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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/03/2020 TO: 02/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	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
02/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	2025 On 07-May-20			Bond Future	137.51	137.6971	137.5064	137.6971	2,047.00
02/03/2020	2025 On 06-August-20			Bond Future	138.52	138.7115	138.5172	138.7115	0.00
02/03/2020	2025 On 05-November-20			Bond Future	141.00	141.2017	141.0041	141.2017	0.00
02/03/2020	2025 On 04-February-21			Bond Future	142.08	142.2828	142.0816	142.2828	0.00
02/03/2020	2029 On 07-May-20			Bond Future	101.16	101.4892	101.1576	101.4892	3,814.00
02/03/2020	2029 On 06-August-20			Bond Future	103.00	103.3425	103.0047	103.3425	0.00
02/03/2020	2029 On 05-November-20			Bond Future	103.72	104.0595	103.7156	104.0595	0.00
02/03/2020	2029 On 04-February-21			Bond Future	105.63	105.9781	105.6279	105.9781	0.00
02/03/2020	2030 On 07-May-20			Bond Future	9.21	95.0820	94.5282	95.0820	76,261.00
02/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	475	1	0	1	0.00
02/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	124	0	0	0	5,000.00
02/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1380	2	1	2	0.00
02/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	460	1	0	1	0.00
02/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	445	1	0	1	0.00
02/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	648	1	1	1	0.00
02/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	557	1	1	1	5,000.00
02/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	3060	3	3	3	0.00
02/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2566	2	3	2	5,820.00
02/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	3107	3	3	3	0.00
02/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	2784	2	3	2	5,820.00
02/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	4874	4	5	4	0.00
02/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1530	1	2	1	0.00
02/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	3013	3	3	3	0.00
02/03/2020	2030 On 06-August-20			Bond Future	9.29	92.7855	92.2217	92.7855	200.00
02/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	366	0	0	0	800.00
02/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1094	1	1	1	800.00
02/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	1633	2	2	2	0.00
02/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	2650	3	3	3	0.00
02/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	1687	2	2	2	0.00
02/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	1660	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
02/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	2811	3	3	3	0.00
02/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1915	2	2	2	800.00
02/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	2778	2	3	2	0.00
02/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2844	3	3	3	0.00
02/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	3693	3	4	3	0.00
02/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	6077	6	6	6	0.00
02/03/2020	2030 On 05-November-20			Bond Future	9.37	94.4295	93.8558	94.4295	0.00
02/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	3423	4	3	4	0.00
02/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1306	2	1	2	3,000.00
02/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	523	1	1	1	1,000.00
02/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	1722	2	2	2	1,000.00
02/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1079	1	1	1	3,000.00
02/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	2657	3	3	3	0.00
02/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	307	0	0	0	3,000.00
02/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	2688	3	3	3	0.00
02/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	5135	6	5	6	0.00
02/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1326	2	1	2	14,160.00
02/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2210	3	2	3	3,000.00
02/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	6777	7	7	7	0.00
02/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	4354	5	4	5	0.00
02/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	545	1	1	1	14,160.00
02/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	760	1	1	1	16,000.00
02/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	1698	2	2	2	16,000.00
02/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	6361	7	6	7	0.00
02/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	2719	3	3	3	0.00
02/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2548	2	3	2	0.00
02/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	3683	3	4	3	0.00
02/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	4323	4	4	4	0.00
02/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	727	1	1	1	3,000.00
02/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	5763	5	6	5	0.00
02/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	839	1	1	1	16,000.00
02/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2600	2	3	2	0.00
02/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	4860	4	5	4	0.00
02/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	3022	3	3	3	0.00

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02/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1593	1	2	1	14,160.00
02/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	6603	6	7	6	0.00
02/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1277	1	1	1	1,000.00
02/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2574	2	3	2	0.00
02/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	8008	8	8	8	0.00
02/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	3647	3	4	3	0.00
02/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	6706	6	7	6	0.00
02/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	2058	2	2	2	3,000.00
02/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4362	4	4	4	0.00
02/03/2020	2030 On 04-February-21			Bond Future	9.45	92.1419	91.5578	92.1419	0.00
02/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2330	3	2	3	0.00
02/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	793	1	1	1	800.00
02/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2305	3	2	3	0.00
02/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2280	3	2	3	0.00
02/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1623	2	2	2	800.00
02/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	5695	6	6	6	0.00
02/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1594	1	2	1	800.00
02/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	5012	5	5	5	0.00
02/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	7189	7	7	7	0.00
02/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	3946	4	4	4	0.00
02/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	3979	4	4	4	0.00
02/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	3914	4	4	4	0.00
