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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/04/2020 TO: 03/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	2025 On 07-May-20			Bond Future	133.45	133.4455	133.4508	133.4455	2,087.00
03/04/2020	2025 On 06-August-20			Bond Future	134.06	134.0528	134.0579	134.0528	0.00
03/04/2020	2025 On 05-November-20			Bond Future	136.18	136.1738	136.1788	136.1738	0.00
03/04/2020	2025 On 04-February-21			Bond Future	136.82	136.8191	136.8243	136.8191	0.00
03/04/2020	2029 On 07-May-20			Bond Future	96.51	93.8355	96.5120	93.8355	2,571.00
03/04/2020	2029 On 06-August-20			Bond Future	98.04	95.3217	98.0403	95.3217	0.00
03/04/2020	2029 On 05-November-20			Bond Future	98.45	95.6875	98.4491	95.6875	0.00
03/04/2020	2029 On 04-February-21			Bond Future	100.02	97.2152	100.0208	97.2152	0.00
03/04/2020	2030 On 07-May-20			Bond Future	11.47	83.3307	82.1952	83.3307	104,874.00
03/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
03/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
03/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	14933	14	15	14	0.00
03/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	14251	13	14	13	5,820.00
03/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	14995	14	15	14	0.00
03/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	14560	13	15	13	5,820.00
03/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	17083	16	17	16	0.00
03/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	12482	11	12	11	0.00
03/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	14871	14	15	14	0.00
03/04/2020	2030 On 06-August-20			Bond Future	11.69	80.6217	79.4683	80.6217	200.00
03/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	13	0	0	0	450.00
03/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	1	0	0	0	800.00
03/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	8	0	0	0	800.00
03/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	15	0	0	0	0.00
03/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	549	1	1	1	470.00
03/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	145	0	0	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	37	0	0	0	0.00
03/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	16	0	0	0	0.00
03/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	21	0	0	0	323.00
03/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	2	0	0	0	323.00
03/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	16	0	0	0	0.00
03/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	596	1	1	1	0.00
03/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	162	0	0	0	0.00
03/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	83	0	0	0	450.00
03/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	12056	11	12	11	800.00
03/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	13861	13	14	13	0.00
03/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	8872	8	9	8	0.00
03/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	13920	13	14	13	0.00
03/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	5294	4	5	4	0.00
03/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	13330	12	13	12	0.00
03/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	17582	16	18	16	0.00
03/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	8612	8	9	8	0.00
03/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	10209	9	10	9	0.00
03/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	13980	13	14	13	0.00
03/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	15360	14	15	14	0.00
03/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	18466	17	18	17	0.00
03/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	5507	5	6	5	0.00
03/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	14217	13	14	13	0.00
03/04/2020	2030 On 05-November-20			Bond Future	11.90	81.8786	80.7071	81.8786	0.00
03/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	180	0	0	0	0.00
03/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	46	0	0	0	3,000.00
03/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	16	0	0	0	1,000.00
03/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	66	0	0	0	1,000.00
03/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	36	0	0	0	3,000.00
03/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	122	0	0	0	0.00
03/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	47	0	0	0	14,160.00
03/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	94	0	0	0	3,000.00
03/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	628	1	1	1	0.00
03/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	267	0	0	0	0.00
03/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	16	0	0	0	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	24	0	0	0	15,947.00
03/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	65	0	0	0	15,947.00
03/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	551	1	1	1	0.00
03/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	126	0	0	0	0.00
03/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	9	0	0	0	3,000.00
03/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	359	1	0	1	0.00
03/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	124	0	0	0	0.00
03/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	13215	12	13	12	0.00
03/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	8177	7	8	7	15,947.00
03/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	16966	16	17	16	0.00
03/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	14054	13	14	13	0.00
03/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	10654	10	11	10	14,160.00
03/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	19224	18	19	18	0.00
03/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	13104	12	13	12	0.00
03/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	15198	14	15	14	0.00
03/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	16192	15	16	15	0.00
03/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	7726	7	8	7	3,000.00
03/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	18176	17	18	17	0.00
03/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	9650	9	10	9	1,000.00
03/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	13159	12	13	12	0.00
03/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	20859	20	21	20	0.00
03/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	15140	14	15	14	0.00
03/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	19348	18	19	18	0.00
03/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	11963	11	12	11	3,000.00
03/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	16251	15	16	15	0.00
03/04/2020	2030 On 04-February-21			Bond Future	12.13	79.1605	77.9706	79.1605	0.00
03/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	34	0	0	0	1,000.00
03/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	128	0	0	0	0.00
03/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	118	0	0	0	1,000.00
03/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	33	0	0	0	800.00
03/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	126	0	0	0	0.00
