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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	2025 On 07-May-20			Bond Future	137.57	137.5064	137.5657	137.5064	2,065.00
03/03/2020	2025 On 06-August-20			Bond Future	138.55	138.5172	138.5452	138.5172	0.00
03/03/2020	2025 On 05-November-20			Bond Future	141.00	141.0041	140.9986	141.0041	0.00
03/03/2020	2025 On 04-February-21			Bond Future	141.99	142.0816	141.9919	142.0816	0.00
03/03/2020	2029 On 07-May-20			Bond Future	100.83	101.1576	100.8250	101.1576	3,814.00
03/03/2020	2029 On 06-August-20			Bond Future	102.65	103.0047	102.6473	103.0047	0.00
03/03/2020	2029 On 05-November-20			Bond Future	103.32	103.7156	103.3217	103.7156	0.00
03/03/2020	2029 On 04-February-21			Bond Future	105.17	105.6279	105.1699	105.6279	0.00
03/03/2020	2030 On 07-May-20			Bond Future	9.13	94.5282	95.0591	94.5282	76,431.00
03/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	588	0	1	0	0.00
03/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	606	0	1	0	0.00
03/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	570	0	1	0	0.00
03/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	812	1	1	1	0.00
03/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	704	1	1	1	5,000.00
03/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	171	0	0	0	5,000.00
03/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1646	1	2	1	0.00
03/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1264	2	1	2	0.00
03/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	4390	5	4	5	0.00
03/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2198	3	2	3	5,820.00
03/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	2400	3	2	3	5,820.00
03/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	2701	3	3	3	0.00
03/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	2613	3	3	3	0.00
03/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	2657	3	3	3	0.00
03/03/2020	2030 On 06-August-20			Bond Future	9.21	92.2217	92.7445	92.2217	200.00
03/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	443	0	0	0	800.00
03/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1266	1	1	1	800.00
03/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	2947	3	3	3	0.00
03/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	1887	2	2	2	0.00
03/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	1916	2	2	2	0.00
03/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	1857	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	2546	3	3	3	0.00
03/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	2485	3	2	3	0.00
03/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	2515	3	3	3	0.00
03/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	1690	2	2	2	800.00
03/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	3343	4	3	4	0.00
03/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	5631	6	6	6	0.00
03/03/2020	2030 On 05-November-20			Bond Future	9.28	93.8558	94.3649	93.8558	0.00
03/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	4697	4	5	4	0.00
03/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	3728	3	4	3	0.00
03/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	635	1	1	1	14,160.00
03/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1497	1	1	1	14,160.00
03/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	365	0	0	0	3,000.00
03/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1475	1	1	1	3,000.00
03/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1228	1	1	1	3,000.00
03/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2449	2	2	2	3,000.00
03/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	7195	7	7	7	0.00
03/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	1926	2	2	2	1,000.00
03/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	5504	5	6	5	0.00
03/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	610	1	1	1	1,000.00
03/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	875	1	1	1	16,000.00
03/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	1901	2	2	2	16,000.00
03/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	6769	6	7	6	0.00
03/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	2955	3	3	3	0.00
03/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	2922	3	3	3	0.00
03/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	2989	3	3	3	0.00
03/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2309	3	2	3	0.00
03/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2357	3	2	3	0.00
03/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2333	3	2	3	0.00
03/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	737	1	1	1	16,000.00
03/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	3376	4	3	4	0.00
03/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	3343	4	3	4	0.00
03/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1137	1	1	1	1,000.00
03/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	5370	6	5	6	0.00
03/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	636	1	1	1	3,000.00

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03/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	6285	7	6	7	0.00
03/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	2751	3	3	3	0.00
03/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	4499	5	4	5	0.00
03/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4023	4	4	4	0.00
03/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	7557	8	8	8	0.00
03/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	3985	4	4	4	0.00
03/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	1853	2	2	2	3,000.00
03/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	6185	7	6	7	0.00
03/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1426	2	1	2	14,160.00
03/03/2020	2030 On 04-February-21			Bond Future	9.37	91.5578	92.0239	91.5578	0.00