02/03/2020	2032 On 07-May-20			Bond Future	9.63	91.9299	91.2967	91.9299	84,004.00
02/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	260	0	0	0	7,500.00
02/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1209	2	1	2	7,500.00
02/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	713	1	1	1	7,500.00
02/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	477	1	0	1	3,000.00
02/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1331	2	1	2	0.00
02/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	509	1	1	1	0.00
02/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	117	0	0	0	3,000.00
02/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	526	1	1	1	7,500.00
02/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	493	1	0	1	0.00
02/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	3482	3	3	3	0.00

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02/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	3430	3	3	3	0.00
02/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	5605	5	6	5	0.00
02/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	3379	3	3	3	0.00
02/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	1909	2	2	2	3,000.00
02/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	4488	4	4	4	0.00
02/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	3534	3	4	3	0.00
02/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	2889	2	3	2	0.00
02/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	2051	2	2	2	0.00
02/03/2020	2032 On 06-August-20			Bond Future	9.71	93.5861	92.9414	93.5861	300.00
02/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	3248	4	3	4	0.00
02/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	1704	2	2	2	0.00
02/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	452	1	0	1	800.00
02/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1302	2	1	2	800.00
02/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	1732	2	2	2	0.00
02/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	1759	2	2	2	0.00
02/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	3327	3	3	3	0.00
02/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	3404	3	3	3	0.00
02/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	6629	6	7	6	0.00
02/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	4061	4	4	4	0.00
02/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	3365	3	3	3	0.00
02/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	1994	2	2	2	800.00
02/03/2020	2032 On 05-November-20			Bond Future	9.80	91.0861	90.4301	91.0861	0.00
02/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	2893	3	3	3	0.00
02/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	8238	9	8	9	0.00
02/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	7827	8	8	8	0.00
02/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1196	1	1	1	3,000.00
02/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2418	3	2	3	3,000.00
02/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	1939	2	2	2	1,000.00
02/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	2926	3	3	3	0.00
02/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	897	1	1	1	1,000.00
02/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	2860	3	3	3	0.00
02/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	3160	3	3	3	0.00
02/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	5662	5	6	5	0.00
02/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	6513	6	7	6	0.00

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02/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	657	1	1	1	1,000.00
02/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	4225	4	4	4	0.00
02/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	3608	3	4	3	0.00
02/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	3101	3	3	3	0.00
02/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	3131	3	3	3	0.00
02/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	748	1	1	1	3,000.00
02/03/2020	2032 On 04-February-21			Bond Future	9.89	92.7447	92.0767	92.7447	0.00
02/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	926	1	1	1	800.00
02/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	2655	3	3	3	0.00
02/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	1851	2	2	2	800.00
02/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	2711	3	3	3	0.00
02/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	7023	8	7	8	0.00
02/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	2683	3	3	3	0.00
02/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	4339	4	4	4	0.00
02/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	5624	5	6	5	0.00
02/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	4304	4	4	4	0.00
02/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1509	1	2	1	800.00
02/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	4374	4	4	4	0.00
02/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	8037	8	8	8	0.00
02/03/2020	2033 On 07-May-20			Bond Future	100.84	101.0615	100.8360	101.0615	6,960.00
02/03/2020	2033 On 06-August-20			Bond Future	102.68	102.9068	102.6772	102.9068	0.00
02/03/2020	2033 On 05-November-20			Bond Future	103.30	103.5380	103.3043	103.5380	0.00
02/03/2020	2033 On 04-February-21			Bond Future	105.21	105.4470	105.2090	105.4470	0.00
02/03/2020	2037 On 07-May-20			Bond Future	10.19	89.4718	88.9277	89.4718	70,377.00
02/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	374	1	0	1	0.00
02/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	388	1	0	1	0.00
02/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	541	1	1	1	7,500.00
02/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	402	1	0	1	0.00
02/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	1242	2	1	2	7,500.00
02/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	4685	4	5	4	0.00
02/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	2605	2	3	2	0.00
02/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	4812	4	5	4	0.00

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02/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	4138	4	4	4	0.00
02/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	4748	4	5	4	0.00
02/03/2020	2037 On 06-August-20			Bond Future	10.28	86.8237	86.2697	86.8237	300.00
02/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1547	2	2	2	0.00
02/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1573	2	2	2	0.00
02/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1521	2	2	2	0.00
02/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	4556	4	5	4	0.00
02/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	4508	4	5	4	0.00
02/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	4461	4	4	4	0.00
02/03/2020	2037 On 05-November-20			Bond Future	10.37	88.3620	87.7983	88.3620	0.00
02/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2791	3	3	3	0.00
02/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2726	3	3	3	0.00