03/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	78	0	0	0	800.00
03/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	512	1	1	1	0.00
03/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	124	0	0	0	0.00

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03/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	15577	14	16	14	0.00
03/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	20016	19	20	19	0.00
03/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	15354	14	15	14	0.00
03/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	9999	9	10	9	1,800.00
03/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	17054	16	17	16	0.00
03/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	15410	14	15	14	0.00
03/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	15299	14	15	14	0.00
03/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	19956	19	20	19	0.00
03/04/2020	2032 On 07-May-20			Bond Future	11.88	79.3117	78.1145	79.3117	80,783.00
03/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
03/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
03/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	16171	15	16	15	0.00
03/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	16103	15	16	15	0.00
03/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	18671	17	19	17	0.00
03/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	16035	15	16	15	0.00
03/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	13760	13	14	13	3,000.00
03/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	15358	14	15	14	0.00
03/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	14024	13	14	13	0.00
03/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	17410	16	17	16	0.00
03/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	16240	15	16	15	0.00
03/04/2020	2032 On 06-August-20			Bond Future	12.09	80.5481	79.3321	80.5481	300.00
03/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	41	0	0	0	0.00
03/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	11	0	0	0	0.00
03/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	1	0	0	0	800.00
03/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	7	0	0	0	800.00
03/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	11	0	0	0	0.00

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03/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	11	0	0	0	0.00
03/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	15189	14	15	14	0.00
03/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	15319	14	15	14	0.00
03/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	19787	19	20	19	0.00
03/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	16374	15	16	15	0.00
03/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	15254	14	15	14	0.00
03/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	12395	11	12	11	800.00
03/04/2020	2032 On 05-November-20			Bond Future	12.30	77.6493	76.4144	77.6493	0.00
03/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	116	0	0	0	0.00
03/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	839	1	1	1	0.00
03/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	750	1	1	1	0.00
03/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	33	0	0	0	3,000.00
03/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	88	0	0	0	3,000.00
03/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	64	0	0	0	1,000.00
03/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	118	0	0	0	0.00
03/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	23	0	0	0	1,000.00
03/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	114	0	0	0	0.00
03/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	14430	13	14	13	0.00
03/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	18514	17	19	17	0.00
03/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	19655	18	20	18	0.00
03/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	7274	6	7	6	1,000.00
03/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	16366	15	16	15	0.00
03/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	15294	14	15	14	0.00
03/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	14308	13	14	13	0.00
03/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	14369	13	14	13	0.00
03/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	7688	7	8	7	3,000.00
03/04/2020	2032 On 04-February-21			Bond Future	12.53	78.8708	77.6164	78.8708	0.00
03/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	36	0	0	0	800.00
03/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	143	0	0	0	0.00
03/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	86	0	0	0	800.00
03/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	148	0	0	0	0.00
03/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	711	1	1	1	0.00
03/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	146	0	0	0	0.00
03/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	16262	15	16	15	0.00

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03/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	18320	17	18	17	0.00
03/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	16201	15	16	15	0.00
03/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	9658	9	10	9	800.00
03/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	16323	15	16	15	0.00
03/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	21607	20	22	20	0.00
03/04/2020	2033 On 07-May-20			Bond Future	93.52	93.4649	93.5202	93.4649	7,089.00
03/04/2020	2033 On 06-August-20			Bond Future	95.00	94.9452	95.0012	94.9452	0.00
03/04/2020	2033 On 05-November-20			Bond Future	95.28	95.2277	95.2844	95.2277	0.00
03/04/2020	2033 On 04-February-21			Bond Future	96.81	96.7481	96.8058	96.7481	0.00
03/04/2020	2037 On 07-May-20			Bond Future	12.18	77.5821	76.3268	77.5821	85,505.00
03/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	16885	16	17	16	0.00
03/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	13964	13	14	13	0.00
03/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	17038	16	17	16	0.00
03/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	16198	15	16	15	0.00
03/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	16961	16	17	16	0.00
03/04/2020	2037 On 06-August-20			Bond Future	12.38	74.5329	73.2578	74.5329	300.00
03/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	12	0	0	0	0.00
03/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	12	0	0	0	0.00
03/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	11	0	0	0	0.00
03/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	16059	15	16	15	0.00
03/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	15985	15	16	15	0.00
03/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	15912	15	16	15	0.00
03/04/2020	2037 On 05-November-20			Bond Future	12.57	75.6949	74.3999	75.6949	0.00
03/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	134	0	0	0	0.00
03/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	129	0	0	0	0.00
03/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	132	0	0	0	0.00
03/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	14923	14	15	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	14787	14	15	14	0.00