03/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	890	1	1	1	800.00
03/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1784	2	2	2	800.00
03/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	6025	6	6	6	0.00
03/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2507	2	3	2	0.00
03/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2481	2	2	2	0.00
03/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2534	2	3	2	0.00
03/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	3651	4	4	4	0.00
03/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	3714	4	4	4	0.00
03/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	3682	4	4	4	0.00
03/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1459	2	1	2	800.00
03/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	4706	5	5	5	0.00
03/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	6820	7	7	7	0.00
03/03/2020	2032 On 07-May-20			Bond Future	9.57	91.2967	91.7040	91.2967	81,679.00
03/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	583	0	1	0	0.00
03/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	601	1	1	1	0.00
03/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	565	0	1	0	3,000.00
03/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	1511	1	2	1	0.00
03/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	145	0	0	0	3,000.00
03/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	315	0	0	0	7,500.00
03/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	1378	1	1	1	7,500.00
03/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	620	1	1	1	7,500.00
03/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	831	1	1	1	7,500.00
03/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	2599	3	3	3	0.00

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03/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	3065	3	3	3	0.00
03/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	1813	2	2	2	0.00
03/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	4136	4	4	4	0.00
03/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	1682	2	2	2	3,000.00
03/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	5227	6	5	6	0.00
03/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	3215	4	3	4	0.00
03/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	3115	3	3	3	0.00
03/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	3165	3	3	3	0.00
03/03/2020	2032 On 06-August-20			Bond Future	9.65	92.9414	93.3388	92.9414	300.00
03/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	3480	3	3	3	0.00
03/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	513	0	1	0	800.00
03/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1434	1	1	1	800.00
03/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	1891	2	2	2	0.00
03/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	1862	2	2	2	0.00
03/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	1921	2	2	2	0.00
03/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	3091	3	3	3	0.00
03/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	3164	3	3	3	0.00
03/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	3128	3	3	3	0.00
03/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	3795	4	4	4	0.00
03/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	1828	2	2	2	800.00
03/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	6292	7	6	7	0.00
03/03/2020	2032 On 05-November-20			Bond Future	9.74	90.4301	90.8119	90.4301	0.00
03/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1302	1	1	1	3,000.00
03/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2589	2	3	2	3,000.00
03/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	8143	8	8	8	0.00
03/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	983	1	1	1	1,000.00
03/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	2087	2	2	2	1,000.00
03/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	8560	8	9	8	0.00
03/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	3083	3	3	3	0.00
03/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	3118	3	3	3	0.00
03/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	3049	3	3	3	0.00
03/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	2968	3	3	3	0.00
03/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	2911	3	3	3	0.00
03/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	2939	3	3	3	0.00

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03/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	597	1	1	1	1,000.00
03/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	3992	4	4	4	0.00
03/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	682	1	1	1	3,000.00
03/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	6218	7	6	7	0.00
03/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	3397	4	3	4	0.00
03/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	5386	6	5	6	0.00
03/03/2020	2032 On 04-February-21			Bond Future	9.83	92.0767	92.4148	92.0767	0.00
03/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	7272	7	7	7	0.00
03/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	996	1	1	1	800.00
03/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	1966	2	2	2	800.00
03/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	2801	3	3	3	0.00
03/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	2859	3	3	3	0.00
03/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	2830	3	3	3	0.00
03/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	4148	4	4	4	0.00
03/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	4114	4	4	4	0.00
03/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	4182	4	4	4	0.00
03/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	5401	6	5	6	0.00
03/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	1420	2	1	2	800.00
03/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	7768	8	8	8	0.00
03/03/2020	2033 On 07-May-20			Bond Future	100.27	100.8360	100.2733	100.8360	6,960.00