02/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2759	3	3	3	0.00
02/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4122	4	4	4	0.00
02/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	4045	4	4	4	0.00
02/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	4083	4	4	4	0.00
02/03/2020	2037 On 04-February-21			Bond Future	10.46	85.7134	85.1394	85.7134	0.00
02/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3410	4	3	4	0.00
02/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3444	4	3	4	0.00
02/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3477	4	3	4	0.00
02/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	4650	4	5	4	0.00
02/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	4722	4	5	4	0.00
02/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	4686	4	5	4	0.00
02/03/2020	2038 On 07-May-20			Bond Future	116.79	116.8686	116.7867	116.8686	10,887.00
02/03/2020	2038 On 06-August-20			Bond Future	117.23	117.3153	117.2318	117.3153	0.00
02/03/2020	2038 On 05-November-20			Bond Future	119.34	119.4214	119.3364	119.4214	0.00
02/03/2020	2038 On 04-February-21			Bond Future	119.82	119.9106	119.8241	119.9106	0.00
02/03/2020	2040 On 07-May-20			Bond Future	10.28	92.3676	91.7438	92.3676	47,815.00
02/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	472	1	0	1	0.00
02/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1012	1	1	1	2,640.00
02/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	166	0	0	0	2,640.00
02/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	455	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	439	1	0	1	0.00
02/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	655	1	1	1	7,500.00
02/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1472	2	1	2	7,500.00
02/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	4840	4	5	4	0.00
02/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	2501	2	3	2	0.00
02/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	4708	4	5	4	0.00
02/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	4073	4	4	4	0.00
02/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	6500	6	6	6	0.00
02/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	3223	3	3	3	0.00
02/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	4774	4	5	4	0.00
02/03/2020	2040 On 06-August-20			Bond Future	10.37	89.5211	88.8860	89.5211	600.00
02/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	1844	2	2	2	0.00
02/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	1874	2	2	2	0.00
02/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	1905	2	2	2	0.00
02/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	4964	5	5	5	0.00
02/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	779	1	1	1	800.00
02/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	1997	2	2	2	800.00
02/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	4342	4	4	4	0.00
02/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	1920	2	2	2	800.00
02/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	7190	7	7	7	0.00
02/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	4534	4	5	4	0.00
02/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	4583	4	5	4	0.00
02/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	4485	4	4	4	0.00
02/03/2020	2040 On 05-November-20			Bond Future	10.46	91.1072	90.4608	91.1072	0.00
02/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1421	2	1	2	2,000.00
02/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2840	3	3	3	2,000.00
02/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2116	2	2	2	2,000.00
02/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	953	1	1	1	2,000.00
02/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	3088	3	3	3	0.00
02/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	9441	10	9	10	0.00
02/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	3124	3	3	3	0.00
02/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	3161	3	3	3	0.00
02/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	8446	9	8	9	0.00
02/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1243	1	1	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	4264	4	4	4	0.00
02/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	4225	4	4	4	0.00
02/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	5655	5	6	5	0.00
02/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	8581	8	9	8	0.00
02/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	960	1	1	1	2,000.00
02/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	4303	4	4	4	0.00
02/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	4589	4	5	4	0.00
02/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	7134	7	7	7	0.00
02/03/2020	2040 On 04-February-21			Bond Future	10.55	88.2581	87.6000	88.2581	0.00
02/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	9558	10	10	10	0.00
02/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	2681	3	3	3	800.00
02/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	3788	4	4	4	0.00
02/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1428	2	1	2	800.00
02/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	3823	4	4	4	0.00
02/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	3752	4	4	4	0.00
02/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	4875	5	5	5	0.00
02/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	4836	5	5	5	0.00
02/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1516	1	2	1	800.00
02/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	9101	9	9	9	0.00
02/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	6322	6	6	6	0.00
02/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	4797	4	5	4	0.00
02/03/2020	2044 On 07-May-20			Bond Future	10.36	88.9179	88.2880	88.9179	78,533.00
02/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	435	1	0	1	0.00
02/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	4235	5	4	5	0.00
02/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	467	1	0	1	0.00
02/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	48	0	0	0	100.00
02/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	801	1	1	1	100.00
02/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	30	0	0	0	556.00
02/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	451	1	0	1	0.00
02/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	648	1	1	1	556.00
02/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	5426	6	5	6	0.00
02/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	5823	6	6	6	0.00
02/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	95	0	0	0	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	778	1	1	1	129.00
02/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	3837	3	4	3	0.00
02/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	9306	9	9	9	0.00
02/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4261	4	4	4	0.00
02/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	4982	5	5	5	0.00