03/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	14855	14	15	14	0.00
03/04/2020	2037 On 04-February-21			Bond Future	12.79	72.6291	71.3138	72.6291	0.00
03/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	1860	2	2	2	300.00
03/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	98	0	0	0	72.00
03/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	6671	8	7	8	0.00
03/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	291	0	0	0	0.00
03/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	259	0	0	0	0.00
03/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	566	1	1	1	0.00
03/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	1746	2	2	2	0.00
03/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	263	0	0	0	0.00
03/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	349	0	0	0	240.00
03/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	267	0	0	0	0.00
03/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	15266	14	15	14	0.00
03/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	6574	6	7	6	240.00
03/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	14044	13	14	13	0.00
03/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	15397	14	15	14	0.00
03/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	11804	11	12	11	72.00
03/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	2037	2	2	2	300.00
03/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	14875	14	15	14	72.00
03/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	15332	14	15	14	0.00
03/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	19718	18	20	18	0.00
03/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	6288	5	6	5	0.00
03/04/2020	2038 On 07-May-20			Bond Future	109.17	109.2427	109.1721	109.2427	11,962.00
03/04/2020	2038 On 06-August-20			Bond Future	109.21	109.2783	109.2064	109.2783	0.00
03/04/2020	2038 On 05-November-20			Bond Future	110.93	111.0074	110.9342	111.0074	0.00
03/04/2020	2038 On 04-February-21			Bond Future	110.99	111.0597	110.9855	111.0597	0.00
03/04/2020	2040 On 07-May-20			Bond Future	12.20	80.1470	78.8135	80.1470	68,460.00
03/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	3242	4	3	4	325.00
03/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
03/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	1279	2	1	2	325.00
03/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	15	0	0	0	450.00
03/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	379	1	0	1	450.00
03/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	13959	13	14	13	0.00
03/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	17332	16	17	16	0.00
03/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	2801	2	3	2	0.00
03/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	1264	1	1	1	0.00
03/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	7022	6	7	6	0.00
03/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	16348	15	16	15	0.00
03/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	17167	16	17	16	0.00
03/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	19264	18	19	18	0.00
03/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	15141	14	15	14	0.00
03/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	352	0	0	0	0.00
03/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	17249	16	17	16	0.00
03/04/2020	2040 On 06-August-20			Bond Future	12.39	76.8873	75.5328	76.8873	600.00
03/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	13	0	0	0	0.00
03/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	150	0	0	0	0.00
03/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	14	0	0	0	0.00
03/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	14	0	0	0	0.00
03/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	378	1	0	1	0.00
03/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	16	0	0	0	800.00
03/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	129	0	0	0	0.00
03/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	3	0	0	0	800.00
03/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	15713	14	16	14	0.00
03/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	10437	9	10	9	800.00
03/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	19766	18	20	18	0.00
03/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	16027	15	16	15	0.00
03/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	10032	9	10	9	12,538.00
03/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	16105	15	16	15	0.00
03/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	7439	6	7	6	517.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	15948	15	16	15	0.00
03/04/2020	2040 On 05-November-20			Bond Future	12.58	78.0861	76.7104	78.0861	0.00
03/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	40	0	0	0	2,000.00
03/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	74	0	0	0	2,000.00
03/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	23	0	0	0	2,000.00
03/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	137	0	0	0	0.00
03/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	119	0	0	0	2,000.00
03/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	1245	2	1	2	0.00
03/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	140	0	0	0	0.00
03/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	967	1	1	1	0.00
03/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	142	0	0	0	0.00
03/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	7515	6	8	6	2,000.00
03/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	15029	14	15	14	0.00
03/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	14956	14	15	14	0.00
03/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	17363	16	17	16	0.00
03/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	21402	20	21	20	0.00
03/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	6515	6	7	6	2,000.00
03/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	15103	14	15	14	0.00
03/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	15619	14	16	14	0.00
03/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	19503	18	20	18	0.00
03/04/2020	2040 On 04-February-21			Bond Future	12.79	74.8075	73.4102	74.8075	0.00
03/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	1515	2	2	2	0.00
03/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	174	0	0	0	800.00
03/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	296	0	0	0	0.00
03/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	63	0	0	0	500.00
03/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	73	0	0	0	800.00
03/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	300	0	0	0	0.00
03/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	1273	2	1	2	0.00
03/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	228	0	0	0	500.00
03/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	291	0	0	0	0.00
03/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	15604	14	16	14	0.00
03/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	8497	7	8	7	500.00
03/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	16748	15	17	15	0.00