03/03/2020	2033 On 06-August-20			Bond Future	102.09	102.6772	102.0856	102.6772	0.00
03/03/2020	2033 On 05-November-20			Bond Future	102.67	103.3043	102.6717	103.3043	0.00
03/03/2020	2033 On 04-February-21			Bond Future	104.51	105.2090	104.5084	105.2090	0.00
03/03/2020	2037 On 07-May-20			Bond Future	10.16	88.9277	89.1530	88.9277	70,980.00
03/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	419	0	0	0	0.00
03/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	434	0	0	0	0.00
03/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	405	0	0	0	0.00
03/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	1319	1	1	1	7,500.00
03/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	582	1	1	1	7,500.00
03/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	3954	4	4	4	0.00
03/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	4617	5	5	5	0.00
03/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	2457	3	2	3	0.00

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03/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	4492	5	4	5	0.00
03/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	4554	5	5	5	0.00
03/03/2020	2037 On 06-August-20			Bond Future	10.25	86.2697	86.4825	86.2697	300.00
03/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1614	2	2	2	0.00
03/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1588	2	2	2	0.00
03/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1642	2	2	2	0.00
03/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	4316	4	4	4	0.00
03/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	4410	5	4	5	0.00
03/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	4363	5	4	5	0.00
03/03/2020	2037 On 05-November-20			Bond Future	10.34	87.7983	87.9934	87.7983	0.00
03/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2842	3	3	3	0.00
03/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2875	3	3	3	0.00
03/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2809	3	3	3	0.00
03/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4009	4	4	4	0.00
03/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	3934	4	4	4	0.00
03/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	3971	4	4	4	0.00
03/03/2020	2037 On 04-February-21			Bond Future	10.44	85.1394	85.2894	85.1394	0.00
03/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3543	3	4	3	0.00
03/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3510	3	4	3	0.00
03/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3476	3	3	3	0.00
03/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	4638	5	5	5	0.00
03/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	4602	5	5	5	0.00
03/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	4567	5	5	5	0.00
03/03/2020	2038 On 07-May-20			Bond Future	116.54	116.7867	116.5388	116.7867	10,897.00
03/03/2020	2038 On 06-August-20			Bond Future	116.95	117.2318	116.9500	117.2318	0.00
03/03/2020	2038 On 05-November-20			Bond Future	119.02	119.3364	119.0209	119.3364	0.00
03/03/2020	2038 On 04-February-21			Bond Future	119.43	119.8241	119.4298	119.8241	0.00
03/03/2020	2040 On 07-May-20			Bond Future	10.26	91.7438	91.9461	91.7438	47,815.00
03/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	484	0	0	0	0.00
03/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	502	0	1	0	0.00
03/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	467	0	0	0	0.00
03/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	695	1	1	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1546	1	2	1	7,500.00
03/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	1067	1	1	1	2,640.00
03/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	179	0	0	0	2,640.00
03/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	6310	6	6	6	0.00
03/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	3076	3	3	3	0.00
03/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	2372	3	2	3	0.00
03/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	4666	5	5	5	0.00
03/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	3910	4	4	4	0.00
03/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	4536	5	5	5	0.00
03/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	4601	5	5	5	0.00
03/03/2020	2040 On 06-August-20			Bond Future	10.35	88.8860	89.0749	88.8860	600.00
03/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	5081	5	5	5	0.00
03/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	812	1	1	1	800.00
03/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	2063	2	2	2	800.00
03/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	1938	2	2	2	0.00
03/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	1907	2	2	2	0.00
03/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	1969	2	2	2	0.00
03/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	4361	4	4	4	0.00
03/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	4457	5	4	5	0.00
03/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	4408	5	4	5	0.00
03/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	4219	4	4	4	0.00
03/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	1848	2	2	2	800.00
03/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	7033	7	7	7	0.00
03/03/2020	2040 On 05-November-20			Bond Future	10.44	90.4608	90.6309	90.4608	0.00
03/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1463	1	1	1	2,000.00
03/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	983	1	1	1	2,000.00
03/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	3198	3	3	3	0.00
03/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	3235	3	3	3	0.00
03/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2909	3	3	3	2,000.00
03/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	9578	9	10	9	0.00
03/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	2172	2	2	2	2,000.00