02/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	580	1	1	1	556.00
02/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	488	0	0	0	100.00
02/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	5051	5	5	5	0.00
02/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	7656	7	8	7	0.00
02/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	3896	3	4	3	0.00
02/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	883	1	1	1	129.00
02/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	8685	8	9	8	0.00
02/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	4914	4	5	4	0.00
02/03/2020	2044 On 06-August-20			Bond Future	10.45	86.1345	85.4932	86.1345	500.00
02/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1264	1	1	1	0.00
02/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	394	0	0	0	602.00
02/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1569	2	2	2	602.00
02/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	123	0	0	0	140.00
02/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	841	1	1	1	140.00
02/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1312	2	1	2	0.00
02/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	5376	6	5	6	0.00
02/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1288	2	1	2	0.00
02/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	6156	7	6	7	0.00
02/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	12388	12	12	12	0.00
02/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	7236	7	7	7	0.00
02/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	5850	5	6	5	0.00
02/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	5909	5	6	5	0.00
02/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1858	2	2	2	140.00
02/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1517	1	2	1	602.00
02/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	5283	5	5	5	0.00
02/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	9425	9	9	9	0.00
02/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	5969	6	6	6	0.00
02/03/2020	2044 On 05-November-20			Bond Future	10.54	87.6606	87.0080	87.6606	0.00
02/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1213	1	1	1	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1792	2	2	2	0.00
02/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	7578	8	8	8	0.00
02/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	2964	3	3	3	0.00
02/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1819	2	2	2	568.00
02/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	3035	3	3	3	0.00
02/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	7814	8	8	8	0.00
02/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	2013	2	2	2	525.00
02/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	561	1	1	1	525.00
02/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	6575	7	7	7	0.00
02/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	196	0	0	0	1,815.00
02/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1957	2	2	2	1,815.00
02/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3000	3	3	3	0.00
02/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	6035	7	6	7	0.00
02/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	498	1	0	1	568.00
02/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	4373	4	4	4	0.00
02/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	5876	5	6	5	0.00
02/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	2034	2	2	2	1,815.00
02/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1529	1	2	1	1,815.00
02/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	14417	14	14	14	0.00
02/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	4415	4	4	4	0.00
02/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	5982	6	6	6	0.00
02/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	10395	10	10	10	0.00
02/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	7727	7	8	7	0.00
02/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2252	2	2	2	525.00
02/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	10784	10	11	10	0.00
02/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	6306	6	6	6	0.00
02/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	4457	4	4	4	0.00
02/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1623	1	2	1	568.00
02/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	6251	6	6	6	0.00
02/03/2020	2044 On 04-February-21			Bond Future	10.62	84.8739	84.2095	84.8739	0.00
02/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3421	4	3	4	0.00
02/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3488	4	3	4	0.00
02/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1515	2	2	2	405.00
02/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3454	4	3	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
02/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	3221	4	3	4	0.00
02/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2459	3	2	3	0.00
02/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	5299	6	5	6	0.00
02/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	5443	5	5	5	0.00
02/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	5750	5	6	5	405.00
02/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	9176	9	9	9	0.00
02/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	3726	3	4	3	405.00
02/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	5486	5	5	5	0.00
02/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	6967	7	7	7	0.00
02/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	5400	5	5	5	0.00
02/03/2020	2046 On 07-May-20			Bond Future	105.98	107.1229	105.9820	107.1229	14,000.00
02/03/2020	2046 On 06-August-20			Bond Future	107.92	109.0790	107.9174	109.0790	0.00
02/03/2020	2046 On 05-November-20			Bond Future	108.07	109.2486	108.0660	109.2486	0.00
02/03/2020	2046 On 04-February-21			Bond Future	110.06	111.2627	110.0584	111.2627	0.00
02/03/2020	2050 On 07-May-20			Bond Future	109.57	109.9952	109.5692	109.9952	12,808.00
02/03/2020	2050 On 06-August-20			Bond Future	109.70	110.1309	109.6971	110.1309	0.00
02/03/2020	2050 On 05-November-20			Bond Future	111.67	112.1081	111.6663	112.1081	0.00
02/03/2020	2050 On 04-February-21			Bond Future	111.81	112.2619	111.8124	112.2619	0.00
02/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	AL37 On 07-May-20			Index Future	699.95	700.7990	699.9470	700.7990	0.00
02/03/2020	AL37 On 06-August-20			Index Future	712.42	713.2890	712.4200	713.2890	0.00
02/03/2020	AL37 On 05-November-20			Index Future	725.19	726.0680	725.1850	726.0680	0.00
02/03/2020	AL37 On 04-February-21			Index Future	738.39	739.2920	738.3930	739.2920	0.00
02/03/2020	AL7T On 07-May-20			Index Future	799.20	804.0870	799.1950	804.0870	0.00
02/03/2020	AL7T On 06-August-20			Index Future	813.44	818.4180	813.4360	818.4180	0.00
02/03/2020	AL7T On 05-November-20			Index Future	828.01	833.0800	828.0110	833.0800	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