03/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	22597	21	23	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	21936	21	22	21	0.00
03/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	18004	17	18	17	0.00
03/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	15464	14	15	14	0.00
03/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	15534	14	16	14	0.00
03/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	7662	7	8	7	800.00
03/04/2020	2044 On 07-May-20			Bond Future	12.22	76.9272	75.7552	76.9272	83,195.00
03/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	2	0	0	0	0.00
03/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
03/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
03/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
03/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
03/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
03/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	12	0	0	0	0.00
03/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
03/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	8	0	0	0	0.00
03/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
03/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	7211	6	7	6	100.00
03/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	7694	7	8	7	556.00
03/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	21808	21	22	21	0.00
03/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	16146	15	16	15	0.00
03/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	15569	14	16	14	0.00
03/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	17064	16	17	16	0.00
03/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	17149	16	17	16	0.00
03/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	20093	19	20	19	0.00
03/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	15651	14	16	14	0.00
03/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	9182	8	9	8	129.00
03/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	21170	20	21	20	0.00
03/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	16980	16	17	16	0.00
03/04/2020	2044 On 06-August-20			Bond Future	12.41	73.7426	72.5521	73.7426	3,339.00
03/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	7	0	0	0	0.00
03/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	1	0	0	0	602.00

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03/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	10	0	0	0	602.00
03/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
03/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	3	0	0	0	140.00
03/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	7	0	0	0	0.00
03/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	254	0	0	0	0.00
03/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	175	0	0	0	0.00
03/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	7	0	0	0	0.00
03/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	17569	16	18	16	0.00
03/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	9597	9	10	9	140.00
03/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	25207	24	25	24	0.00
03/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	19339	18	19	18	0.00
03/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	17487	16	17	16	0.00
03/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	8556	8	9	8	602.00
03/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	16666	15	17	15	0.00
03/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	21973	21	22	21	0.00
03/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	17652	16	18	16	0.00
03/04/2020	2044 On 05-November-20			Bond Future	12.59	74.8923	73.6832	74.8923	0.00
03/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	36	0	0	0	1,815.00
03/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	63	0	0	0	0.00
03/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	812	1	1	1	0.00
03/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	142	0	0	0	0.00
03/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	870	1	1	1	0.00
03/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	65	0	0	0	568.00
03/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	148	0	0	0	0.00
03/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	508	1	1	1	0.00
03/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	12	0	0	0	568.00
03/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	76	0	0	0	525.00
03/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	13	0	0	0	525.00
03/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	600	1	1	1	0.00
03/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	3	0	0	0	1,815.00
03/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	72	0	0	0	1,815.00
03/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	145	0	0	0	0.00
03/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	14885	14	15	14	0.00
03/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	17422	16	17	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	23172	22	23	22	0.00
03/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	14811	14	15	14	0.00
03/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	17263	16	17	16	0.00
03/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	9384	8	9	8	1,815.00
03/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	7909	7	8	7	1,815.00
03/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	27549	26	28	26	0.00
03/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	23622	22	24	22	0.00
03/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	17902	17	18	17	0.00
03/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	19874	19	20	19	0.00
03/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	10049	9	10	9	525.00
03/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	14959	14	15	14	0.00
03/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	8182	7	8	7	568.00
03/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	17821	17	18	17	0.00
03/04/2020	2044 On 04-February-21			Bond Future	12.79	71.6886	70.4606	71.6886	0.00
03/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	259	0	0	0	0.00
03/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	267	0	0	0	0.00
03/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	156	0	0	0	0.00
03/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	525	1	1	1	0.00
03/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	235	0	0	0	0.00
03/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	79	0	0	0	405.00
03/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	263	0	0	0	0.00
03/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	16514	15	17	15	405.00
03/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	21489	20	21	20	0.00
03/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	12701	12	13	12	405.00
03/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	16000	15	16	15	0.00
03/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	16073	15	16	15	0.00
03/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	18413	17	18	17	0.00
03/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	15927	15	16	15	0.00
