2020	R202 On 06-May-21			Bond Future	215.13	215.0727	215.1272	215.0727	0.00
01/12/2020	R202 On 05-August-21			Bond Future	213.27	213.2168	213.2708	213.2168	0.00
01/12/2020	R202 On 04-November-21			Bond Future	215.64	215.5600	215.6433	215.5600	0.00
01/12/2020	R209 On 04-February-21			Bond Future	10.60	70.0031	69.8225	70.0031	26,668.00
01/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1048	1	1	1	0.00
01/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1029	1	1	1	0.00
01/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1066	1	1	1	0.00
01/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3834	4	4	4	0.00
01/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3917	4	4	4	0.00
01/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3875	4	4	4	0.00
01/12/2020	R209 On 06-May-21			Bond Future	10.79	67.5933	67.4129	67.5933	3,500.00
01/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	2733	3	3	3	0.00
01/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	5887	6	6	6	0.00
01/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	1915	2	2	2	5,325.00
01/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	4658	5	5	5	0.00
01/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8184	8	8	8	0.00
01/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1035	1	1	1	1,250.00
01/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	3851	4	4	4	0.00
01/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1430	1	1	1	1,500.00
01/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8221	8	8	8	0.00
01/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8111	8	8	8	0.00
01/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8147	8	8	8	0.00
01/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	873	1	1	1	0.00
01/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	883	1	1	1	0.00
01/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	854	1	1	1	9,150.00
01/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2711	3	3	3	3,500.00
01/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5976	6	6	6	0.00
01/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	7112	7	7	7	0.00
01/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	864	1	1	1	0.00
01/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	2198	2	2	2	9,150.00
01/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1645	2	2	2	1,250.00
01/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4975	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
01/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3786	4	4	4	1,250.00
01/12/2020	R209 On 05-August-21			Bond Future	10.99	68.3284	68.1491	68.3284	0.00
01/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6359	6	6	6	0.00
01/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6328	6	6	6	0.00
01/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6390	7	6	7	0.00
01/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2195	2	2	2	0.00
01/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2230	2	2	2	0.00
01/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2212	2	2	2	0.00
01/12/2020	R209 On 04-November-21			Bond Future	11.19	65.9239	65.7517	65.9239	0.00
01/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7304	7	7	7	0.00
01/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7333	7	7	7	0.00
01/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7274	7	7	7	0.00
01/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2401	2	2	2	0.00
01/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2418	2	2	2	0.00
01/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2435	2	2	2	0.00
01/12/2020	R210 On 04-February-21			Bond Future	192.57	192.5294	192.5675	192.5294	1,254.00
01/12/2020	R210 On 06-May-21			Bond Future	191.91	191.8737	191.9117	191.8737	0.00
01/12/2020	R210 On 05-August-21			Bond Future	194.05	194.0054	194.0528	194.0054	0.00
01/12/2020	R210 On 04-November-21			Bond Future	193.47	193.4018	193.4684	193.4018	0.00
01/12/2020	R212 On 04-February-21			Bond Future	169.97	169.9567	169.9727	169.9567	6,342.00
01/12/2020	R212 On 06-May-21			Bond Future	171.79	171.7699	171.7917	171.7699	0.00
01/12/2020	R212 On 05-August-21			Bond Future	171.37	171.3497	171.3737	171.3497	0.00
01/12/2020	R212 On 04-November-21			Bond Future	173.28	173.2328	173.2801	173.2328	0.00
01/12/2020	R213 On 04-February-21			Bond Future	9.62	86.5361	86.4745	86.5361	8,945.00
01/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1455	1	1	1	0.00
01/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1431	1	1	1	0.00
01/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1407	1	1	1	0.00
01/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2724	3	3	3	0.00
01/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2690	3	3	3	0.00
01/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2656	3	3	3	0.00
01/12/2020	R213 On 06-May-21			Bond Future	9.82	83.9097	83.8500	83.9097	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
01/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	10705	11	11	11	0.00
01/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	10663	11	11	11	0.00
01/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	10746	11	11	11	0.00
01/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	277	0	0	0	0.00
01/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	285	0	0	0	0.00
01/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	281	0	0	0	0.00
01/12/2020	R213 On 05-August-21			Bond Future	10.03	84.8219	84.7654	84.8219	0.00
01/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	5805	6	6	6	0.00
01/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	3731	4	4	4	0.00
01/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6092	6	6	6	0.00
01/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	1800	2	2	2	200.00
01/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6056	6	6	6	0.00
01/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6020	6	6	6	0.00