03/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	8575	8	9	8	0.00
03/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	3161	3	3	3	0.00
03/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	4206	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1202	1	1	1	2,000.00
03/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	7006	7	7	7	0.00
03/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	927	1	1	1	2,000.00
03/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	5541	6	6	6	0.00
03/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	4128	4	4	4	0.00
03/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	4167	4	4	4	0.00
03/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	8442	9	8	9	0.00
03/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	4487	5	4	5	0.00
03/03/2020	2040 On 04-February-21			Bond Future	10.54	87.6000	87.7231	87.6000	0.00
03/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	9650	10	10	10	0.00
03/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1454	1	1	1	800.00
03/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	2724	3	3	3	800.00
03/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	3806	4	4	4	0.00
03/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	3877	4	4	4	0.00
03/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	3841	4	4	4	0.00
03/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	4767	5	5	5	0.00
03/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	4728	5	5	5	0.00
03/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	4806	5	5	5	0.00
03/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	6241	6	6	6	0.00
03/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	1485	2	1	2	800.00
03/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	9004	9	9	9	0.00
03/03/2020	2044 On 07-May-20			Bond Future	10.34	88.2880	88.4524	88.2880	78,533.00
03/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	472	0	0	0	0.00
03/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	488	0	0	0	0.00
03/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	455	0	0	0	0.00
03/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	100	0	0	0	129.00
03/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	811	1	1	1	129.00
03/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	4345	4	4	4	0.00
03/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	835	1	1	1	100.00
03/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	5952	6	6	6	0.00
03/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	50	0	0	0	100.00
03/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	32	0	0	0	556.00
03/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	677	1	1	1	556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	5550	5	6	5	0.00
03/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	539	1	1	1	556.00
03/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4125	4	4	4	0.00
03/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	3707	4	4	4	0.00
03/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	453	0	0	0	100.00
03/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	9143	9	9	9	0.00
03/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	828	1	1	1	129.00
03/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	8524	9	9	9	0.00
03/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	3765	4	4	4	0.00
03/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	4907	5	5	5	0.00
03/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	7496	8	7	8	0.00
03/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	4771	5	5	5	0.00
03/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	4839	5	5	5	0.00
03/03/2020	2044 On 06-August-20			Bond Future	10.43	85.4932	85.6441	85.4932	500.00
03/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1610	2	2	2	602.00
03/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	6257	6	6	6	0.00
03/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	408	0	0	0	602.00
03/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	128	0	0	0	140.00
03/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	867	1	1	1	140.00
03/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	5470	5	5	5	0.00
03/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1324	1	1	1	0.00
03/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1299	1	1	1	0.00
03/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1348	1	1	1	0.00
03/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	5736	6	6	6	0.00
03/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	5853	6	6	6	0.00
03/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	5794	6	6	6	0.00
03/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	1801	2	2	2	140.00
03/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	7111	7	7	7	0.00
03/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	5174	5	5	5	0.00
03/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1467	2	1	2	602.00
03/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	12242	12	12	12	0.00
03/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	9288	9	9	9	0.00
03/03/2020	2044 On 05-November-20			Bond Future	10.52	87.0080	87.1402	87.0080	0.00
03/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	6117	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	2054	2	2	2	525.00
03/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	576	1	1	1	525.00
03/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	6661	7	7	7	0.00
03/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	7908	8	8	8	0.00
03/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1241	1	1	1	1,815.00
03/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1857	2	2	2	568.00
03/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	202	0	0	0	1,815.00
03/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1997	2	2	2	1,815.00
03/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	512	0	1	0	568.00