03/04/2020	2046 On 07-May-20			Bond Future	94.30	92.6982	94.3000	92.6982	15,286.00
03/04/2020	2046 On 06-August-20			Bond Future	95.79	94.1664	95.7932	94.1664	0.00
03/04/2020	2046 On 05-November-20			Bond Future	95.51	93.8612	95.5138	93.8612	0.00
03/04/2020	2046 On 04-February-21			Bond Future	97.04	95.3597	97.0386	95.3597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	2050 On 07-May-20			Bond Future	101.35	96.8226	101.3471	96.8226	15,776.00
03/04/2020	2050 On 06-August-20			Bond Future	101.07	96.4770	101.0729	96.4770	0.00
03/04/2020	2050 On 05-November-20			Bond Future	102.67	98.0035	102.6720	98.0035	0.00
03/04/2020	2050 On 04-February-21			Bond Future	102.39	97.6486	102.3918	97.6486	0.00
03/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	AL37 On 07-May-20			Index Future	630.11	638.8370	630.1090	638.8370	0.00
03/04/2020	AL37 On 06-August-20			Index Future	639.83	648.6880	639.8250	648.6880	0.00
03/04/2020	AL37 On 05-November-20			Index Future	649.90	658.9070	649.9030	658.9070	0.00
03/04/2020	AL37 On 04-February-21			Index Future	660.13	669.2750	660.1300	669.2750	0.00
03/04/2020	AL7T On 07-May-20			Index Future	691.77	701.8830	691.7670	701.8830	0.00
03/04/2020	AL7T On 06-August-20			Index Future	702.43	712.7080	702.4340	712.7080	0.00
03/04/2020	AL7T On 05-November-20			Index Future	713.50	723.9340	713.4980	723.9340	0.00
03/04/2020	AL7T On 04-February-21			Index Future	724.73	735.3260	724.7260	735.3260	0.00
03/04/2020	ALBI On 07-May-20			Index Future	624.76	633.8990	624.7590	633.8990	208.00
03/04/2020	ALBI On 06-August-20			Index Future	634.39	643.6740	634.3920	643.6740	0.00
03/04/2020	ALBI On 05-November-20			Index Future	644.39	653.8140	644.3850	653.8140	0.00
03/04/2020	ALBI On 04-February-21			Index Future	654.53	664.1020	654.5250	664.1020	0.00
03/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	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
03/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	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
03/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2020	ES33 On 07-May-20			Bond Future	13.16	66.9887	65.9781	66.9887	350.00
03/04/2020	ES33 On 06-August-20			Bond Future	13.41	68.0329	67.0065	68.0329	0.00
03/04/2020	ES33 On 05-November-20			Bond Future	13.67	65.3072	64.2646	65.3072	0.00
03/04/2020	ES33 On 04-February-21			Bond Future	13.94	66.3345	65.2756	66.3345	0.00
03/04/2020	ES42 On 07-May-20			Bond Future	13.35	67.2709	66.1901	67.2709	4,919.00
03/04/2020	ES42 On 06-August-20			Bond Future	13.59	68.3198	67.2220	68.3198	0.00
03/04/2020	ES42 On 05-November-20			Bond Future	13.83	65.1230	64.0080	65.1230	0.00
03/04/2020	ES42 On 04-February-21			Bond Future	14.09	66.1472	65.0147	66.1472	0.00
03/04/2020	GOVI On 07-May-20			GOVI	617.15	626.1090	617.1520	626.1090	1,180.00
03/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	1028380	94	103	94	0.00
03/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	1028480	94	103	94	0.00
03/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	1028280	94	103	94	0.00
03/04/2020	GOVI On 06-August-20			GOVI	626.67	635.7650	626.6680	635.7650	1.00
03/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	1014620	92	101	92	0.00
03/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	1014520	92	101	92	0.00
03/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	1014720	92	101	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	GOVI On 05-November-20			GOVI	636.54	645.7800	636.5390	645.7800	0.00
03/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	1013110	92	101	92	0.00
03/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	1012910	92	101	92	0.00
03/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	1013010	92	101	92	0.00
03/04/2020	GOVI On 04-February-21			GOVI	646.56	655.9410	646.5550	655.9410	0.00
03/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	1043850	95	104	95	0.00
03/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	1043950	95	104	95	0.00
03/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	1044050	95	104	95	0.00
03/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2020	IGOV On 07-May-20			Index Future	248.93	246.3540	248.9320	246.3540	614.00
03/04/2020	IGOV On 06-August-20			Index Future	252.83	250.2140	252.8320	250.2140	0.00
03/04/2020	IGOV On 05-November-20			Index Future	256.88	254.2150	256.8750	254.2150	0.00
03/04/2020	IGOV On 04-February-21			Index Future	260.98	258.2740	260.9770	258.2740	0.00
03/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
03/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
03/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.70	94.6400	94.7000	94.6400	0.00
03/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.37	93.2700	93.3700	93.2700	0.00
03/04/2020	IS05 On 15-June-21			Interest Rate Swap	92.10	91.9300	92.1000	91.9300	0.00
03/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.64	91.4000	91.6400	91.4000	0.00
03/04/2020	IS05 On 21-December-21			Interest Rate Swap	93.53	93.2100	93.5300	93.2100	51.00
03/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.60	93.2200	93.6000	93.2200	0.00
03/04/2020	IS05 On 21-June-22			Interest Rate Swap	94.42	93.9500	94.4200	93.9500	0.00
03/04/2020	IS05 On 20-September-22			Interest Rate Swap	98.25	97.6800	98.2500	97.6800	0.00
03/04/2020	IS05 On 20-December-22			Interest Rate Swap	99.47	98.7900	99.4700	98.7900	0.00
03/04/2020	IS05 On 22-March-23			Interest Rate Swap	92.72	91.9300	92.7200	91.9300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	IS05 On 20-June-23			Interest Rate Swap	98.92	98.0500	98.9200	98.0500	0.00
03/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
03/04/2020	IS10 On 17-December-25			Interest Rate Swap	93.81	92.3800	93.8100	92.3800	0.00
03/04/2020	IS10 On 16-March-26			Interest Rate Swap	91.11	89.6300	91.1100	89.6300	0.00
03/04/2020	IS10 On 15-June-26			Interest Rate Swap	90.22	88.6800	90.2200	88.6800	0.00
03/04/2020	IS10 On 21-September-26			Interest Rate Swap	92.76	91.1400	92.7600	91.1400	0.00
03/04/2020	IS10 On 21-December-26			Interest Rate Swap	97.11	95.4400	97.1100	95.4400	0.00
03/04/2020	IS10 On 15-March-27			Interest Rate Swap	96.23	94.5000	96.2300	94.5000	0.00
03/04/2020	IS10 On 21-June-27			Interest Rate Swap	98.59	96.8600	98.5900	96.8600	0.00
03/04/2020	IS10 On 20-September-27			Interest Rate Swap	104.47	102.7900	104.4700	102.7900	0.00
03/04/2020	IS10 On 20-December-27			Interest Rate Swap	105.19	103.5200	105.1900	103.5200	0.00
03/04/2020	IS10 On 22-March-28			Interest Rate Swap	98.98	97.2700	98.9800	97.2700	0.00
03/04/2020	IS10 On 20-June-28			Interest Rate Swap	106.65	104.9600	106.6500	104.9600	0.00
03/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
03/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/04/2020	R023 On 07-May-20			Bond Future	7.46	103.0516	102.2605	103.0516	57,324.00
03/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	47	0	0	0	0.00
03/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	45	0	0	0	0.00
03/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	49	0	0	0	0.00
