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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/07/2020 TO: 02/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	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
02/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	2025 On 06-August-20			Bond Future	137.53	137.6165	137.5331	137.6165	6,046.00
02/07/2020	2025 On 05-November-20			Bond Future	139.02	139.1091	139.0242	139.1091	0.00
02/07/2020	2025 On 04-February-21			Bond Future	139.17	139.2573	139.1706	139.2573	0.00
02/07/2020	2025 On 06-May-21			Bond Future	140.86	140.9464	140.8585	140.9464	0.00
02/07/2020	2029 On 06-August-20			Bond Future	99.07	98.6661	99.0740	98.6661	5,012.00
02/07/2020	2029 On 05-November-20			Bond Future	99.02	98.6131	99.0250	98.6131	0.00
02/07/2020	2029 On 04-February-21			Bond Future	100.20	99.7858	100.2021	99.7858	0.00
02/07/2020	2029 On 06-May-21			Bond Future	100.28	99.8584	100.2795	99.8584	0.00
02/07/2020	2030 On 06-August-20			Bond Future	9.31	92.2371	92.1011	92.2371	106,503.00
02/07/2020	2030 On 06-August-20	9,09	Call	Bond Future	1082	1	1	1	0.00
02/07/2020	2030 On 06-August-20	9,05	Call	Bond Future	992	1	1	1	450.00
02/07/2020	2030 On 06-August-20	10,40	Call	Bond Future	6263	6	6	6	0.00
02/07/2020	2030 On 06-August-20	8,86	Call	Bond Future	631	1	1	1	800.00
02/07/2020	2030 On 06-August-20	8,36	Call	Bond Future	134	0	0	0	800.00
02/07/2020	2030 On 06-August-20	9,11	Call	Bond Future	1128	1	1	1	0.00
02/07/2020	2030 On 06-August-20	11,25	Call	Bond Future	10497	11	10	11	0.00
02/07/2020	2030 On 06-August-20	10,00	Call	Bond Future	4357	4	4	4	470.00
02/07/2020	2030 On 06-August-20	10,70	Call	Bond Future	7748	8	8	8	470.00
02/07/2020	2030 On 06-August-20	9,42	Call	Bond Future	2008	2	2	2	0.00
02/07/2020	2030 On 06-August-20	9,95	Call	Bond Future	4129	4	4	4	0.00
02/07/2020	2030 On 06-August-20	10,75	Call	Bond Future	7999	8	8	8	0.00
02/07/2020	2030 On 06-August-20	10,05	Call	Bond Future	4588	5	5	5	0.00
02/07/2020	2030 On 06-August-20	9,75	Call	Bond Future	3255	3	3	3	450.00
02/07/2020	2030 On 06-August-20	9,10	Call	Bond Future	1105	1	1	1	0.00
02/07/2020	2030 On 06-August-20	10,21	Call	Bond Future	5347	5	5	5	622.00
02/07/2020	2030 On 06-August-20	10,87	Call	Bond Future	8600	9	9	9	0.00
02/07/2020	2030 On 06-August-20	11,47	Call	Bond Future	11581	12	12	12	0.00
02/07/2020	2030 On 06-August-20	9,20	Call	Bond Future	1353	1	1	1	323.00
02/07/2020	2030 On 06-August-20	8,50	Call	Bond Future	216	0	0	0	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	2030 On 06-August-20	8,50	Put	Bond Future	5163	5	5	5	0.00
02/07/2020	2030 On 06-August-20	11,47	Put	Bond Future	5	0	0	0	622.00
02/07/2020	2030 On 06-August-20	10,87	Put	Bond Future	43	0	0	0	622.00
02/07/2020	2030 On 06-August-20	10,75	Put	Bond Future	63	0	0	0	0.00
02/07/2020	2030 On 06-August-20	9,20	Put	Bond Future	2030	2	2	2	2,500.00
02/07/2020	2030 On 06-August-20	9,10	Put	Bond Future	2377	2	2	2	0.00
02/07/2020	2030 On 06-August-20	9,42	Put	Bond Future	1394	1	1	1	800.00
02/07/2020	2030 On 06-August-20	11,25	Put	Bond Future	11	0	0	0	0.00
02/07/2020	2030 On 06-August-20	10,21	Put	Bond Future	288	0	0	0	0.00
02/07/2020	2030 On 06-August-20	10,00	Put	Bond Future	451	0	0	0	0.00
02/07/2020	2030 On 06-August-20	9,11	Put	Bond Future	2340	2	2	2	0.00
02/07/2020	2030 On 06-August-20	9,75	Put	Bond Future	749	1	1	1	0.00
02/07/2020	2030 On 06-August-20	10,05	Put	Bond Future	406	0	0	0	0.00
02/07/2020	2030 On 06-August-20	9,95	Put	Bond Future	500	0	1	0	5,850.00
02/07/2020	2030 On 06-August-20	10,40	Put	Bond Future	177	0	0	0	0.00
02/07/2020	2030 On 06-August-20	8,86	Put	Bond Future	3350	3	3	3	0.00
02/07/2020	2030 On 06-August-20	10,70	Put	Bond Future	74	0	0	0	0.00
02/07/2020	2030 On 06-August-20	9,05	Put	Bond Future	2564	2	3	2	0.00
02/07/2020	2030 On 06-August-20	8,36	Put	Bond Future	5965	6	6	6	0.00
02/07/2020	2030 On 06-August-20	9,09	Put	Bond Future	2413	2	2	2	0.00
02/07/2020	2030 On 05-November-20			Bond Future	9.51	93.2153	93.0774	93.2153	500.00
02/07/2020	2030 On 05-November-20	8,85	Call	Bond Future	1926	2	2	2	3,000.00
02/07/2020	2030 On 05-November-20	9,61	Call	Bond Future	3852	4	4	4	0.00
02/07/2020	2030 On 05-November-20	9,04	Call	Bond Future	2338	2	2	2	1,000.00
02/07/2020	2030 On 05-November-20	8,34	Call	Bond Future	1081	1	1	1	1,000.00
02/07/2020	2030 On 05-November-20	8,73	Call	Bond Future	1690	2	2	2	3,000.00
02/07/2020	2030 On 05-November-20	9,38	Call	Bond Future	3191	3	3	3	0.00
02/07/2020	2030 On 05-November-20	9,39	Call	Bond Future	3219	3	3	3	0.00
02/07/2020	2030 On 05-November-20	8,10	Call	Bond Future	808	1	1	1	3,000.00
02/07/2020	2030 On 05-November-20	10,06	Call	Bond Future	5348	5	5	5	0.00
02/07/2020	2030 On 05-November-20	8,86	Call	Bond Future	1946	2	2	2	14,160.00
02/07/2020	2030 On 05-November-20	9,86	Call	Bond Future	4651	5	5	5	0.00
02/07/2020	2030 On 05-November-20	9,23	Call	Bond Future	2798	3	3	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	2030 On 05-November-20	10,47	Call	Bond Future	6900	7	7	7	0.00
02/07/2020	2030 On 05-November-20	8,36	Call	Bond Future	1106	1	1	1	14,160.00
02/07/2020	2030 On 05-November-20	8,53	Call	Bond Future	1345	1	1	1	15,646.00
02/07/2020	2030 On 05-November-20	9,03	Call	Bond Future	2315	2	2	2	15,646.00
02/07/2020	2030 On 05-November-20	10,37	Call	Bond Future	6509	7	7	7	0.00
02/07/2020	2030 On 05-November-20	9,40	Call	Bond Future	3246	3	3	3	0.00
02/07/2020	2030 On 05-November-20	9,40	Put	Bond Future	3853	4	4	4	0.00
02/07/2020	2030 On 05-November-20	9,03	Put	Bond Future	5078	5	5	5	0.00
02/07/2020	2030 On 05-November-20	8,86	Put	Bond Future	5721	6	6	6	0.00
02/07/2020	2030 On 05-November-20	10,47	Put	Bond Future	1628	2	2	2	3,000.00
02/07/2020	2030 On 05-November-20	8,53	Put	Bond Future	7126	7	7	7	0.00
02/07/2020	2030 On 05-November-20	10,37	Put	Bond Future	1765	2	2	2	15,646.00
02/07/2020	2030 On 05-November-20	8,73	Put	Bond Future	6250	6	6	6	0.00
02/07/2020	2030 On 05-November-20	9,23	Put	Bond Future	4387	4	4	4	0.00
02/07/2020	2030 On 05-November-20	8,36	Put	Bond Future	7943	8	8	8	0.00
02/07/2020	2030 On 05-November-20	9,86	Put	Bond Future	2668	3	3	3	14,160.00
02/07/2020	2030 On 05-November-20	9,38	Put	Bond Future	3914	4	4	4	0.00
02/07/2020	2030 On 05-November-20	10,06	Put	Bond Future	2268	2	2	2	1,000.00
02/07/2020	2030 On 05-November-20	9,39	Put	Bond Future	3884	4	4	4	0.00
02/07/2020	2030 On 05-November-20	8,10	Put	Bond Future	9287	9	9	9	0.00
02/07/2020	2030 On 05-November-20	9,04	Put	Bond Future	5042	5	5	5	0.00
02/07/2020	2030 On 05-November-20	9,61	Put	Bond Future	3265	3	3	3	3,000.00
02/07/2020	2030 On 05-November-20	8,34	Put	Bond Future	8042	8	8	8	0.00
02/07/2020	2030 On 05-November-20	8,85	Put	Bond Future	5761	6	6	6	0.00
02/07/2020	2030 On 04-February-21			Bond Future	9.70	90.2970	90.1570	90.2970	0.00
02/07/2020	2030 On 04-February-21	8,37	Call	Bond Future	1570	2	2	2	1,000.00
02/07/2020	2030 On 04-February-21	9,17	Call	Bond Future	3028	3	3	3	0.00