02/03/2020	AL7T On 04-February-21			Index Future	843.09	848.2530	843.0930	848.2530	0.00
02/03/2020	ALBI On 07-May-20			Index Future	712.35	715.6200	712.3520	715.6200	206.00
02/03/2020	ALBI On 06-August-20			Index Future	725.05	728.3740	725.0470	728.3740	0.00
02/03/2020	ALBI On 05-November-20			Index Future	738.04	741.4230	738.0380	741.4230	0.00
02/03/2020	ALBI On 04-February-21			Index Future	751.48	754.9270	751.4800	754.9270	0.00
02/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C202 On 07-December-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
02/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2020	ES33 On 07-May-20			Bond Future	11.16	76.5113	76.0630	76.5113	350.00
02/03/2020	ES33 On 06-August-20			Bond Future	11.29	77.8896	77.4332	77.8896	0.00
02/03/2020	ES33 On 05-November-20			Bond Future	11.43	75.4784	75.0140	75.4784	0.00
02/03/2020	ES33 On 04-February-21			Bond Future	11.57	76.8528	76.3799	76.8528	0.00
02/03/2020	ES42 On 07-May-20			Bond Future	11.50	77.0774	76.5618	77.0774	4,919.00
02/03/2020	ES42 On 06-August-20			Bond Future	11.62	78.4661	77.9412	78.4661	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
02/03/2020	ES42 On 05-November-20			Bond Future	11.76	75.5931	75.0590	75.5931	0.00
02/03/2020	ES42 On 04-February-21			Bond Future	11.89	76.9694	76.4255	76.9694	0.00
02/03/2020	GOVI On 07-May-20			GOVI	704.21	707.4890	704.2120	707.4890	1,176.00
02/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	157780	13	16	13	0.00
02/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	157880	13	16	13	0.00
02/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	157680	12	16	12	0.00
02/03/2020	GOVI On 06-August-20			GOVI	716.76	720.0990	716.7610	720.0990	0.00
02/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	113690	8	11	8	0.00
02/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	113590	8	11	8	0.00
02/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	113790	8	11	8	0.00
02/03/2020	GOVI On 05-November-20			GOVI	729.60	732.9990	729.6040	732.9990	0.00
02/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	82460	5	8	5	0.00
02/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	82260	5	8	5	0.00
02/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	82360	5	8	5	0.00
02/03/2020	GOVI On 04-February-21			GOVI	742.89	746.3490	742.8930	746.3490	0.00
02/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	80470	5	8	5	0.00
02/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	80570	5	8	5	0.00
02/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	80670	5	8	5	0.00
02/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
02/03/2020	IGOV On 07-May-20			Index Future	261.70	262.4420	261.7030	262.4420	1,007.00
02/03/2020	IGOV On 06-August-20			Index Future	266.43	267.1830	266.4300	267.1830	0.00
02/03/2020	IGOV On 05-November-20			Index Future	271.27	272.0330	271.2660	272.0330	0.00
02/03/2020	IGOV On 04-February-21			Index Future	276.27	277.0480	276.2680	277.0480	0.00
02/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
02/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
02/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
02/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.25	95.2500	95.2500	95.2500	0.00
02/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.12	94.1300	94.1200	94.1300	0.00
02/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.94	92.9500	92.9400	92.9500	0.00
02/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.72	92.7300	92.7200	92.7300	0.00
02/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.58	94.5900	94.5800	94.5900	51.00
02/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
02/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.28	95.2900	95.2800	95.2900	0.00
02/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.97	98.9700	98.9700	98.9700	0.00
02/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.99	99.9900	99.9900	99.9900	0.00
02/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.01	93.0000	93.0100	93.0000	0.00
02/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.90	98.8800	98.9000	98.8800	0.00
02/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
02/03/2020	IS10 On 17-December-25			Interest Rate Swap	89.05	88.9200	89.0500	88.9200	0.00
02/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.83	85.6900	85.8300	85.6900	0.00
02/03/2020	IS10 On 15-June-26			Interest Rate Swap	84.42	84.2700	84.4200	84.2700	0.00
02/03/2020	IS10 On 21-September-26			Interest Rate Swap	86.56	86.4100	86.5600	86.4100	0.00
02/03/2020	IS10 On 21-December-26			Interest Rate Swap	90.43	90.2800	90.4300	90.2800	0.00
02/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.89	88.7400	88.8900	88.7400	0.00
02/03/2020	IS10 On 21-June-27			Interest Rate Swap	91.01	90.8500	91.0100	90.8500	0.00
02/03/2020	IS10 On 20-September-27			Interest Rate Swap	96.59	96.4200	96.5900	96.4200	0.00
02/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.95	96.7700	96.9500	96.7700	0.00
02/03/2020	IS10 On 22-March-28			Interest Rate Swap	90.24	90.0400	90.2400	90.0400	0.00
02/03/2020	IS10 On 20-June-28			Interest Rate Swap	97.68	97.4700	97.6800	97.4700	0.00
02/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	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
02/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/03/2020	R023 On 07-May-20			Bond Future	6.35	104.7151	105.0870	104.7151	67,917.00
02/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1500	1	1	1	0.00
02/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1476	1	1	1	0.00
02/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1523	1	2	1	0.00
02/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	80	0	0	0	0.00
02/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	78	0	0	0	0.00
02/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	76	0	0	0	0.00
02/03/2020	R023 On 06-August-20			Bond Future	6.24	106.6016	106.9801	106.6016	0.00
02/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2472	2	2	2	0.00
02/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2514	2	3	2	0.00
02/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2493	2	2	2	0.00
02/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	81	0	0	0	0.00
02/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	83	0	0	0	0.00
02/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	85	0	0	0	0.00
02/03/2020	R023 On 05-November-20			Bond Future	6.13	104.5613	104.9467	104.5613	0.00
02/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	2899	3	3	3	0.00
02/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	2879	3	3	3	0.00
02/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	2918	3	3	3	0.00
02/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	60	0	0	0	0.00
02/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	59	0	0	0	0.00
02/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	58	0	0	0	0.00