03/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1829	2	2	2	0.00
03/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	7671	8	8	8	0.00
03/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	3054	3	3	3	0.00
03/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	3089	3	3	3	0.00
03/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	3018	3	3	3	0.00
03/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	4378	4	4	4	0.00
03/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	4295	4	4	4	0.00
03/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	4336	4	4	4	0.00
03/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	1583	2	2	2	568.00
03/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	6211	6	6	6	0.00
03/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	10665	11	11	11	0.00
03/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	5889	6	6	6	0.00
03/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	14291	14	14	14	0.00
03/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	6156	6	6	6	0.00
03/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1491	2	1	2	1,815.00
03/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	7622	8	8	8	0.00
03/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	1988	2	2	2	1,815.00
03/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	10278	10	10	10	0.00
03/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2202	2	2	2	525.00
03/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	5784	6	6	6	0.00
03/03/2020	2044 On 04-February-21			Bond Future	10.61	84.2095	84.2960	84.2095	0.00
03/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3453	3	3	3	0.00
03/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2485	2	2	2	0.00
03/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	5343	5	5	5	0.00
03/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	3252	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1532	2	2	2	405.00
03/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3487	3	3	3	0.00
03/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3521	3	4	3	0.00
03/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	5347	5	5	5	0.00
03/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	5389	5	5	5	0.00
03/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	5695	6	6	6	405.00
03/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	9107	9	9	9	0.00
03/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	3684	4	4	4	405.00
03/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	5432	5	5	5	0.00
03/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	6906	7	7	7	0.00
03/03/2020	2046 On 07-May-20			Bond Future	106.36	105.9820	106.3584	105.9820	14,000.00
03/03/2020	2046 On 06-August-20			Bond Future	108.28	107.9174	108.2806	107.9174	0.00
03/03/2020	2046 On 05-November-20			Bond Future	108.40	108.0660	108.4014	108.0660	0.00
03/03/2020	2046 On 04-February-21			Bond Future	110.34	110.0584	110.3403	110.0584	0.00
03/03/2020	2050 On 07-May-20			Bond Future	109.35	109.5692	109.3548	109.5692	12,808.00
03/03/2020	2050 On 06-August-20			Bond Future	109.45	109.6971	109.4501	109.6971	0.00
03/03/2020	2050 On 05-November-20			Bond Future	111.39	111.6663	111.3882	111.6663	0.00
03/03/2020	2050 On 04-February-21			Bond Future	111.46	111.8124	111.4595	111.8124	0.00
03/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	AL37 On 07-May-20			Index Future	703.49	699.9470	703.4880	699.9470	0.00
03/03/2020	AL37 On 06-August-20			Index Future	715.90	712.4200	715.8950	712.4200	0.00
03/03/2020	AL37 On 05-November-20			Index Future	728.55	725.1850	728.5470	725.1850	0.00
03/03/2020	AL37 On 04-February-21			Index Future	741.42	738.3930	741.4190	738.3930	0.00
03/03/2020	AL7T On 07-May-20			Index Future	803.74	799.1950	803.7410	799.1950	0.00
03/03/2020	AL7T On 06-August-20			Index Future	817.92	813.4360	817.9160	813.4360	0.00
03/03/2020	AL7T On 05-November-20			Index Future	832.37	828.0110	832.3700	828.0110	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
03/03/2020	AL7T On 04-February-21			Index Future	847.08	843.0930	847.0770	843.0930	0.00
03/03/2020	ALBI On 07-May-20			Index Future	714.97	712.3520	714.9700	712.3520	222.00
03/03/2020	ALBI On 06-August-20			Index Future	727.58	725.0470	727.5800	725.0470	0.00
03/03/2020	ALBI On 05-November-20			Index Future	740.44	738.0380	740.4370	738.0380	0.00
03/03/2020	ALBI On 04-February-21			Index Future	753.52	751.4800	753.5200	751.4800	0.00
03/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2020	ES33 On 07-May-20			Bond Future	11.13	76.0630	76.2130	76.0630	350.00
03/03/2020	ES33 On 06-August-20			Bond Future	11.27	77.4332	77.5717	77.4332	0.00
03/03/2020	ES33 On 05-November-20			Bond Future	11.40	75.0140	75.1363	75.0140	0.00
03/03/2020	ES33 On 04-February-21			Bond Future	11.56	76.3799	76.4626	76.3799	0.00
03/03/2020	ES42 On 07-May-20			Bond Future	11.46	76.5618	76.7653	76.5618	4,919.00
03/03/2020	ES42 On 06-August-20			Bond Future	11.59	77.9412	78.1338	77.9412	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
03/03/2020	ES42 On 05-November-20			Bond Future	11.73	75.0590	75.2360	75.0590	0.00
03/03/2020	ES42 On 04-February-21			Bond Future	11.87	76.4255	76.5632	76.4255	0.00
03/03/2020	GOVI On 07-May-20			GOVI	706.88	704.2120	706.8810	704.2120	1,176.00
03/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	131190	16	13	16	0.00
03/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	130990	16	13	16	0.00
03/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	131090	16	13	16	0.00
03/03/2020	GOVI On 06-August-20			GOVI	719.35	716.7610	719.3480	716.7610	0.00
03/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	87720	11	9	11	0.00
03/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	87920	11	9	11	0.00
03/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	87820	11	9	11	0.00