02/07/2020	2030 On 04-February-21	9,12	Call	Bond Future	2915	3	3	3	1,000.00
02/07/2020	2030 On 04-February-21	8,36	Call	Bond Future	1556	2	2	2	800.00
02/07/2020	2030 On 04-February-21	9,16	Call	Bond Future	3005	3	3	3	0.00
02/07/2020	2030 On 04-February-21	9,15	Call	Bond Future	2983	3	3	3	0.00
02/07/2020	2030 On 04-February-21	8,86	Call	Bond Future	2367	2	2	2	800.00
02/07/2020	2030 On 04-February-21	10,20	Call	Bond Future	5903	6	6	6	0.00

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02/07/2020	2030 On 04-February-21	10,20	Put	Bond Future	3203	3	3	3	1,800.00
02/07/2020	2030 On 04-February-21	8,86	Put	Bond Future	7156	7	7	7	0.00
02/07/2020	2030 On 04-February-21	9,12	Put	Bond Future	6188	6	6	6	0.00
02/07/2020	2030 On 04-February-21	8,36	Put	Bond Future	9353	9	9	9	0.00
02/07/2020	2030 On 04-February-21	9,16	Put	Bond Future	6048	6	6	6	0.00
02/07/2020	2030 On 04-February-21	9,15	Put	Bond Future	6082	6	6	6	0.00
02/07/2020	2030 On 04-February-21	9,17	Put	Bond Future	6013	6	6	6	0.00
02/07/2020	2030 On 04-February-21	8,37	Put	Bond Future	9305	9	9	9	0.00
02/07/2020	2030 On 06-May-21			Bond Future	9.90	91.3725	91.2307	91.3725	0.00
02/07/2020	2030 On 06-May-21	10,74	Call	Bond Future	7145	7	7	7	0.00
02/07/2020	2030 On 06-May-21	9,15	Call	Bond Future	2697	3	3	3	0.00
02/07/2020	2030 On 06-May-21	11,69	Call	Bond Future	10320	10	10	10	0.00
02/07/2020	2030 On 06-May-21	11,70	Call	Bond Future	10356	10	10	10	0.00
02/07/2020	2030 On 06-May-21	7,97	Call	Bond Future	988	1	1	1	700.00
02/07/2020	2030 On 06-May-21	9,92	Call	Bond Future	4573	5	5	5	0.00
02/07/2020	2030 On 06-May-21	10,04	Call	Bond Future	4912	5	5	5	0.00
02/07/2020	2030 On 06-May-21	9,22	Call	Bond Future	2846	3	3	3	0.00
02/07/2020	2030 On 06-May-21	11,71	Call	Bond Future	10391	11	10	11	0.00
02/07/2020	2030 On 06-May-21	11,71	Put	Bond Future	1400	1	1	1	0.00
02/07/2020	2030 On 06-May-21	7,97	Put	Bond Future	12134	12	12	12	0.00
02/07/2020	2030 On 06-May-21	9,92	Put	Bond Future	4491	4	4	4	700.00
02/07/2020	2030 On 06-May-21	9,22	Put	Bond Future	6598	7	7	7	700.00
02/07/2020	2030 On 06-May-21	9,15	Put	Bond Future	6844	7	7	7	0.00
02/07/2020	2030 On 06-May-21	11,69	Put	Bond Future	1422	1	1	1	0.00
02/07/2020	2030 On 06-May-21	11,70	Put	Bond Future	1411	1	1	1	0.00
02/07/2020	2030 On 06-May-21	10,04	Put	Bond Future	4193	4	4	4	0.00
02/07/2020	2030 On 06-May-21	10,74	Put	Bond Future	2829	3	3	3	0.00
02/07/2020	2032 On 06-August-20			Bond Future	10.23	89.9102	89.7386	89.9102	105,034.00
02/07/2020	2032 On 06-August-20	9,91	Call	Bond Future	1054	1	1	1	0.00
02/07/2020	2032 On 06-August-20	9,45	Call	Bond Future	329	0	0	0	0.00
02/07/2020	2032 On 06-August-20	9,46	Call	Bond Future	339	0	0	0	0.00
02/07/2020	2032 On 06-August-20	8,79	Call	Bond Future	36	0	0	0	800.00

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02/07/2020	2032 On 06-August-20	9,29	Call	Bond Future	202	0	0	0	800.00
02/07/2020	2032 On 06-August-20	9,47	Call	Bond Future	349	0	0	0	0.00
02/07/2020	2032 On 06-August-20	9,47	Put	Bond Future	5119	5	5	5	0.00
02/07/2020	2032 On 06-August-20	9,45	Put	Bond Future	5231	5	5	5	0.00
02/07/2020	2032 On 06-August-20	8,79	Put	Bond Future	9415	9	9	9	0.00
02/07/2020	2032 On 06-August-20	9,29	Put	Bond Future	6163	6	6	6	0.00
02/07/2020	2032 On 06-August-20	9,46	Put	Bond Future	5175	5	5	5	0.00
02/07/2020	2032 On 06-August-20	9,91	Put	Bond Future	3002	3	3	3	800.00
02/07/2020	2032 On 05-November-20			Bond Future	10.44	86.7186	86.5449	86.7186	0.00
02/07/2020	2032 On 05-November-20	9,76	Call	Bond Future	2264	2	2	2	0.00
02/07/2020	2032 On 05-November-20	10,99	Call	Bond Future	5902	6	6	6	0.00
02/07/2020	2032 On 05-November-20	11,08	Call	Bond Future	6237	6	6	6	0.00
02/07/2020	2032 On 05-November-20	9,11	Call	Bond Future	1117	1	1	1	3,000.00
02/07/2020	2032 On 05-November-20	9,61	Call	Bond Future	1945	2	2	2	3,000.00
02/07/2020	2032 On 05-November-20	9,44	Call	Bond Future	1620	2	2	2	1,000.00
02/07/2020	2032 On 05-November-20	9,77	Call	Bond Future	2286	2	2	2	0.00
02/07/2020	2032 On 05-November-20	8,94	Call	Bond Future	920	1	1	1	1,000.00
02/07/2020	2032 On 05-November-20	9,75	Call	Bond Future	2242	2	2	2	0.00
02/07/2020	2032 On 05-November-20	9,75	Put	Bond Future	6428	6	6	6	0.00
02/07/2020	2032 On 05-November-20	9,11	Put	Bond Future	9468	9	9	9	0.00
02/07/2020	2032 On 05-November-20	8,94	Put	Bond Future	10421	10	10	10	0.00
02/07/2020	2032 On 05-November-20	11,08	Put	Bond Future	2541	2	3	2	1,000.00
02/07/2020	2032 On 05-November-20	9,77	Put	Bond Future	6346	6	6	6	0.00
02/07/2020	2032 On 05-November-20	9,44	Put	Bond Future	7792	8	8	8	0.00
02/07/2020	2032 On 05-November-20	9,61	Put	Bond Future	7021	7	7	7	0.00
02/07/2020	2032 On 05-November-20	9,76	Put	Bond Future	6387	6	6	6	0.00
02/07/2020	2032 On 05-November-20	10,99	Put	Bond Future	2709	3	3	3	3,000.00
02/07/2020	2032 On 04-February-21			Bond Future	10.65	87.7301	87.5539	87.7301	0.00
02/07/2020	2032 On 04-February-21	8,79	Call	Bond Future	1226	1	1	1	800.00
02/07/2020	2032 On 04-February-21	9,61	Call	Bond Future	2425	2	2	2	0.00
02/07/2020	2032 On 04-February-21	9,29	Call	Bond Future	1877	2	2	2	800.00
02/07/2020	2032 On 04-February-21	9,63	Call	Bond Future	2465	3	2	3	0.00
02/07/2020	2032 On 04-February-21	10,82	Call	Bond Future	5511	6	6	6	0.00

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02/07/2020	2032 On 04-February-21	9,62	Call	Bond Future	2445	3	2	3	0.00
02/07/2020	2032 On 04-February-21	9,62	Put	Bond Future	8624	9	9	9	0.00
02/07/2020	2032 On 04-February-21	9,63	Put	Bond Future	8581	8	9	8	0.00
02/07/2020	2032 On 04-February-21	9,29	Put	Bond Future	10173	10	10	10	0.00
02/07/2020	2032 On 04-February-21	10,82	Put	Bond Future	4521	4	5	4	800.00
02/07/2020	2032 On 04-February-21	9,61	Put	Bond Future	8667	9	9	9	0.00
02/07/2020	2032 On 04-February-21	8,79	Put	Bond Future	12859	13	13	13	0.00
02/07/2020	2032 On 06-May-21			Bond Future	10.86	84.6277	84.4492	84.6277	0.00
02/07/2020	2032 On 06-May-21	12,11	Call	Bond Future	9133	9	9	9	0.00
02/07/2020	2032 On 06-May-21	12,12	Call	Bond Future	9166	9	9	9	0.00
02/07/2020	2032 On 06-May-21	12,10	Call	Bond Future	9100	9	9	9	0.00
02/07/2020	2032 On 06-May-21	12,10	Put	Bond Future	2590	3	3	3	0.00
02/07/2020	2032 On 06-May-21	12,11	Put	Bond Future	2573	3	3	3	0.00
02/07/2020	2032 On 06-May-21	12,12	Put	Bond Future	2556	3	3	3	0.00
02/07/2020	2033 On 06-August-20			Bond Future	94.77	94.7839	94.7691	94.7839	12,378.00
02/07/2020	2033 On 05-November-20			Bond Future	94.60	94.6147	94.5994	94.6147	0.00
02/07/2020	2033 On 04-February-21			Bond Future	95.72	95.7397	95.7238	95.7397	0.00
02/07/2020	2033 On 06-May-21			Bond Future	95.67	95.6866	95.6701	95.6866	0.00
02/07/2020	2037 On 06-August-20			Bond Future	11.17	80.3868	80.3706	80.3868	101,340.00
02/07/2020	2037 On 06-August-20	9,87	Call	Bond Future	90	0	0	0	0.00
02/07/2020	2037 On 06-August-20	9,86	Call	Bond Future	88	0	0	0	0.00
02/07/2020	2037 On 06-August-20	9,88	Call	Bond Future	93	0	0	0	0.00
02/07/2020	2037 On 06-August-20	9,86	Put	Bond Future	9022	9	9	9	0.00