03/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	1475	1	1	1	0.00
03/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	1452	1	1	1	0.00
03/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	1428	1	1	1	0.00
03/04/2020	R023 On 06-August-20			Bond Future	7.58	104.6581	103.8543	104.6581	0.00
03/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	454	1	0	1	0.00
03/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	472	1	0	1	0.00
03/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	463	1	0	1	0.00
03/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	1165	1	1	1	0.00
03/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	1179	1	1	1	0.00
03/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	1193	1	1	1	0.00
03/04/2020	R023 On 05-November-20			Bond Future	7.73	102.3669	101.5505	102.3669	0.00
03/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	731	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
03/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	721	1	1	1	0.00
03/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	742	1	1	1	0.00
03/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	1299	1	1	1	0.00
03/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	1288	1	1	1	0.00
03/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	1277	1	1	1	0.00
03/04/2020	R023 On 04-February-21			Bond Future	7.92	103.9774	103.1482	103.9774	0.00
03/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	159	0	0	0	0.00
03/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	164	0	0	0	0.00
03/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	161	0	0	0	0.00
03/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	3169	2	3	2	0.00
03/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	3186	2	3	2	0.00
03/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	3152	2	3	2	0.00
03/04/2020	R035 On 07-May-20			Bond Future	12.11	81.0214	79.7273	81.0214	132,532.00
03/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
03/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
03/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	1	0	0	0	0.00
03/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	3	0	0	0	0.00
03/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
03/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
03/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
03/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	19582	18	20	18	0.00
03/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	17186	16	17	16	0.00
03/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	16732	15	17	15	0.00
03/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	15241	14	15	14	0.00
03/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	17338	16	17	16	0.00
03/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	14509	13	15	13	0.00
03/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	15021	14	15	14	0.00
03/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	9477	8	9	8	3,530.00
03/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	8284	7	8	7	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	17262	16	17	16	0.00
03/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	20135	19	20	19	0.00
03/04/2020	R035 On 06-August-20			Bond Future	12.31	82.2844	80.9699	82.2844	410.00
03/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	0	0	500.00
03/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
03/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	16	0	0	0	0.00
03/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	7	0	0	0	500.00
03/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	73	0	0	0	0.00
03/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	16	0	0	0	0.00
03/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
03/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	15	0	0	0	0.00
03/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	14987	14	15	14	0.00
03/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	24021	23	24	23	0.00
03/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	15129	14	15	14	0.00
03/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	11426	10	11	10	500.00
03/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	22000	21	22	21	0.00
03/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	15058	14	15	14	0.00
03/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	16868	16	17	16	0.00
03/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	21287	20	21	20	0.00
03/04/2020	R035 On 05-November-20			Bond Future	12.52	79.0752	77.7402	79.0752	0.00
03/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	187	0	0	0	0.00
03/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	191	0	0	0	0.00
03/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	184	0	0	0	0.00
03/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	13476	12	13	12	0.00
03/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	13411	12	13	12	0.00
03/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	13346	12	13	12	0.00
03/04/2020	R035 On 04-February-21			Bond Future	12.74	80.3191	78.9631	80.3191	0.00
03/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	221	0	0	0	0.00
03/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	196	0	0	0	0.00
03/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	193	0	0	0	0.00
03/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	190	0	0	0	0.00
03/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	824	1	1	1	0.00
03/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	16447	15	16	15	0.00
03/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	16514	15	17	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	15852	15	16	15	650.00
03/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	9921	9	10	9	650.00
03/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	16381	15	16	15	0.00
03/04/2020	R186 On 07-May-20			Bond Future	10.53	105.4106	103.9522	105.4106	89,021.00
03/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	1	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	12394	11	12	11	0.00
03/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	14985	14	15	14	0.00
03/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	7843	6	8	6	0.00
03/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	12285	11	12	11	0.00
03/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	13322	12	13	12	2,500.00
03/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	11260	10	11	10	0.00
03/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	10088	9	10	9	23,172.00
03/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	12339	11	12	11	0.00
03/04/2020	R186 On 06-August-20			Bond Future	10.76	101.7578	100.2764	101.7578	2,190.00
03/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	18	0	0	0	0.00
03/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	13	0	0	0	0.00
03/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	18	0	0	0	0.00
03/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	17	0	0	0	0.00
03/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	11601	10	12	10	0.00