03/03/2020	GOVI On 05-November-20			GOVI	732.06	729.6040	732.0600	729.6040	0.00
03/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	57900	8	6	8	0.00
03/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	57700	8	6	8	0.00
03/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	57800	8	6	8	0.00
03/03/2020	GOVI On 04-February-21			GOVI	745.00	742.8930	744.9950	742.8930	0.00
03/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	59450	8	6	8	0.00
03/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	59650	8	6	8	0.00
03/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	59550	8	6	8	0.00
03/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	IGOV On 07-May-20			Index Future	261.40	261.7030	261.4010	261.7030	1,007.00
03/03/2020	IGOV On 06-August-20			Index Future	266.08	266.4300	266.0750	266.4300	0.00
03/03/2020	IGOV On 05-November-20			Index Future	270.84	271.2660	270.8390	271.2660	0.00
03/03/2020	IGOV On 04-February-21			Index Future	275.69	276.2680	275.6860	276.2680	0.00
03/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
03/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9900	101.9800	101.9900	0.00
03/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
03/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.20	95.2500	95.2000	95.2500	0.00
03/03/2020	IS05 On 16-March-21			Interest Rate Swap	94.04	94.1200	94.0400	94.1200	0.00
03/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.82	92.9400	92.8200	92.9400	0.00
03/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.57	92.7200	92.5700	92.7200	0.00
03/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.40	94.5800	94.4000	94.5800	51.00
03/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.21	94.4000	94.2100	94.4000	0.00
03/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.06	95.2800	95.0600	95.2800	0.00
03/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.71	98.9700	98.7100	98.9700	0.00
03/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.69	99.9900	99.6900	99.9900	0.00
03/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.68	93.0100	92.6800	93.0100	0.00
03/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.54	98.9000	98.5400	98.9000	0.00
03/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
03/03/2020	IS10 On 17-December-25			Interest Rate Swap	88.63	89.0500	88.6300	89.0500	0.00
03/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.39	85.8300	85.3900	85.8300	0.00
03/03/2020	IS10 On 15-June-26			Interest Rate Swap	83.98	84.4200	83.9800	84.4200	0.00
03/03/2020	IS10 On 21-September-26			Interest Rate Swap	86.13	86.5600	86.1300	86.5600	0.00
03/03/2020	IS10 On 21-December-26			Interest Rate Swap	90.00	90.4300	90.0000	90.4300	0.00
03/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.46	88.8900	88.4600	88.8900	0.00
03/03/2020	IS10 On 21-June-27			Interest Rate Swap	90.57	91.0100	90.5700	91.0100	0.00
03/03/2020	IS10 On 20-September-27			Interest Rate Swap	96.14	96.5900	96.1400	96.5900	0.00
03/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.49	96.9500	96.4900	96.9500	0.00
03/03/2020	IS10 On 22-March-28			Interest Rate Swap	89.75	90.2400	89.7500	90.2400	0.00
03/03/2020	IS10 On 20-June-28			Interest Rate Swap	97.20	97.6800	97.2000	97.6800	0.00
03/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/03/2020	R023 On 07-May-20			Bond Future	6.18	105.0870	105.5133	105.0870	67,917.00
03/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1884	1	2	1	0.00
03/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1860	1	2	1	0.00
03/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1909	2	2	2	0.00
03/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	35	0	0	0	0.00
03/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	38	0	0	0	0.00
03/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	36	0	0	0	0.00
03/03/2020	R023 On 06-August-20			Bond Future	6.07	106.9801	107.3943	106.9801	0.00
03/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2874	2	3	2	0.00
03/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2896	3	3	3	0.00
03/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2853	2	3	2	0.00
03/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	52	0	0	0	0.00
03/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	49	0	0	0	0.00
03/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	50	0	0	0	0.00
03/03/2020	R023 On 05-November-20			Bond Future	5.94	104.9467	105.3424	104.9467	0.00
03/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3272	3	3	3	0.00
03/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3252	3	3	3	0.00
03/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3292	3	3	3	0.00
03/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	35	0	0	0	0.00
03/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	37	0	0	0	0.00
03/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	36	0	0	0	0.00
03/03/2020	R023 On 04-February-21			Bond Future	5.79	106.8578	107.2024	106.8578	0.00
03/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1337	1	1	1	0.00
03/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1352	1	1	1	0.00
03/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1322	1	1	1	0.00
03/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	295	0	0	0	0.00
03/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	287	0	0	0	0.00
03/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	291	0	0	0	0.00
03/03/2020	R035 On 07-May-20			Bond Future	9.97	93.1991	93.3877	93.1991	118,093.00
03/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	472	0	0	0	0.00
03/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	490	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
03/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	456	0	0	0	0.00
03/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	598	1	1	1	7,500.00