02/07/2020	2037 On 06-August-20	9,87	Put	Bond Future	8951	9	9	9	0.00
02/07/2020	2037 On 06-August-20	9,88	Put	Bond Future	8880	9	9	9	0.00
02/07/2020	2037 On 05-November-20			Bond Future	11.38	81.2394	81.2226	81.2394	276.00
02/07/2020	2037 On 05-November-20	10,19	Call	Bond Future	1526	2	2	2	0.00
02/07/2020	2037 On 05-November-20	10,17	Call	Bond Future	1496	2	1	2	0.00
02/07/2020	2037 On 05-November-20	10,18	Call	Bond Future	1511	2	2	2	0.00
02/07/2020	2037 On 05-November-20	10,17	Put	Bond Future	9467	9	9	9	0.00
02/07/2020	2037 On 05-November-20	10,19	Put	Bond Future	9356	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	2037 On 05-November-20	10,18	Put	Bond Future	9411	9	9	9	0.00
02/07/2020	2037 On 04-February-21			Bond Future	11.60	77.9313	77.9140	77.9313	0.00
02/07/2020	2037 On 04-February-21	11,97	Call	Bond Future	6703	7	7	7	300.00
02/07/2020	2037 On 04-February-21	9,65	Call	Bond Future	1377	1	1	1	72.00
02/07/2020	2037 On 04-February-21	13,73	Call	Bond Future	12797	13	13	13	0.00
02/07/2020	2037 On 04-February-21	10,85	Call	Bond Future	3472	3	3	3	0.00
02/07/2020	2037 On 04-February-21	10,35	Call	Bond Future	2401	2	2	2	0.00
02/07/2020	2037 On 04-February-21	10,27	Call	Bond Future	2263	2	2	2	0.00
02/07/2020	2037 On 04-February-21	11,90	Call	Bond Future	6472	6	6	6	0.00
02/07/2020	2037 On 04-February-21	10,28	Call	Bond Future	2280	2	2	2	0.00
02/07/2020	2037 On 04-February-21	10,48	Call	Bond Future	2635	3	3	3	240.00
02/07/2020	2037 On 04-February-21	10,29	Call	Bond Future	2297	2	2	2	0.00
02/07/2020	2037 On 04-February-21	10,29	Put	Bond Future	10696	11	11	11	0.00
02/07/2020	2037 On 04-February-21	11,90	Put	Bond Future	4699	5	5	5	240.00
02/07/2020	2037 On 04-February-21	10,48	Put	Bond Future	9729	10	10	10	0.00
02/07/2020	2037 On 04-February-21	10,27	Put	Bond Future	10801	11	11	11	0.00
02/07/2020	2037 On 04-February-21	13,73	Put	Bond Future	1562	2	2	2	300.00
02/07/2020	2037 On 04-February-21	10,85	Put	Bond Future	8109	8	8	8	72.00
02/07/2020	2037 On 04-February-21	10,35	Put	Bond Future	10384	10	10	10	72.00
02/07/2020	2037 On 04-February-21	10,28	Put	Bond Future	10748	11	11	11	0.00
02/07/2020	2037 On 04-February-21	9,65	Put	Bond Future	14397	14	14	14	0.00
02/07/2020	2037 On 04-February-21	11,97	Put	Bond Future	4531	5	5	5	0.00
02/07/2020	2037 On 06-May-21			Bond Future	11.82	78.8600	78.8423	78.8600	0.00
02/07/2020	2037 On 06-May-21	12,42	Call	Bond Future	7598	8	8	8	0.00
02/07/2020	2037 On 06-May-21	12,43	Call	Bond Future	7631	8	8	8	0.00
02/07/2020	2037 On 06-May-21	12,44	Call	Bond Future	7665	8	8	8	0.00
02/07/2020	2037 On 06-May-21	12,43	Put	Bond Future	4236	4	4	4	0.00
02/07/2020	2037 On 06-May-21	12,44	Put	Bond Future	4216	4	4	4	0.00
02/07/2020	2037 On 06-May-21	12,42	Put	Bond Future	4256	4	4	4	0.00
02/07/2020	2038 On 06-August-20			Bond Future	105.29	105.8833	105.2919	105.8833	10,632.00
02/07/2020	2038 On 05-November-20			Bond Future	106.43	107.0317	106.4336	107.0317	0.00
02/07/2020	2038 On 04-February-21			Bond Future	106.00	106.6105	106.0046	106.6105	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
02/07/2020	2038 On 06-May-21			Bond Future	107.29	107.9038	107.2906	107.9038	0.00
02/07/2020	2040 On 06-August-20			Bond Future	11.34	82.1620	82.0773	82.1620	55,848.00
02/07/2020	2040 On 06-August-20	10,02	Call	Bond Future	88	0	0	0	0.00
02/07/2020	2040 On 06-August-20	10,03	Call	Bond Future	92	0	0	0	0.00
02/07/2020	2040 On 06-August-20	10,04	Call	Bond Future	95	0	0	0	0.00
02/07/2020	2040 On 06-August-20	10,85	Call	Bond Future	953	1	1	1	0.00
02/07/2020	2040 On 06-August-20	11,26	Call	Bond Future	2032	2	2	2	0.00
02/07/2020	2040 On 06-August-20	9,57	Call	Bond Future	16	0	0	0	800.00
02/07/2020	2040 On 06-August-20	10,07	Call	Bond Future	104	0	0	0	800.00
02/07/2020	2040 On 06-August-20	10,79	Call	Bond Future	833	1	1	1	0.00
02/07/2020	2040 On 06-August-20	10,07	Put	Bond Future	9258	9	9	9	0.00
02/07/2020	2040 On 06-August-20	9,57	Put	Bond Future	13235	13	13	13	0.00
02/07/2020	2040 On 06-August-20	10,79	Put	Bond Future	4598	5	5	5	800.00
02/07/2020	2040 On 06-August-20	10,03	Put	Bond Future	9560	9	10	9	0.00
02/07/2020	2040 On 06-August-20	10,85	Put	Bond Future	4291	4	4	4	12,496.00
02/07/2020	2040 On 06-August-20	11,26	Put	Bond Future	2548	3	3	3	517.00
02/07/2020	2040 On 06-August-20	10,02	Put	Bond Future	9636	10	10	10	0.00
02/07/2020	2040 On 06-August-20	10,04	Put	Bond Future	9484	9	9	9	0.00
02/07/2020	2040 On 05-November-20			Bond Future	11.55	83.0335	82.9475	83.0335	0.00
02/07/2020	2040 On 05-November-20	9,73	Call	Bond Future	754	1	1	1	2,000.00
02/07/2020	2040 On 05-November-20	9,50	Call	Bond Future	559	1	1	1	2,000.00
02/07/2020	2040 On 05-November-20	10,00	Call	Bond Future	1046	1	1	1	2,230.00
02/07/2020	2040 On 05-November-20	10,30	Call	Bond Future	1459	1	1	1	0.00
02/07/2020	2040 On 05-November-20	10,23	Call	Bond Future	1354	1	1	1	2,000.00
02/07/2020	2040 On 05-November-20	11,00	Call	Bond Future	3007	3	3	3	2,230.00
02/07/2020	2040 On 05-November-20	11,70	Call	Bond Future	5165	5	5	5	0.00
02/07/2020	2040 On 05-November-20	10,31	Call	Bond Future	1474	2	1	2	0.00
02/07/2020	2040 On 05-November-20	11,50	Call	Bond Future	4498	5	4	5	0.00
02/07/2020	2040 On 05-November-20	10,32	Call	Bond Future	1490	2	1	2	0.00
02/07/2020	2040 On 05-November-20	11,50	Put	Bond Future	4809	5	5	5	2,000.00
02/07/2020	2040 On 05-November-20	10,31	Put	Bond Future	10127	10	10	10	0.00
02/07/2020	2040 On 05-November-20	10,32	Put	Bond Future	10067	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	2040 On 05-November-20	9,50	Put	Bond Future	15701	16	16	16	0.00
02/07/2020	2040 On 05-November-20	10,00	Put	Bond Future	12098	12	12	12	0.00
02/07/2020	2040 On 05-November-20	11,70	Put	Bond Future	4197	4	4	4	2,000.00
02/07/2020	2040 On 05-November-20	11,00	Put	Bond Future	6663	7	7	7	0.00
02/07/2020	2040 On 05-November-20	10,23	Put	Bond Future	10616	11	11	11	0.00
02/07/2020	2040 On 05-November-20	10,30	Put	Bond Future	10187	10	10	10	0.00
02/07/2020	2040 On 05-November-20	9,73	Put	Bond Future	13980	14	14	14	0.00
02/07/2020	2040 On 04-February-21			Bond Future	11.76	79.4960	79.4087	79.4960	0.00
02/07/2020	2040 On 04-February-21	10,07	Call	Bond Future	1743	2	2	2	800.00
02/07/2020	2040 On 04-February-21	11,74	Call	Bond Future	5758	6	6	6	0.00
02/07/2020	2040 On 04-February-21	10,41	Call	Bond Future	2286	2	2	2	0.00
02/07/2020	2040 On 04-February-21	9,49	Call	Bond Future	1036	1	1	1	500.00
02/07/2020	2040 On 04-February-21	9,57	Call	Bond Future	1118	1	1	1	800.00
02/07/2020	2040 On 04-February-21	10,42	Call	Bond Future	2304	2	2	2	0.00
02/07/2020	2040 On 04-February-21	10,40	Call	Bond Future	2269	2	2	2	0.00
02/07/2020	2040 On 04-February-21	10,24	Call	Bond Future	2002	2	2	2	500.00
02/07/2020	2040 On 04-February-21	11,57	Call	Bond Future	5233	5	5	5	0.00
02/07/2020	2040 On 04-February-21	11,57	Put	Bond Future	6458	6	6	6	500.00
02/07/2020	2040 On 04-February-21	10,24	Put	Bond Future	12523	12	13	12	0.00
02/07/2020	2040 On 04-February-21	10,40	Put	Bond Future	11583	12	12	12	0.00