03/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	12167	11	12	11	0.00
03/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	11499	10	11	10	0.00
03/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	11550	10	12	10	0.00
03/04/2020	R186 On 05-November-20			Bond Future	11.01	103.3441	101.8395	103.3441	0.00
03/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	120	0	0	0	0.00
03/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	118	0	0	0	0.00
03/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	116	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	67	0	0	0	3,500.00
03/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	318	1	0	1	0.00
03/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	24	0	0	0	3,500.00
03/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	12464	11	12	11	0.00
03/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	14965	13	15	13	0.00
03/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	10974	10	11	10	0.00
03/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	8221	7	8	7	3,500.00
03/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	11021	10	11	10	0.00
03/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	10927	10	11	10	0.00
03/04/2020	R186 On 04-February-21			Bond Future	11.28	99.6743	98.1462	99.6743	0.00
03/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	64	0	0	0	0.00
03/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	65	0	0	0	0.00
03/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	66	0	0	0	0.00
03/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	14074	13	14	13	0.00
03/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	14026	13	14	13	0.00
03/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	14122	13	14	13	0.00
03/04/2020	R197 On 07-May-20			Bond Future	309.23	309.2344	309.2341	309.2344	2,507.00
03/04/2020	R197 On 06-August-20			Bond Future	306.35	306.3489	306.3477	306.3489	0.00
03/04/2020	R197 On 05-November-20			Bond Future	311.19	311.1960	311.1946	311.1960	0.00
03/04/2020	R197 On 04-February-21			Bond Future	308.18	308.1779	308.1766	308.1779	0.00
03/04/2020	R202 On 07-May-20			Bond Future	210.98	206.6237	210.9787	206.6237	7,982.00
03/04/2020	R202 On 06-August-20			Bond Future	210.19	205.7621	210.1855	205.7621	0.00
03/04/2020	R202 On 05-November-20			Bond Future	213.51	209.0178	213.5110	209.0178	0.00
03/04/2020	R202 On 04-February-21			Bond Future	212.68	208.1128	212.6778	208.1128	0.00
03/04/2020	R208 On 07-May-20			Bond Future	4.62	102.5951	102.5917	102.5951	29,633.00
03/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	194	0	0	0	0.00
03/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	187	0	0	0	0.00
03/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	180	0	0	0	0.00
03/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	24	0	0	0	0.00
03/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	26	0	0	0	0.00
03/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	23	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R208 On 06-August-20			Bond Future	3.97	104.1945	104.1907	104.1945	0.00
03/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	997	1	1	1	0.00
03/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1004	1	1	1	0.00
03/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	991	1	1	1	0.00
03/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R208 On 05-November-20			Bond Future	2.42	102.4196	102.4157	102.4196	0.00
03/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	919	1	1	1	0.00
03/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	915	1	1	1	0.00
03/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	911	1	1	1	0.00
03/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 07-May-20			Bond Future	12.07	61.0306	59.9669	61.0306	72,007.00
03/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	14621	14	15	14	0.00
03/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	14555	13	15	13	0.00
03/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	14686	14	15	14	0.00
03/04/2020	R209 On 06-August-20			Bond Future	12.25	61.9821	60.9016	61.9821	200.00
03/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	48523	47	49	47	0.00
03/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	48632	48	49	48	0.00
03/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	48415	47	48	47	0.00
03/04/2020	R209 On 05-November-20			Bond Future	12.44	59.8010	58.7036	59.8010	0.00
03/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	181	0	0	0	0.00
03/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	187	0	0	0	0.00
03/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	184	0	0	0	0.00
03/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	12965	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	12907	12	13	12	0.00
03/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	13023	12	13	12	0.00
03/04/2020	R209 On 04-February-21			Bond Future	12.63	60.7417	59.6271	60.7417	0.00
03/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	272	0	0	0	0.00
03/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	276	0	0	0	0.00
03/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	268	0	0	0	0.00
03/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	13351	12	13	12	0.00
03/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	13295	12	13	12	0.00
03/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	13239	12	13	12	0.00
03/04/2020	R210 On 07-May-20			Bond Future	173.51	173.4983	173.5074	173.4983	1,419.00
03/04/2020	R210 On 06-August-20			Bond Future	176.25	176.2462	176.2550	176.2462	0.00
03/04/2020	R210 On 05-November-20			Bond Future	176.32	176.3136	176.3224	176.3136	0.00
03/04/2020	R210 On 04-February-21			Bond Future	179.14	179.1284	179.1375	179.1284	0.00
03/04/2020	R212 On 07-May-20			Bond Future	165.02	165.0230	165.0216	165.0230	6,719.00
03/04/2020	R212 On 06-August-20			Bond Future	165.34	165.3416	165.3397	165.3416	0.00
03/04/2020	R212 On 05-November-20			Bond Future	167.96	167.9577	167.9556	167.9577	0.00
03/04/2020	R212 On 04-February-21			Bond Future	168.31	168.3099	168.3078	168.3099	0.00
03/04/2020	R213 On 07-May-20			Bond Future	11.70	74.0546	72.9532	74.0546	16,776.00
03/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	14794	14	15	14	0.00
03/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	14670	14	15	14	0.00
03/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	14732	14	15	14	0.00
03/04/2020	R213 On 06-August-20			Bond Future	11.91	75.2090	74.0903	75.2090	300.00
03/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	19	0	0	0	0.00
03/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	20	0	0	0	0.00
03/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	20	0	0	0	0.00
03/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	13809	13	14	13	0.00
03/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	13750	13	14	13	0.00
03/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	13868	13	14	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
03/04/2020	R213 On 05-November-20			Bond Future	12.11	72.8384	71.7022	72.8384	0.00