02/03/2020	R023 On 04-February-21			Bond Future	5.97	106.4654	106.8578	106.4654	0.00
02/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1084	1	1	1	0.00
02/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1112	1	1	1	0.00
02/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1098	1	1	1	0.00
02/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	397	1	0	1	0.00
02/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	402	1	0	1	0.00
02/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	391	1	0	1	0.00
02/03/2020	R035 On 07-May-20			Bond Future	9.99	93.7456	93.1991	93.7456	118,236.00
02/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	84	0	0	0	5,000.00
02/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	428	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1301	2	1	2	7,500.00
02/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	1011	1	1	1	5,000.00
02/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	444	1	0	1	0.00
02/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	4561	5	5	5	0.00
02/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	5574	6	6	6	0.00
02/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	460	1	0	1	0.00
02/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	563	1	1	1	7,500.00
02/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1093	1	1	1	3,530.00
02/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	121	0	0	0	3,530.00
02/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	6231	6	6	6	0.00
02/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	4174	4	4	4	0.00
02/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	3823	3	4	3	0.00
02/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	2780	2	3	2	0.00
02/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	4294	4	4	4	0.00
02/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2338	2	2	2	0.00
02/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	2642	2	3	2	0.00
02/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	383	0	0	0	5,000.00
02/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	565	0	1	0	3,530.00
02/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	4234	4	4	4	0.00
02/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	6747	6	7	6	0.00
02/03/2020	R035 On 06-August-20			Bond Future	10.08	95.4344	94.8781	95.4344	410.00
02/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	427	1	0	1	500.00
02/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	330	0	0	0	24,761.00
02/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	2250	3	2	3	0.00
02/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1514	2	2	2	500.00
02/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	4374	5	4	5	0.00
02/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	2283	3	2	3	0.00
02/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	145	0	0	0	3,000.00
02/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	2218	3	2	3	0.00
02/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3346	3	3	3	0.00
02/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	10258	10	10	10	0.00
02/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	3424	3	3	3	0.00
02/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	1818	2	2	2	500.00
02/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	8422	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
02/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3384	3	3	3	0.00
02/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	4467	4	4	4	0.00
02/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	7805	7	8	7	0.00
02/03/2020	R035 On 05-November-20			Bond Future	10.17	92.6259	92.0597	92.6259	0.00
02/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	3989	4	4	4	0.00
02/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	4030	4	4	4	0.00
02/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	3948	4	4	4	0.00
02/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	2921	3	3	3	0.00
02/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	2893	3	3	3	0.00
02/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	2866	3	3	3	0.00
02/03/2020	R035 On 04-February-21			Bond Future	10.27	94.3125	93.7361	94.3125	0.00
02/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3491	4	3	4	0.00
02/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3230	4	3	4	0.00
02/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3198	3	3	3	0.00
02/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	3167	3	3	3	0.00
02/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	7550	8	8	8	0.00
02/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	4680	4	5	4	0.00
02/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	4718	4	5	4	0.00
02/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	4349	4	4	4	650.00
02/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	1874	2	2	2	650.00
02/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	4642	4	5	4	0.00
02/03/2020	R186 On 07-May-20			Bond Future	8.17	115.9667	115.8015	115.9667	85,137.00
02/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	923	1	1	1	0.00
02/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2299	2	2	2	0.00
02/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	4161	4	4	4	0.00
02/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	948	1	1	1	0.00
02/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	541	1	1	1	0.00
02/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1502	2	2	2	0.00
02/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	898	1	1	1	0.00
02/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	177	0	0	0	0.00
02/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1442	1	1	1	0.00
02/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	3313	3	3	3	0.00
02/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	155	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
02/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1384	1	1	1	0.00
02/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	2014	2	2	2	2,500.00
02/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	912	1	1	1	0.00
02/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	538	1	1	1	23,172.00
02/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1413	1	1	1	0.00
02/03/2020	R186 On 06-August-20			Bond Future	8.22	112.7525	112.5843	112.7525	1,870.00
02/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2130	2	2	2	0.00
02/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	1770	2	2	2	0.00
02/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2162	2	2	2	0.00
02/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2099	2	2	2	0.00
02/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1375	1	1	1	0.00
02/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1617	2	2	2	3,150.00
02/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1334	1	1	1	0.00
02/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1355	1	1	1	0.00