02/07/2020	2040 On 04-February-21	9,49	Put	Bond Future	17572	18	18	18	0.00
02/07/2020	2040 On 04-February-21	9,57	Put	Bond Future	16983	17	17	17	0.00
02/07/2020	2040 On 04-February-21	10,07	Put	Bond Future	13574	14	14	14	0.00
02/07/2020	2040 On 04-February-21	10,42	Put	Bond Future	11469	11	11	11	0.00
02/07/2020	2040 On 04-February-21	10,41	Put	Bond Future	11526	11	12	11	0.00
02/07/2020	2040 On 04-February-21	11,74	Put	Bond Future	5907	6	6	6	800.00
02/07/2020	2040 On 06-May-21			Bond Future	11.99	80.4435	80.3549	80.4435	0.00
02/07/2020	2040 On 06-May-21	12,43	Call	Bond Future	7523	8	8	8	0.00
02/07/2020	2040 On 06-May-21	12,44	Call	Bond Future	7557	8	8	8	0.00
02/07/2020	2040 On 06-May-21	12,42	Call	Bond Future	7489	8	7	8	0.00
02/07/2020	2040 On 06-May-21	12,42	Put	Bond Future	4935	5	5	5	0.00
02/07/2020	2040 On 06-May-21	12,43	Put	Bond Future	4912	5	5	5	0.00
02/07/2020	2040 On 06-May-21	12,44	Put	Bond Future	4889	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	2044 On 06-August-20			Bond Future	11.46	78.4384	78.3877	78.4384	76,767.00
02/07/2020	2044 On 06-August-20	9,36	Call	Bond Future	4	0	0	0	602.00
02/07/2020	2044 On 06-August-20	9,86	Call	Bond Future	34	0	0	0	0.00
02/07/2020	2044 On 06-August-20	9,88	Call	Bond Future	37	0	0	0	0.00
02/07/2020	2044 On 06-August-20	9,98	Call	Bond Future	53	0	0	0	602.00
02/07/2020	2044 On 06-August-20	9,01	Call	Bond Future	1	0	0	0	140.00
02/07/2020	2044 On 06-August-20	9,66	Call	Bond Future	15	0	0	0	140.00
02/07/2020	2044 On 06-August-20	10,93	Call	Bond Future	912	1	1	1	0.00
02/07/2020	2044 On 06-August-20	9,87	Call	Bond Future	35	0	0	0	0.00
02/07/2020	2044 On 06-August-20	11,09	Call	Bond Future	1261	1	1	1	0.00
02/07/2020	2044 On 06-August-20	9,01	Put	Bond Future	19372	19	19	19	0.00
02/07/2020	2044 On 06-August-20	9,66	Put	Bond Future	13516	13	14	13	0.00
02/07/2020	2044 On 06-August-20	9,88	Put	Bond Future	11680	12	12	12	0.00
02/07/2020	2044 On 06-August-20	9,87	Put	Bond Future	11762	12	12	12	0.00
02/07/2020	2044 On 06-August-20	10,93	Put	Bond Future	4499	4	4	4	140.00
02/07/2020	2044 On 06-August-20	11,09	Put	Bond Future	3728	4	4	4	602.00
02/07/2020	2044 On 06-August-20	9,86	Put	Bond Future	11844	12	12	12	0.00
02/07/2020	2044 On 06-August-20	9,36	Put	Bond Future	16140	16	16	16	0.00
02/07/2020	2044 On 06-August-20	9,98	Put	Bond Future	10873	11	11	11	0.00
02/07/2020	2044 On 05-November-20			Bond Future	11.66	79.2704	79.2188	79.2704	0.00
02/07/2020	2044 On 05-November-20	9,72	Call	Bond Future	659	1	1	1	1,815.00
02/07/2020	2044 On 05-November-20	9,96	Call	Bond Future	891	1	1	1	0.00
02/07/2020	2044 On 05-November-20	11,38	Call	Bond Future	3824	4	4	4	0.00
02/07/2020	2044 On 05-November-20	10,34	Call	Bond Future	1376	1	1	1	0.00
02/07/2020	2044 On 05-November-20	10,36	Call	Bond Future	1406	1	1	1	0.00
02/07/2020	2044 On 05-November-20	11,43	Call	Bond Future	3973	4	4	4	0.00
02/07/2020	2044 On 05-November-20	9,97	Call	Bond Future	902	1	1	1	568.00
02/07/2020	2044 On 05-November-20	10,04	Call	Bond Future	981	1	1	1	525.00
02/07/2020	2044 On 05-November-20	9,34	Call	Bond Future	389	0	0	0	525.00
02/07/2020	2044 On 05-November-20	11,17	Call	Bond Future	3223	3	3	3	0.00
02/07/2020	2044 On 05-November-20	8,87	Call	Bond Future	186	0	0	0	1,815.00
02/07/2020	2044 On 05-November-20	10,02	Call	Bond Future	958	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
02/07/2020	2044 On 05-November-20	10,35	Call	Bond Future	1391	1	1	1	0.00
02/07/2020	2044 On 05-November-20	11,06	Call	Bond Future	2925	3	3	3	0.00
02/07/2020	2044 On 05-November-20	9,29	Call	Bond Future	361	0	0	0	568.00
02/07/2020	2044 On 05-November-20	10,36	Put	Bond Future	10533	11	11	11	0.00
02/07/2020	2044 On 05-November-20	10,04	Put	Bond Future	12633	13	13	13	0.00
02/07/2020	2044 On 05-November-20	11,17	Put	Bond Future	6471	6	6	6	1,815.00
02/07/2020	2044 On 05-November-20	11,43	Put	Bond Future	5477	5	5	5	1,815.00
02/07/2020	2044 On 05-November-20	8,87	Put	Bond Future	22196	22	22	22	0.00
02/07/2020	2044 On 05-November-20	10,35	Put	Bond Future	10595	11	11	11	0.00
02/07/2020	2044 On 05-November-20	10,02	Put	Bond Future	12772	13	13	13	0.00
02/07/2020	2044 On 05-November-20	9,34	Put	Bond Future	18012	18	18	18	0.00
02/07/2020	2044 On 05-November-20	9,29	Put	Bond Future	18436	18	18	18	0.00
02/07/2020	2044 On 05-November-20	9,96	Put	Bond Future	13194	13	13	13	0.00
02/07/2020	2044 On 05-November-20	9,72	Put	Bond Future	14962	15	15	15	0.00
02/07/2020	2044 On 05-November-20	11,06	Put	Bond Future	6931	7	7	7	525.00
02/07/2020	2044 On 05-November-20	10,34	Put	Bond Future	10658	11	11	11	0.00
02/07/2020	2044 On 05-November-20	11,38	Put	Bond Future	5658	6	6	6	568.00
02/07/2020	2044 On 05-November-20	9,97	Put	Bond Future	13123	13	13	13	0.00
02/07/2020	2044 On 04-February-21			Bond Future	11.87	75.8143	75.7616	75.8143	0.00
02/07/2020	2044 On 04-February-21	10,35	Call	Bond Future	2032	2	2	2	0.00
02/07/2020	2044 On 04-February-21	10,37	Call	Bond Future	2064	2	2	2	0.00
02/07/2020	2044 On 04-February-21	10,29	Call	Bond Future	1937	2	2	2	0.00
02/07/2020	2044 On 04-February-21	9,66	Call	Bond Future	1113	1	1	1	405.00
02/07/2020	2044 On 04-February-21	10,36	Call	Bond Future	2048	2	2	2	0.00
02/07/2020	2044 On 04-February-21	10,04	Call	Bond Future	1572	2	2	2	0.00
02/07/2020	2044 On 04-February-21	10,84	Call	Bond Future	2953	3	3	3	0.00
02/07/2020	2044 On 04-February-21	10,36	Put	Bond Future	12485	12	12	12	0.00
02/07/2020	2044 On 04-February-21	10,29	Put	Bond Future	12914	13	13	13	405.00
02/07/2020	2044 On 04-February-21	9,66	Put	Bond Future	17222	17	17	17	0.00
02/07/2020	2044 On 04-February-21	10,84	Put	Bond Future	9828	10	10	10	405.00
02/07/2020	2044 On 04-February-21	10,35	Put	Bond Future	12545	13	13	13	0.00
02/07/2020	2044 On 04-February-21	10,04	Put	Bond Future	14527	14	15	14	0.00
02/07/2020	2044 On 04-February-21	10,37	Put	Bond Future	12424	12	12	12	0.00

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02/07/2020	2044 On 06-May-21			Bond Future	12.09	76.7178	76.6644	76.7178	0.00
02/07/2020	2044 On 06-May-21	12,45	Call	Bond Future	7157	7	7	7	0.00
02/07/2020	2044 On 06-May-21	12,44	Call	Bond Future	7125	7	7	7	0.00
02/07/2020	2044 On 06-May-21	12,43	Call	Bond Future	7092	7	7	7	0.00
02/07/2020	2044 On 06-May-21	12,44	Put	Bond Future	5093	5	5	5	0.00
02/07/2020	2044 On 06-May-21	12,43	Put	Bond Future	5118	5	5	5	0.00
02/07/2020	2044 On 06-May-21	12,45	Put	Bond Future	5069	5	5	5	0.00
02/07/2020	2046 On 06-August-20			Bond Future	94.64	95.4534	94.6405	95.4534	16,357.00
02/07/2020	2046 On 05-November-20			Bond Future	93.90	94.7240	93.9019	94.7240	0.00
02/07/2020	2046 On 04-February-21			Bond Future	95.02	95.8507	95.0184	95.8507	0.00
02/07/2020	2046 On 06-May-21			Bond Future	94.38	95.2258	94.3833	95.2258	0.00
02/07/2020	2050 On 06-August-20			Bond Future	95.34	95.5286	95.3381	95.5286	16,810.00
02/07/2020	2050 On 05-November-20			Bond Future	96.37	96.5645	96.3716	96.5645	0.00
02/07/2020	2050 On 04-February-21			Bond Future	95.63	95.8250	95.6293	95.8250	0.00