03/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	141	0	0	0	0.00
03/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	144	0	0	0	0.00
03/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	146	0	0	0	0.00
03/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	12963	12	13	12	0.00
03/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	13073	12	13	12	0.00
03/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	13018	12	13	12	0.00
03/04/2020	R213 On 04-February-21			Bond Future	12.34	73.9843	72.8303	73.9843	0.00
03/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	145	0	0	0	0.00
03/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	143	0	0	0	0.00
03/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	140	0	0	0	0.00
03/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	15046	14	15	14	0.00
03/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	15101	14	15	14	0.00
03/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	14990	14	15	14	0.00
03/04/2020	R214 On 07-May-20			Bond Future	12.12	59.9609	58.9009	59.9609	21,613.00
03/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
03/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
03/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	5	0	0	0	0.00
03/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	12573	12	13	12	0.00
03/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	13649	13	14	13	0.00
03/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	16746	16	17	16	0.00
03/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	7859	7	8	7	1,250.00
03/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	13581	13	14	13	0.00
03/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	13513	12	14	12	0.00
03/04/2020	R214 On 06-August-20			Bond Future	12.30	60.8956	59.8189	60.8956	300.00
03/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	42	0	0	0	0.00
03/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	43	0	0	0	0.00
03/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	44	0	0	0	0.00
03/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	12911	12	13	12	0.00
03/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	13040	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	12975	12	13	12	0.00
03/04/2020	R214 On 05-November-20			Bond Future	12.47	58.5550	57.4615	58.5550	0.00
03/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	234	0	0	0	0.00
03/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	237	0	0	0	0.00
03/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	230	0	0	0	0.00
03/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	12309	11	12	11	0.00
03/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	12249	11	12	11	0.00
03/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	12190	11	12	11	0.00
03/04/2020	R214 On 04-February-21			Bond Future	12.67	59.4761	58.3655	59.4761	0.00
03/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	320	0	0	0	0.00
03/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	328	0	0	0	0.00
03/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	324	0	0	0	0.00
03/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	12765	12	13	12	0.00
03/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	12707	12	13	12	0.00
03/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	12823	12	13	12	0.00
03/04/2020	R248 On 07-May-20			Bond Future	12.17	75.8521	74.6953	75.8521	98,621.00
03/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	1	0	0	0	0.00
03/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
03/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
03/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	17239	16	17	16	0.00
03/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	13708	13	14	13	300.00
03/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	17326	16	17	16	0.00
03/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	18028	17	18	17	0.00
03/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	17152	16	17	16	0.00
03/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	9809	9	10	9	300.00
03/04/2020	R248 On 06-August-20			Bond Future	12.35	77.0346	75.8596	77.0346	400.00
03/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	1186	2	1	2	0.00
03/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	313	0	0	0	0.00
03/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	153	0	0	0	640.00
03/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	21	0	0	0	0.00
03/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	22	0	0	0	0.00
03/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	1088	1	1	1	470.00
03/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	3829	5	4	5	814.00
03/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	37	0	0	0	640.00
03/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
03/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	2182	3	2	3	814.00
03/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	279	0	0	0	470.00
03/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	22	0	0	0	0.00
03/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	14860	14	15	14	0.00
03/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	8243	7	8	7	0.00
03/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2744	2	3	2	0.00
03/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	14780	14	15	14	0.00
03/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	4392	4	4	4	0.00
03/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1551	1	2	1	0.00
03/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	4177	3	4	3	0.00
03/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	25525	24	26	24	0.00
03/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	14941	14	15	14	0.00
03/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	23100	22	23	22	0.00
03/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	9907	9	10	9	0.00
03/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	7926	7	8	7	0.00
03/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	13592	12	14	12	0.00
03/04/2020	R248 On 05-November-20			Bond Future	12.53	73.8068	72.6134	73.8068	0.00
03/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	78	0	0	0	0.00
03/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	76	0	0	0	0.00
03/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	74	0	0	0	0.00
03/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	17274	16	17	16	0.00
03/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	17355	16	17	16	0.00
03/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	17192	16	17	16	0.00
03/04/2020	R248 On 04-February-21			Bond Future	12.73	74.9678	73.7557	74.9678	0.00
03/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	309	0	0	0	0.00
03/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	314	0	0	0	0.00
03/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	319	0	0	0	0.00
03/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	15002	14	15	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	15147	14	15	14	0.00
03/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	15075	14	15	14	0.00