02/03/2020	R186 On 05-November-20			Bond Future	8.27	114.7504	114.5793	114.7504	0.00
02/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3234	3	3	3	0.00
02/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3201	3	3	3	0.00
02/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3167	3	3	3	0.00
02/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2234	2	2	2	3,500.00
02/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	5417	6	5	6	0.00
02/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1080	1	1	1	3,500.00
02/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1891	2	2	2	0.00
02/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	3281	3	3	3	0.00
02/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1317	1	1	1	0.00
02/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	581	1	1	1	3,500.00
02/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1333	1	1	1	0.00
02/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1301	1	1	1	0.00
02/03/2020	R186 On 04-February-21			Bond Future	8.32	111.5373	111.3631	111.5373	0.00
02/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	1952	2	2	2	0.00
02/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	1975	2	2	2	0.00
02/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	1999	2	2	2	0.00
02/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2767	3	3	3	0.00
02/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2742	3	3	3	0.00
02/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2793	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
02/03/2020	R197 On 07-May-20			Bond Future	308.60	309.5433	308.5961	309.5433	2,507.00
02/03/2020	R197 On 06-August-20			Bond Future	306.47	307.4334	306.4688	307.4334	0.00
02/03/2020	R197 On 05-November-20			Bond Future	311.97	312.9525	311.9707	312.9525	0.00
02/03/2020	R197 On 04-February-21			Bond Future	309.76	310.7578	309.7581	310.7578	0.00
02/03/2020	R202 On 07-May-20			Bond Future	227.43	227.4299	227.4296	227.4299	8,502.00
02/03/2020	R202 On 06-August-20			Bond Future	227.46	227.4597	227.4594	227.4597	0.00
02/03/2020	R202 On 05-November-20			Bond Future	231.54	231.5433	231.5431	231.5433	0.00
02/03/2020	R202 On 04-February-21			Bond Future	231.58	231.5819	231.5819	231.5819	0.00
02/03/2020	R208 On 07-May-20			Bond Future	5.84	101.5106	101.5392	101.5106	17,234.00
02/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	890	1	1	1	0.00
02/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	899	1	1	1	0.00
02/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	881	1	1	1	0.00
02/03/2020	R208 On 06-August-20			Bond Future	5.28	103.3394	103.3685	103.3394	0.00
02/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	218	0	0	0	0.00
02/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	224	0	0	0	0.00
02/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	213	0	0	0	0.00
02/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	44	0	0	0	0.00
02/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	43	0	0	0	0.00
02/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	42	0	0	0	0.00
02/03/2020	R208 On 05-November-20			Bond Future	4.01	101.7683	101.7980	101.7683	0.00
02/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	309	0	0	0	0.00
02/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	305	0	0	0	0.00
02/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	301	0	0	0	0.00
02/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	8	0	0	0	0.00
02/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	8	0	0	0	0.00
02/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	7	0	0	0	0.00
02/03/2020	R209 On 07-May-20			Bond Future	10.05	71.3753	70.8795	71.3753	69,380.00
02/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	319	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
02/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	343	0	0	0	0.00
02/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	331	0	0	0	0.00
02/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	4039	4	4	4	0.00
02/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	3985	4	4	4	0.00
02/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	4093	4	4	4	0.00
02/03/2020	R209 On 06-August-20			Bond Future	10.13	72.6612	72.1564	72.6612	200.00
02/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
02/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	37268	37	37	37	0.00
02/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	37377	37	37	37	0.00
02/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	37160	37	37	37	0.00
02/03/2020	R209 On 05-November-20			Bond Future	10.21	70.7985	70.2848	70.7985	0.00
02/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2370	3	2	3	0.00
02/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2428	3	2	3	0.00
02/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2399	3	2	3	0.00
02/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3599	3	4	3	0.00
02/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3567	3	4	3	0.00
02/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3631	3	4	3	0.00
02/03/2020	R209 On 04-February-21			Bond Future	10.29	72.0877	71.5647	72.0877	0.00
02/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	2956	3	3	3	0.00
02/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	2984	3	3	3	0.00
02/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	2928	3	3	3	0.00
02/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4074	4	4	4	0.00
02/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	4042	4	4	4	0.00
02/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	4010	4	4	4	0.00
02/03/2020	R210 On 07-May-20			Bond Future	186.64	187.3082	186.6367	187.3082	1,935.00
02/03/2020	R210 On 06-August-20			Bond Future	190.04	190.7285	190.0447	190.7285	0.00
02/03/2020	R210 On 05-November-20			Bond Future	190.74	191.4411	190.7450	191.4411	0.00
02/03/2020	R210 On 04-February-21			Bond Future	194.26	194.9706	194.2619	194.9706	0.00
02/03/2020	R212 On 07-May-20			Bond Future	165.12	165.1851	165.1182	165.1851	6,719.00
02/03/2020	R212 On 06-August-20			Bond Future	165.85	165.9158	165.8477	165.9158	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
02/03/2020	R212 On 05-November-20			Bond Future	168.83	168.8944	168.8252	168.8944	0.00
02/03/2020	R212 On 04-February-21			Bond Future	169.62	169.6888	169.6184	169.6888	0.00
02/03/2020	R213 On 07-May-20			Bond Future	9.43	85.7395	85.1311	85.7395	18,251.00
02/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	470	1	0	1	0.00
02/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	501	1	1	1	0.00
02/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	485	1	0	1	0.00
02/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	3086	3	3	3	0.00
02/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	2993	3	3	3	0.00
02/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	3039	3	3	3	0.00
02/03/2020	R213 On 06-August-20			Bond Future	9.51	87.2841	86.6647	87.2841	300.00