02/07/2020	2050 On 06-May-21			Bond Future	96.79	96.9875	96.7893	96.9875	0.00
02/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	AL37 On 06-August-20			Index Future	730.22	729.9770	730.2220	729.9770	0.00
02/07/2020	AL37 On 05-November-20			Index Future	738.04	737.7960	738.0400	737.7960	0.00
02/07/2020	AL37 On 04-February-21			Index Future	746.63	746.3880	746.6310	746.3880	0.00
02/07/2020	AL37 On 06-May-21			Index Future	755.51	755.2620	755.5060	755.2620	0.00
02/07/2020	AL7T On 06-August-20			Index Future	804.44	805.6750	804.4350	805.6750	0.00
02/07/2020	AL7T On 05-November-20			Index Future	813.05	814.3040	813.0480	814.3040	0.00
02/07/2020	AL7T On 04-February-21			Index Future	822.51	823.7870	822.5120	823.7870	0.00
02/07/2020	AL7T On 06-May-21			Index Future	832.29	833.5810	832.2890	833.5810	0.00
02/07/2020	ALBI On 06-August-20			Index Future	703.93	704.3000	703.9290	704.3000	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	ALBI On 05-November-20			Index Future	711.47	711.8440	711.4650	711.8440	0.00
02/07/2020	ALBI On 04-February-21			Index Future	719.75	720.1340	719.7480	720.1340	0.00
02/07/2020	ALBI On 06-May-21			Index Future	728.30	728.6950	728.3030	728.6950	0.00
02/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C208 On 31-March-21			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
02/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2020	ES33 On 06-August-20			Bond Future	11.92	74.1666	74.1034	74.1666	350.00
02/07/2020	ES33 On 05-November-20			Bond Future	12.18	71.1785	71.1142	71.1785	0.00
02/07/2020	ES33 On 04-February-21			Bond Future	12.45	72.0086	71.9433	72.0086	0.00
02/07/2020	ES33 On 06-May-21			Bond Future	12.73	69.0885	69.0222	69.0885	0.00
02/07/2020	ES42 On 06-August-20			Bond Future	12.29	73.8782	73.9807	73.8782	4,919.00
02/07/2020	ES42 On 05-November-20			Bond Future	12.54	70.4035	70.5067	70.4035	0.00
02/07/2020	ES42 On 04-February-21			Bond Future	12.79	71.2255	71.3296	71.2255	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
02/07/2020	ES42 On 06-May-21			Bond Future	13.06	67.8148	67.9200	67.8148	0.00
02/07/2020	GOVI On 06-August-20			GOVI	695.71	696.1560	695.7130	696.1560	1,023.00
02/07/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 06-August-20	728,13	Put	GOVI	324170	32	32	32	0.00
02/07/2020	GOVI On 06-August-20	728,12	Put	GOVI	324070	32	32	32	0.00
02/07/2020	GOVI On 06-August-20	728,14	Put	GOVI	324270	32	32	32	0.00
02/07/2020	GOVI On 05-November-20			GOVI	703.16	703.6130	703.1620	703.6130	0.00
02/07/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 05-November-20	737,85	Put	GOVI	346880	34	35	34	0.00
02/07/2020	GOVI On 05-November-20	737,83	Put	GOVI	346680	34	35	34	0.00
02/07/2020	GOVI On 05-November-20	737,84	Put	GOVI	346780	34	35	34	0.00
02/07/2020	GOVI On 04-February-21			GOVI	711.35	711.8070	711.3480	711.8070	0.00
02/07/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 04-February-21	750,94	Put	GOVI	395920	39	40	39	0.00
02/07/2020	GOVI On 04-February-21	750,95	Put	GOVI	396020	39	40	39	0.00
02/07/2020	GOVI On 04-February-21	750,96	Put	GOVI	396120	39	40	39	0.00
02/07/2020	GOVI On 06-May-21			GOVI	719.80	720.2690	719.8030	720.2690	0.00
02/07/2020	GOVI On 06-May-21	678,67	Call	GOVI	411330	42	41	42	0.00
02/07/2020	GOVI On 06-May-21	678,69	Call	GOVI	411130	42	41	42	0.00
02/07/2020	GOVI On 06-May-21	678,68	Call	GOVI	411230	42	41	42	0.00
02/07/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
02/07/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
02/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2020	IGOV On 06-August-20			Index Future	252.31	252.7210	252.3140	252.7210	1,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	IGOV On 05-November-20			Index Future	255.08	255.4900	255.0780	255.4900	47.00
02/07/2020	IGOV On 04-February-21			Index Future	258.11	258.5270	258.1090	258.5270	0.00
02/07/2020	IGOV On 06-May-21			Index Future	261.24	261.6620	261.2380	261.6620	0.00
02/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
02/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0200	94.0200	94.0200	0.00
02/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
02/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3900	90.3800	90.3900	0.00
02/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3400	89.3400	89.3400	0.00
02/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.62	90.6200	90.6200	90.6200	51.00
02/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.05	90.0600	90.0500	90.0600	0.00
02/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.25	93.2600	93.2500	93.2600	0.00
02/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.75	93.7800	93.7500	93.7800	0.00
02/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.18	86.2200	86.1800	86.2200	0.00
02/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.76	91.8100	91.7600	91.8100	0.00
02/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.40	80.6500	80.4000	80.6500	0.00
02/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.04	77.2800	77.0400	77.2800	0.00
02/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.54	75.8000	75.5400	75.8000	0.00
02/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.66	77.9400	77.6600	77.9400	0.00
02/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.77	82.0900	81.7700	82.0900	0.00
02/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.38	80.7300	80.3800	80.7300	0.00
02/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.53	82.9100	82.5300	82.9100	0.00
02/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.39	88.7700	88.3900	88.7700	0.00
02/07/2020	IS10 On 20-December-27			Interest Rate Swap	88.85	89.2200	88.8500	89.2200	0.00
02/07/2020	IS10 On 22-March-28			Interest Rate Swap	81.94	82.3000	81.9400	82.3000	0.00
02/07/2020	IS10 On 20-June-28			Interest Rate Swap	89.81	90.1500	89.8100	90.1500	0.00
02/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
02/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1100	96.1300	96.1100	0.00
02/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.62	96.3800	96.3800	96.3800	0.00
02/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.59	96.4000	96.4100	96.4000	0.00
02/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.44	96.5600	96.5600	96.5600	0.00
02/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.42	96.5800	96.5800	96.5800	0.00
02/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.40	96.6000	96.6000	96.6000	35.00
02/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.42	96.5700	96.5800	96.5700	0.00
02/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.59	96.4300	96.4100	96.4300	0.00
02/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.60	96.4150	96.4050	96.4150	0.00
02/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.94	96.0750	96.0650	96.0750	0.00
02/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.94	96.0650	96.0650	96.0650	0.00
02/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.47	95.5050	95.5350	95.5050	0.00