01/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1861	2	2	2	0.00
01/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1848	2	2	2	0.00
01/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	3146	3	3	3	200.00
01/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5566	6	6	6	0.00
01/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1835	2	2	2	0.00
01/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1945	2	2	2	200.00
01/12/2020	R213 On 04-November-21			Bond Future	10.24	82.2057	82.1598	82.2057	0.00
01/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	6522	7	7	7	0.00
01/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6488	7	6	7	0.00
01/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	6556	7	7	7	0.00
01/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2286	2	2	2	0.00
01/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2272	2	2	2	0.00
01/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2258	2	2	2	0.00
01/12/2020	R214 On 04-February-21			Bond Future	11.07	66.4590	66.3659	66.4590	15,478.00
01/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	695	1	1	1	0.00
01/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	682	1	1	1	0.00
01/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	709	1	1	1	0.00
01/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	5088	5	5	5	0.00
01/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	5185	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
01/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	5136	5	5	5	0.00
01/12/2020	R214 On 06-May-21			Bond Future	11.26	63.8755	63.7833	63.8755	0.00
01/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	6637	7	7	7	0.00
01/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6604	7	7	7	0.00
01/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6571	7	7	7	0.00
01/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1554	2	2	2	0.00
01/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1539	2	2	2	0.00
01/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1525	2	2	2	0.00
01/12/2020	R214 On 05-August-21			Bond Future	11.46	64.5699	64.4797	64.5699	0.00
01/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5613	6	6	6	0.00
01/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5645	6	6	6	0.00
01/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5580	6	6	6	0.00
01/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2766	3	3	3	0.00
01/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2799	3	3	3	0.00
01/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2783	3	3	3	0.00
01/12/2020	R214 On 04-November-21			Bond Future	11.67	61.9880	61.9052	61.9880	0.00
01/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	6874	7	7	7	0.00
01/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	6842	7	7	7	0.00
01/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	6811	7	7	7	0.00
01/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2943	3	3	3	0.00
01/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2914	3	3	3	0.00
01/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2929	3	3	3	0.00
01/12/2020	R248 On 04-February-21			Bond Future	11.25	82.8533	82.8461	82.8533	115,327.00
01/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	568	1	1	1	0.00
01/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1203	1	1	1	2,140.00
01/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	76	0	0	0	2,140.00
01/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3513	4	4	4	0.00
01/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	554	1	1	1	0.00
01/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	540	1	1	1	0.00
01/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1085	1	1	1	0.00
01/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	6287	6	6	6	0.00
01/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	6224	6	6	6	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
01/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	4634	5	5	5	0.00
01/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1819	2	2	2	0.00
01/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	11227	11	11	11	0.00
01/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	6161	6	6	6	0.00
01/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	4383	4	4	4	0.00
01/12/2020	R248 On 06-May-21			Bond Future	11.45	79.3065	79.3016	79.3065	0.00
01/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	7503	8	8	8	0.00
01/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	7464	7	7	7	0.00
01/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	7543	8	8	8	0.00
01/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1888	2	2	2	0.00
01/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1925	2	2	2	0.00
01/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1906	2	2	2	0.00
01/12/2020	R248 On 05-August-21			Bond Future	11.66	80.1689	80.1675	80.1689	0.00
01/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	7851	8	8	8	0.00
01/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	7814	8	8	8	0.00
01/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	7887	8	8	8	0.00
01/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2732	3	3	3	0.00
01/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2712	3	3	3	0.00
01/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2691	3	3	3	0.00
01/12/2020	R248 On 04-November-21			Bond Future	11.87	76.6205	76.6296	76.6205	0.00
01/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	8618	9	9	9	0.00
01/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	8652	9	9	9	0.00
01/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	8685	9	9	9	0.00
01/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	3014	3	3	3	0.00
01/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	3034	3	3	3	0.00
01/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	3054	3	3	3	0.00