02/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	1636	2	2	2	0.00
02/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	1690	2	2	2	0.00
02/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	1663	2	2	2	0.00
02/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	2878	3	3	3	0.00
02/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	2845	3	3	3	0.00
02/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	2911	3	3	3	0.00
02/03/2020	R213 On 05-November-20			Bond Future	9.59	85.2817	84.6514	85.2817	0.00
02/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	2683	3	3	3	0.00
02/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2714	3	3	3	0.00
02/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2745	3	3	3	0.00
02/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2613	2	3	2	0.00
02/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2666	2	3	2	0.00
02/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2639	2	3	2	0.00
02/03/2020	R213 On 04-February-21			Bond Future	9.67	86.8347	86.1929	86.8347	0.00
02/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2448	3	2	3	0.00
02/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2422	3	2	3	0.00
02/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2397	3	2	3	0.00
02/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	3963	4	4	4	0.00
02/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	3995	4	4	4	0.00
02/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	3931	4	4	4	0.00
02/03/2020	R214 On 07-May-20			Bond Future	10.24	69.8591	69.3436	69.8591	17,353.00
02/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	505	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	521	1	1	1	0.00
02/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	490	1	0	1	0.00
02/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	780	1	1	1	1,250.00
02/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	3351	4	3	4	0.00
02/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	80	0	0	0	1,250.00
02/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	2910	3	3	3	0.00
02/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	3696	3	4	3	0.00
02/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	6383	6	6	6	0.00
02/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	763	1	1	1	1,250.00
02/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	3644	3	4	3	0.00
02/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	3592	3	4	3	0.00
02/03/2020	R214 On 06-August-20			Bond Future	10.32	71.1176	70.5928	71.1176	300.00
02/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1603	2	2	2	0.00
02/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1628	2	2	2	0.00
02/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1653	2	2	2	0.00
02/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	3746	3	4	3	0.00
02/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	3827	4	4	4	0.00
02/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	3786	3	4	3	0.00
02/03/2020	R214 On 05-November-20			Bond Future	10.40	69.0823	68.5482	69.0823	0.00
02/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2685	3	3	3	0.00
02/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	2716	3	3	3	0.00
02/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2656	3	3	3	0.00
02/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	3648	3	4	3	0.00
02/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3614	3	4	3	0.00
02/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3582	3	4	3	0.00
02/03/2020	R214 On 04-February-21			Bond Future	10.48	70.3403	69.7965	70.3403	0.00
02/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	3154	3	3	3	0.00
02/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	3213	3	3	3	0.00
02/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	3183	3	3	3	0.00
02/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4194	4	4	4	0.00
02/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4161	4	4	4	0.00
02/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4227	4	4	4	0.00
02/03/2020	R248 On 07-May-20			Bond Future	10.36	87.7994	87.1539	87.7994	91,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	417	1	0	1	0.00
02/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	3745	4	4	4	0.00
02/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	448	1	0	1	0.00
02/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1469	2	1	2	0.00
02/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	305	0	0	0	300.00
02/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	432	1	0	1	0.00
02/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	5212	5	5	5	0.00
02/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	2718	2	3	2	300.00
02/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	5874	5	6	5	0.00
02/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	5284	5	5	5	0.00
02/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	5141	5	5	5	0.00
02/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1095	1	1	1	300.00
02/03/2020	R248 On 06-August-20			Bond Future	10.44	89.3811	88.7239	89.3811	400.00
02/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	290	0	0	0	20,640.00
02/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	2249	3	2	3	0.00
02/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	2318	3	2	3	0.00
02/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	119	0	0	0	3,000.00
02/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	2283	3	2	3	0.00
02/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4257	4	4	4	0.00
02/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4211	4	4	4	0.00
02/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	12780	12	13	12	0.00
02/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4305	4	4	4	0.00
02/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	10525	10	11	10	0.00
02/03/2020	R248 On 05-November-20			Bond Future	10.52	86.5285	85.8599	86.5285	0.00
02/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2080	2	2	2	0.00
02/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2051	2	2	2	0.00
02/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2022	2	2	2	0.00
02/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	6002	6	6	6	0.00
02/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	6057	6	6	6	0.00
02/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5948	6	6	6	0.00
02/03/2020	R248 On 04-February-21			Bond Future	10.61	88.1042	87.4234	88.1042	0.00
02/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	3924	4	4	4	0.00
02/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	3961	4	4	4	0.00
02/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	3998	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
02/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5013	5	5	5	0.00
02/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5095	5	5	5	0.00
02/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5054	5	5	5	0.00