02/07/2020	R023 On 06-August-20			Bond Future	4.94	110.1443	110.1209	110.1443	32,369.00
02/07/2020	R023 On 06-August-20	7,26	Call	Bond Future	5528	6	6	6	0.00
02/07/2020	R023 On 06-August-20	7,28	Call	Bond Future	5574	6	6	6	0.00
02/07/2020	R023 On 06-August-20	7,27	Call	Bond Future	5551	6	6	6	0.00
02/07/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R023 On 05-November-20			Bond Future	5.02	107.4050	107.3808	107.4050	0.00
02/07/2020	R023 On 05-November-20	7,46	Call	Bond Future	5278	5	5	5	0.00
02/07/2020	R023 On 05-November-20	7,45	Call	Bond Future	5257	5	5	5	0.00
02/07/2020	R023 On 05-November-20	7,47	Call	Bond Future	5298	5	5	5	0.00
02/07/2020	R023 On 05-November-20	7,45	Put	Bond Future	4	0	0	0	0.00
02/07/2020	R023 On 05-November-20	7,46	Put	Bond Future	4	0	0	0	0.00
02/07/2020	R023 On 05-November-20	7,47	Put	Bond Future	3	0	0	0	0.00
02/07/2020	R023 On 04-February-21			Bond Future	5.07	108.6568	108.6319	108.6568	0.00
02/07/2020	R023 On 04-February-21	6,32	Call	Bond Future	2682	3	3	3	0.00
02/07/2020	R023 On 04-February-21	6,34	Call	Bond Future	2714	3	3	3	0.00
02/07/2020	R023 On 04-February-21	6,33	Call	Bond Future	2698	3	3	3	0.00
02/07/2020	R023 On 04-February-21	6,33	Put	Bond Future	222	0	0	0	0.00
02/07/2020	R023 On 04-February-21	6,32	Put	Bond Future	226	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
02/07/2020	R023 On 04-February-21	6,34	Put	Bond Future	219	0	0	0	0.00
02/07/2020	R023 On 06-May-21			Bond Future	5.10	106.0391	106.0136	106.0391	0.00
02/07/2020	R023 On 06-May-21	7,56	Call	Bond Future	4248	4	4	4	0.00
02/07/2020	R023 On 06-May-21	7,58	Call	Bond Future	4279	4	4	4	0.00
02/07/2020	R023 On 06-May-21	7,57	Call	Bond Future	4263	4	4	4	0.00
02/07/2020	R023 On 06-May-21	7,57	Put	Bond Future	47	0	0	0	0.00
02/07/2020	R023 On 06-May-21	7,58	Put	Bond Future	47	0	0	0	0.00
02/07/2020	R023 On 06-May-21	7,56	Put	Bond Future	48	0	0	0	0.00
02/07/2020	R035 On 06-August-20			Bond Future	10.91	89.2940	89.3097	89.2940	99,677.00
02/07/2020	R035 On 06-August-20	9,92	Call	Bond Future	224	0	0	0	0.00
02/07/2020	R035 On 06-August-20	9,00	Call	Bond Future	7	0	0	0	24,761.00
02/07/2020	R035 On 06-August-20	9,09	Call	Bond Future	11	0	0	0	500.00
02/07/2020	R035 On 06-August-20	9,67	Call	Bond Future	98	0	0	0	500.00
02/07/2020	R035 On 06-August-20	9,93	Call	Bond Future	231	0	0	0	0.00
02/07/2020	R035 On 06-August-20	10,45	Call	Bond Future	932	1	1	1	0.00
02/07/2020	R035 On 06-August-20	9,91	Call	Bond Future	217	0	0	0	0.00
02/07/2020	R035 On 06-August-20	8,75	Call	Bond Future	2	0	0	0	3,000.00
02/07/2020	R035 On 06-August-20	8,75	Put	Bond Future	15683	16	16	16	0.00
02/07/2020	R035 On 06-August-20	9,93	Put	Bond Future	6862	7	7	7	0.00
02/07/2020	R035 On 06-August-20	9,91	Put	Bond Future	6991	7	7	7	0.00
02/07/2020	R035 On 06-August-20	9,00	Put	Bond Future	13667	14	14	14	0.00
02/07/2020	R035 On 06-August-20	9,92	Put	Bond Future	6927	7	7	7	0.00
02/07/2020	R035 On 06-August-20	10,45	Put	Bond Future	3946	4	4	4	500.00
02/07/2020	R035 On 06-August-20	9,67	Put	Bond Future	8619	9	9	9	0.00
02/07/2020	R035 On 06-August-20	9,09	Put	Bond Future	12957	13	13	13	0.00
02/07/2020	R035 On 05-November-20			Bond Future	11.13	85.7666	85.7820	85.7666	0.00
02/07/2020	R035 On 05-November-20	10,33	Call	Bond Future	2231	2	2	2	0.00
02/07/2020	R035 On 05-November-20	10,34	Call	Bond Future	2254	2	2	2	0.00
02/07/2020	R035 On 05-November-20	10,32	Call	Bond Future	2209	2	2	2	0.00
02/07/2020	R035 On 05-November-20	10,32	Put	Bond Future	7458	7	7	7	0.00
02/07/2020	R035 On 05-November-20	10,33	Put	Bond Future	7413	7	7	7	0.00
02/07/2020	R035 On 05-November-20	10,34	Put	Bond Future	7368	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	R035 On 04-February-21			Bond Future	11.35	86.7665	86.7817	86.7665	0.00
02/07/2020	R035 On 04-February-21	10,06	Call	Bond Future	2235	2	2	2	0.00
02/07/2020	R035 On 04-February-21	10,14	Call	Bond Future	2375	2	2	2	0.00
02/07/2020	R035 On 04-February-21	10,05	Call	Bond Future	2218	2	2	2	0.00
02/07/2020	R035 On 04-February-21	11,14	Call	Bond Future	4840	5	5	5	0.00
02/07/2020	R035 On 04-February-21	10,04	Call	Bond Future	2201	2	2	2	0.00
02/07/2020	R035 On 04-February-21	10,05	Put	Bond Future	10654	11	11	11	0.00
02/07/2020	R035 On 04-February-21	11,14	Put	Bond Future	6119	6	6	6	650.00
02/07/2020	R035 On 04-February-21	10,04	Put	Bond Future	10707	11	11	11	0.00
02/07/2020	R035 On 04-February-21	10,14	Put	Bond Future	10186	10	10	10	650.00
02/07/2020	R035 On 04-February-21	10,06	Put	Bond Future	10601	11	11	11	0.00
02/07/2020	R035 On 06-May-21			Bond Future	11.57	83.3210	83.3362	83.3210	0.00
02/07/2020	R035 On 06-May-21	12,35	Call	Bond Future	8234	8	8	8	0.00
02/07/2020	R035 On 06-May-21	12,37	Call	Bond Future	8306	8	8	8	0.00
02/07/2020	R035 On 06-May-21	10,24	Call	Bond Future	2430	2	2	2	793.00
02/07/2020	R035 On 06-May-21	12,02	Call	Bond Future	7085	7	7	7	0.00
02/07/2020	R035 On 06-May-21	11,32	Call	Bond Future	4936	5	5	5	0.00
02/07/2020	R035 On 06-May-21	12,36	Call	Bond Future	8270	8	8	8	0.00
02/07/2020	R035 On 06-May-21	11,32	Put	Bond Future	6432	6	6	6	793.00
02/07/2020	R035 On 06-May-21	12,02	Put	Bond Future	4513	5	5	5	793.00
02/07/2020	R035 On 06-May-21	12,36	Put	Bond Future	3828	4	4	4	0.00
02/07/2020	R035 On 06-May-21	10,24	Put	Bond Future	10832	11	11	11	0.00
02/07/2020	R035 On 06-May-21	12,35	Put	Bond Future	3846	4	4	4	0.00
02/07/2020	R035 On 06-May-21	12,37	Put	Bond Future	3810	4	4	4	0.00
02/07/2020	R186 On 06-August-20			Bond Future	7.69	115.3693	115.4077	115.3693	69,164.00
02/07/2020	R186 On 06-August-20	8,37	Call	Bond Future	3849	4	4	4	0.00
02/07/2020	R186 On 06-August-20	7,45	Call	Bond Future	741	1	1	1	2,500.00
02/07/2020	R186 On 06-August-20	9,00	Call	Bond Future	6829	7	7	7	900.00
02/07/2020	R186 On 06-August-20	8,00	Call	Bond Future	2309	2	2	2	900.00
02/07/2020	R186 On 06-August-20	8,25	Call	Bond Future	3320	3	3	3	0.00
02/07/2020	R186 On 06-August-20	8,38	Call	Bond Future	3894	4	4	4	0.00
02/07/2020	R186 On 06-August-20	8,36	Call	Bond Future	3804	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
02/07/2020	R186 On 06-August-20	8,36	Put	Bond Future	257	0	0	0	0.00
02/07/2020	R186 On 06-August-20	7,45	Put	Bond Future	2031	2	2	2	2,500.00
02/07/2020	R186 On 06-August-20	8,00	Put	Bond Future	644	1	1	1	15,177.00
02/07/2020	R186 On 06-August-20	8,25	Put	Bond Future	344	0	0	0	0.00
02/07/2020	R186 On 06-August-20	8,38	Put	Bond Future	243	0	0	0	0.00
02/07/2020	R186 On 06-August-20	8,37	Put	Bond Future	250	0	0	0	0.00
02/07/2020	R186 On 06-August-20	9,00	Put	Bond Future	33	0	0	0	0.00
02/07/2020	R186 On 05-November-20			Bond Future	7.87	116.5922	116.6305	116.5922	0.00
02/07/2020	R186 On 05-November-20	7,00	Call	Bond Future	1047	1	1	1	1,200.00
02/07/2020	R186 On 05-November-20	8,66	Call	Bond Future	5259	5	5	5	0.00
02/07/2020	R186 On 05-November-20	8,65	Call	Bond Future	5222	5	5	5	0.00
02/07/2020	R186 On 05-November-20	8,00	Call	Bond Future	3118	3	3	3	1,200.00
02/07/2020	R186 On 05-November-20	8,64	Call	Bond Future	5186	5	5	5	0.00
02/07/2020	R186 On 05-November-20	7,84	Call	Bond Future	2691	3	3	3	3,500.00
02/07/2020	R186 On 05-November-20	8,34	Call	Bond Future	4150	4	4	4	3,500.00
02/07/2020	R186 On 05-November-20	9,26	Call	Bond Future	7538	8	8	8	0.00
02/07/2020	R186 On 05-November-20	8,34	Put	Bond Future	1756	2	2	2	0.00
02/07/2020	R186 On 05-November-20	9,26	Put	Bond Future	651	1	1	1	3,500.00
02/07/2020	R186 On 05-November-20	8,65	Put	Bond Future	1287	1	1	1	0.00
02/07/2020	R186 On 05-November-20	7,84	Put	Bond Future	2840	3	3	3	0.00
02/07/2020	R186 On 05-November-20	8,64	Put	Bond Future	1300	1	1	1	0.00
02/07/2020	R186 On 05-November-20	8,00	Put	Bond Future	2446	2	2	2	0.00
02/07/2020	R186 On 05-November-20	8,66	Put	Bond Future	1274	1	1	1	0.00
02/07/2020	R186 On 05-November-20	7,00	Put	Bond Future	5640	6	6	6	0.00
02/07/2020	R186 On 04-February-21			Bond Future	8.05	112.6681	112.7063	112.6681	0.00
02/07/2020	R186 On 04-February-21	8,15	Call	Bond Future	3627	4	4	4	0.00
02/07/2020	R186 On 04-February-21	8,16	Call	Bond Future	3653	4	4	4	0.00
02/07/2020	R186 On 04-February-21	8,17	Call	Bond Future	3679	4	4	4	0.00
02/07/2020	R186 On 04-February-21	8,16	Put	Bond Future	3102	3	3	3	0.00
02/07/2020	R186 On 04-February-21	8,17	Put	Bond Future	3079	3	3	3	0.00
02/07/2020	R186 On 04-February-21	8,15	Put	Bond Future	3125	3	3	3	0.00
02/07/2020	R186 On 06-May-21			Bond Future	8.24	114.0095	114.0480	114.0095	0.00
02/07/2020	R186 On 06-May-21	10,78	Call	Bond Future	11604	12	12	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
02/07/2020	R186 On 06-May-21	10,77	Call	Bond Future	11567	12	12	12	0.00
02/07/2020	R186 On 06-May-21	10,76	Call	Bond Future	11531	11	12	11	0.00
02/07/2020	R186 On 06-May-21	10,77	Put	Bond Future	447	0	0	0	0.00
02/07/2020	R186 On 06-May-21	10,76	Put	Bond Future	452	0	0	0	0.00
02/07/2020	R186 On 06-May-21	10,78	Put	Bond Future	442	0	0	0	0.00
02/07/2020	R197 On 06-August-20			Bond Future	307.03	307.4762	307.0304	307.4762	2,591.00
02/07/2020	R197 On 05-November-20			Bond Future	310.36	310.8107	310.3586	310.8107	0.00
02/07/2020	R197 On 04-February-21			Bond Future	306.20	306.6620	306.2032	306.6620	0.00
02/07/2020	R197 On 06-May-21			Bond Future	309.92	310.3828	309.9178	310.3828	0.00
02/07/2020	R202 On 06-August-20			Bond Future	209.72	209.7506	209.7187	209.7506	8,040.00
02/07/2020	R202 On 05-November-20			Bond Future	211.99	212.0254	211.9919	212.0254	0.00
02/07/2020	R202 On 04-February-21			Bond Future	210.35	210.3799	210.3451	210.3799	0.00
02/07/2020	R202 On 06-May-21			Bond Future	212.90	212.9320	212.8963	212.9320	0.00
02/07/2020	R208 On 06-August-20			Bond Future	3.45	104.5210	104.5196	104.5210	23,391.00
02/07/2020	R208 On 06-August-20	5,56	Call	Bond Future	1326	1	1	1	0.00
02/07/2020	R208 On 06-August-20	5,57	Call	Bond Future	1332	1	1	1	0.00
02/07/2020	R208 On 06-August-20	5,55	Call	Bond Future	1320	1	1	1	0.00
02/07/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R208 On 05-November-20			Bond Future	2.88	102.2380	102.2360	102.2380	0.00
02/07/2020	R208 On 05-November-20	4,79	Call	Bond Future	739	1	1	1	0.00
02/07/2020	R208 On 05-November-20	4,78	Call	Bond Future	735	1	1	1	0.00
02/07/2020	R208 On 05-November-20	4,77	Call	Bond Future	731	1	1	1	0.00
02/07/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
02/07/2020	R209 On 06-August-20			Bond Future	10.82	68.2220	68.1499	68.2220	59,976.00
02/07/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
02/07/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
02/07/2020	R209 On 06-August-20	5,56	Put	Bond Future	41275	41	41	41	0.00
02/07/2020	R209 On 06-August-20	5,55	Put	Bond Future	41383	41	41	41	0.00
02/07/2020	R209 On 06-August-20	5,57	Put	Bond Future	41166	41	41	41	0.00
02/07/2020	R209 On 05-November-20			Bond Future	11.02	65.8053	65.7322	65.8053	0.00
02/07/2020	R209 On 05-November-20	10,00	Call	Bond Future	1716	2	2	2	0.00
02/07/2020	R209 On 05-November-20	10,02	Call	Bond Future	1750	2	2	2	0.00
02/07/2020	R209 On 05-November-20	10,01	Call	Bond Future	1733	2	2	2	0.00
02/07/2020	R209 On 05-November-20	10,01	Put	Bond Future	7485	7	7	7	0.00
02/07/2020	R209 On 05-November-20	10,02	Put	Bond Future	7441	7	7	7	0.00
02/07/2020	R209 On 05-November-20	10,00	Put	Bond Future	7530	7	8	7	0.00
02/07/2020	R209 On 04-February-21			Bond Future	11.21	66.5728	66.4986	66.5728	0.00
02/07/2020	R209 On 04-February-21	10,11	Call	Bond Future	2439	2	2	2	0.00
02/07/2020	R209 On 04-February-21	10,12	Call	Bond Future	2457	2	2	2	0.00
02/07/2020	R209 On 04-February-21	10,10	Call	Bond Future	2421	2	2	2	0.00
02/07/2020	R209 On 04-February-21	10,10	Put	Bond Future	8633	9	9	9	0.00
02/07/2020	R209 On 04-February-21	10,11	Put	Bond Future	8591	9	9	9	0.00
02/07/2020	R209 On 04-February-21	10,12	Put	Bond Future	8549	9	9	9	0.00
02/07/2020	R209 On 06-May-21			Bond Future	11.41	64.2239	64.1485	64.2239	0.00
02/07/2020	R209 On 06-May-21	12,22	Call	Bond Future	7386	7	7	7	0.00
02/07/2020	R209 On 06-May-21	12,24	Call	Bond Future	7447	8	7	8	0.00
02/07/2020	R209 On 06-May-21	12,23	Call	Bond Future	7417	7	7	7	0.00
02/07/2020	R209 On 06-May-21	12,22	Put	Bond Future	3423	3	3	3	0.00
02/07/2020	R209 On 06-May-21	12,24	Put	Bond Future	3392	3	3	3	0.00
02/07/2020	R209 On 06-May-21	12,23	Put	Bond Future	3407	3	3	3	0.00
02/07/2020	R210 On 06-August-20			Bond Future	183.51	183.5410	183.5111	183.5410	1,957.00
02/07/2020	R210 On 05-November-20			Bond Future	182.83	182.8564	182.8254	182.8564	0.00
02/07/2020	R210 On 04-February-21			Bond Future	185.00	185.0310	184.9988	185.0310	0.00
02/07/2020	R210 On 06-May-21			Bond Future	184.53	184.5656	184.5326	184.5656	0.00
02/07/2020	R212 On 06-August-20			Bond Future	165.79	165.8256	165.7902	165.8256	7,044.00
02/07/2020	R212 On 05-November-20			Bond Future	167.59	167.6242	167.5876	167.6242	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
02/07/2020	R212 On 04-February-21			Bond Future	167.29	167.3229	167.2851	167.3229	0.00
02/07/2020	R212 On 06-May-21			Bond Future	169.31	169.3527	169.3142	169.3527	0.00
02/07/2020	R213 On 06-August-20			Bond Future	9.76	85.3135	85.1810	85.3135	17,191.00
02/07/2020	R213 On 06-August-20	9,29	Call	Bond Future	643	1	1	1	0.00
02/07/2020	R213 On 06-August-20	9,31	Call	Bond Future	675	1	1	1	0.00
02/07/2020	R213 On 06-August-20	9,30	Call	Bond Future	659	1	1	1	0.00
02/07/2020	R213 On 06-August-20	9,30	Put	Bond Future	3358	3	3	3	0.00
02/07/2020	R213 On 06-August-20	9,31	Put	Bond Future	3314	3	3	3	0.00
02/07/2020	R213 On 06-August-20	9,29	Put	Bond Future	3401	3	3	3	0.00
02/07/2020	R213 On 05-November-20			Bond Future	9.96	82.6891	82.5547	82.6891	0.00
02/07/2020	R213 On 05-November-20	9,59	Call	Bond Future	2686	3	3	3	0.00
02/07/2020	R213 On 05-November-20	9,60	Call	Bond Future	2710	3	3	3	0.00
02/07/2020	R213 On 05-November-20	9,61	Call	Bond Future	2734	3	3	3	0.00
02/07/2020	R213 On 05-November-20	9,61	Put	Bond Future	4698	5	5	5	0.00
02/07/2020	R213 On 05-November-20	9,59	Put	Bond Future	4765	5	5	5	0.00
02/07/2020	R213 On 05-November-20	9,60	Put	Bond Future	4731	5	5	5	0.00
02/07/2020	R213 On 04-February-21			Bond Future	10.16	83.6529	83.5166	83.6529	0.00
02/07/2020	R213 On 04-February-21	9,41	Call	Bond Future	2738	3	3	3	0.00
02/07/2020	R213 On 04-February-21	9,40	Call	Bond Future	2717	3	3	3	0.00
02/07/2020	R213 On 04-February-21	9,39	Call	Bond Future	2697	3	3	3	0.00
02/07/2020	R213 On 04-February-21	9,40	Put	Bond Future	6934	7	7	7	0.00
02/07/2020	R213 On 04-February-21	9,39	Put	Bond Future	6971	7	7	7	0.00
02/07/2020	R213 On 04-February-21	9,41	Put	Bond Future	6898	7	7	7	0.00
02/07/2020	R213 On 06-May-21			Bond Future	10.36	81.1163	80.9782	81.1163	0.00
02/07/2020	R213 On 06-May-21	11,90	Call	Bond Future	9419	10	9	10	0.00
02/07/2020	R213 On 06-May-21	11,91	Call	Bond Future	9451	10	9	10	0.00
02/07/2020	R213 On 06-May-21	11,89	Call	Bond Future	9386	9	9	9	0.00
02/07/2020	R213 On 06-May-21	11,89	Put	Bond Future	1880	2	2	2	0.00
02/07/2020	R213 On 06-May-21	11,90	Put	Bond Future	1867	2	2	2	0.00
02/07/2020	R213 On 06-May-21	11,91	Put	Bond Future	1854	2	2	2	0.00
02/07/2020	R214 On 06-August-20			Bond Future	11.07	66.0596	66.1568	66.0596	19,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	R214 On 06-August-20	9,97	Call	Bond Future	164	0	0	0	0.00
02/07/2020	R214 On 06-August-20	9,99	Call	Bond Future	173	0	0	0	0.00
02/07/2020	R214 On 06-August-20	9,98	Call	Bond Future	169	0	0	0	0.00
02/07/2020	R214 On 06-August-20	9,97	Put	Bond Future	6824	7	7	7	0.00
02/07/2020	R214 On 06-August-20	9,99	Put	Bond Future	6702	7	7	7	0.00
02/07/2020	R214 On 06-August-20	9,98	Put	Bond Future	6763	7	7	7	0.00
02/07/2020	R214 On 05-November-20			Bond Future	11.25	63.4831	63.5810	63.4831	0.00
02/07/2020	R214 On 05-November-20	10,25	Call	Bond Future	1805	2	2	2	0.00
02/07/2020	R214 On 05-November-20	10,24	Call	Bond Future	1789	2	2	2	0.00
02/07/2020	R214 On 05-November-20	10,26	Call	Bond Future	1823	2	2	2	0.00
02/07/2020	R214 On 05-November-20	10,24	Put	Bond Future	7748	8	8	8	0.00
02/07/2020	R214 On 05-November-20	10,25	Put	Bond Future	7702	8	8	8	0.00
02/07/2020	R214 On 05-November-20	10,26	Put	Bond Future	7656	8	8	8	0.00
02/07/2020	R214 On 04-February-21			Bond Future	11.45	64.2232	64.3220	64.2232	0.00
02/07/2020	R214 On 04-February-21	10,31	Call	Bond Future	2476	2	2	2	0.00
02/07/2020	R214 On 04-February-21	10,33	Call	Bond Future	2513	2	3	2	0.00
02/07/2020	R214 On 04-February-21	10,32	Call	Bond Future	2495	2	2	2	0.00
02/07/2020	R214 On 04-February-21	10,32	Put	Bond Future	8980	9	9	9	0.00
02/07/2020	R214 On 04-February-21	10,33	Put	Bond Future	8936	9	9	9	0.00
02/07/2020	R214 On 04-February-21	10,31	Put	Bond Future	9023	9	9	9	0.00
02/07/2020	R214 On 06-May-21			Bond Future	11.64	61.7078	61.8076	61.7078	0.00
02/07/2020	R214 On 06-May-21	12,27	Call	Bond Future	6985	7	7	7	0.00
02/07/2020	R214 On 06-May-21	12,26	Call	Bond Future	6954	7	7	7	0.00
02/07/2020	R214 On 06-May-21	12,25	Call	Bond Future	6924	7	7	7	0.00
02/07/2020	R214 On 06-May-21	12,26	Put	Bond Future	3865	4	4	4	0.00
02/07/2020	R214 On 06-May-21	12,25	Put	Bond Future	3883	4	4	4	0.00
02/07/2020	R214 On 06-May-21	12,27	Put	Bond Future	3848	4	4	4	0.00
02/07/2020	R248 On 06-August-20			Bond Future	11.39	81.9388	81.8516	81.9388	110,423.00
02/07/2020	R248 On 06-August-20	10,18	Call	Bond Future	124	0	0	0	0.00
02/07/2020	R248 On 06-August-20	11,15	Call	Bond Future	1601	2	2	2	0.00
02/07/2020	R248 On 06-August-20	11,85	Call	Bond Future	4200	4	4	4	0.00
02/07/2020	R248 On 06-August-20	10,85	Call	Bond Future	880	1	1	1	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
02/07/2020	R248 On 06-August-20	9,25	Call	Bond Future	3	0	0	0	20,640.00
02/07/2020	R248 On 06-August-20	10,20	Call	Bond Future	133	0	0	0	0.00
02/07/2020	R248 On 06-August-20	11,80	Call	Bond Future	3978	4	4	4	470.00
02/07/2020	R248 On 06-August-20	12,75	Call	Bond Future	8517	9	9	9	814.00
02/07/2020	R248 On 06-August-20	10,35	Call	Bond Future	218	0	0	0	640.00
02/07/2020	R248 On 06-August-20	9,00	Call	Bond Future	1	0	0	0	3,000.00
02/07/2020	R248 On 06-August-20	11,10	Call	Bond Future	1464	2	1	2	470.00
02/07/2020	R248 On 06-August-20	12,25	Call	Bond Future	6085	6	6	6	814.00
02/07/2020	R248 On 06-August-20	10,19	Call	Bond Future	128	0	0	0	0.00
02/07/2020	R248 On 06-August-20	10,19	Put	Bond Future	8975	9	9	9	0.00
02/07/2020	R248 On 06-August-20	12,25	Put	Bond Future	656	1	1	1	0.00
02/07/2020	R248 On 06-August-20	11,10	Put	Bond Future	3436	3	3	3	0.00
02/07/2020	R248 On 06-August-20	10,20	Put	Bond Future	8898	9	9	9	0.00
02/07/2020	R248 On 06-August-20	11,80	Put	Bond Future	1291	1	1	1	0.00
02/07/2020	R248 On 06-August-20	12,75	Put	Bond Future	247	0	0	0	0.00
02/07/2020	R248 On 06-August-20	11,85	Put	Bond Future	1199	1	1	1	0.00
02/07/2020	R248 On 06-August-20	9,00	Put	Bond Future	19534	19	20	19	0.00
02/07/2020	R248 On 06-August-20	9,25	Put	Bond Future	17110	17	17	17	0.00
02/07/2020	R248 On 06-August-20	10,85	Put	Bond Future	4642	5	5	5	0.00
02/07/2020	R248 On 06-August-20	11,15	Put	Bond Future	3222	3	3	3	0.00
02/07/2020	R248 On 06-August-20	10,18	Put	Bond Future	9052	9	9	9	0.00
02/07/2020	R248 On 06-August-20	10,35	Put	Bond Future	7782	8	8	8	0.00
02/07/2020	R248 On 05-November-20			Bond Future	11.59	78.3965	78.3079	78.3965	0.00
02/07/2020	R248 On 05-November-20	11,00	Call	Bond Future	2934	3	3	3	800.00
02/07/2020	R248 On 05-November-20	10,00	Call	Bond Future	979	1	1	1	800.00
02/07/2020	R248 On 05-November-20	10,04	Call	Bond Future	1028	1	1	1	0.00
02/07/2020	R248 On 05-November-20	10,03	Call	Bond Future	1015	1	1	1	0.00
02/07/2020	R248 On 05-November-20	10,02	Call	Bond Future	1003	1	1	1	0.00
02/07/2020	R248 On 05-November-20	10,03	Put	Bond Future	12518	12	13	12	0.00
02/07/2020	R248 On 05-November-20	10,02	Put	Bond Future	12590	13	13	13	0.00
02/07/2020	R248 On 05-November-20	10,04	Put	Bond Future	12447	12	12	12	0.00
02/07/2020	R248 On 05-November-20	10,00	Put	Bond Future	12733	13	13	13	0.00
02/07/2020	R248 On 05-November-20	11,00	Put	Bond Future	6959	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2020	R248 On 04-February-21			Bond Future	11.80	79.3106	79.2206	79.3106	0.00
02/07/2020	R248 On 04-February-21	10,46	Call	Bond Future	2303	2	2	2	0.00
02/07/2020	R248 On 04-February-21	10,47	Call	Bond Future	2321	2	2	2	0.00
02/07/2020	R248 On 04-February-21	10,48	Call	Bond Future	2340	2	2	2	0.00
02/07/2020	R248 On 04-February-21	10,48	Put	Bond Future	11558	12	12	12	0.00
02/07/2020	R248 On 04-February-21	10,46	Put	Bond Future	11676	12	12	12	0.00
02/07/2020	R248 On 04-February-21	10,47	Put	Bond Future	11617	12	12	12	0.00
02/07/2020	R248 On 06-May-21			Bond Future	12.01	75.8395	75.7483	75.8395	0.00
02/07/2020	R248 On 06-May-21	12,34	Call	Bond Future	7220	7	7	7	0.00
02/07/2020	R248 On 06-May-21	12,36	Call	Bond Future	7287	7	7	7	0.00
02/07/2020	R248 On 06-May-21	12,35	Call	Bond Future	7254	7	7	7	0.00
02/07/2020	R248 On 06-May-21	12,35	Put	Bond Future	5210	5	5	5	0.00
02/07/2020	R248 On 06-May-21	12,36	Put	Bond Future	5186	5	5	5	0.00
02/07/2020	R248 On 06-May-21	12,34	Put	Bond Future	5234	5	5	5	0.00