03/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1368	1	1	1	7,500.00
03/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	131	0	0	0	3,530.00
03/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	4703	5	5	5	0.00
03/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	1152	1	1	1	3,530.00
03/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	91	0	0	0	5,000.00
03/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	1066	1	1	1	5,000.00
03/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	5728	6	6	6	0.00
03/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	349	0	0	0	5,000.00
03/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	2647	3	3	3	0.00
03/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	6052	6	6	6	0.00
03/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	518	1	1	1	3,530.00
03/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	6565	7	7	7	0.00
03/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	2512	3	3	3	0.00
03/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2217	2	2	2	0.00
03/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	4133	4	4	4	0.00
03/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	3669	4	4	4	0.00
03/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	4015	4	4	4	0.00
03/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	4074	4	4	4	0.00
03/03/2020	R035 On 06-August-20			Bond Future	10.05	94.8781	95.0526	94.8781	410.00
03/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1567	2	2	2	500.00
03/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	4479	4	4	4	0.00
03/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	447	0	0	0	500.00
03/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	347	0	0	0	24,761.00
03/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	153	0	0	0	3,000.00
03/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	2321	2	2	2	0.00
03/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	2354	2	2	2	0.00
03/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	2288	2	2	2	0.00
03/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	3319	3	3	3	0.00
03/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3243	3	3	3	0.00
03/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3281	3	3	3	0.00
03/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	10091	10	10	10	0.00
03/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	4346	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	1749	2	2	2	500.00
03/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	8264	8	8	8	0.00
03/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	7651	8	8	8	0.00
03/03/2020	R035 On 05-November-20			Bond Future	10.15	92.0597	92.2146	92.0597	0.00
03/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	4112	4	4	4	0.00
03/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	4071	4	4	4	0.00
03/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	4030	4	4	4	0.00
03/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	2847	3	3	3	0.00
03/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	2820	3	3	3	0.00
03/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	2793	3	3	3	0.00
03/03/2020	R035 On 04-February-21			Bond Future	10.25	93.7361	93.8426	93.7361	0.00
03/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	3210	3	3	3	0.00
03/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3538	3	4	3	0.00
03/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	7623	8	8	8	0.00
03/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3242	3	3	3	0.00
03/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3274	3	3	3	0.00
03/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	4579	5	5	5	0.00
03/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	4617	5	5	5	0.00
03/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	1840	2	2	2	650.00
03/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	4288	4	4	4	650.00
03/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	4654	5	5	5	0.00
03/03/2020	R186 On 07-May-20			Bond Future	8.06	115.8015	116.3930	115.8015	85,307.00
03/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	1197	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	1226	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	1167	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2738	2	3	2	0.00
03/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	736	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1861	2	2	2	0.00
03/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	4699	4	5	4	0.00
03/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	264	0	0	0	0.00
03/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	680	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	101	0	0	0	0.00
03/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	1618	2	2	2	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	2808	3	3	3	0.00
03/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	385	1	0	1	23,172.00
03/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1120	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1071	1	1	1	0.00
03/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1095	1	1	1	0.00
03/03/2020	R186 On 06-August-20			Bond Future	8.11	112.5843	113.1651	112.5843	1,870.00
03/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	2084	2	2	2	0.00
03/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2476	2	2	2	0.00
03/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2442	2	2	2	0.00
03/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2511	2	3	2	0.00
03/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1103	1	1	1	0.00
03/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1138	1	1	1	0.00
03/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1120	1	1	1	0.00
03/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1350	2	1	2	3,150.00
03/03/2020	R186 On 05-November-20			Bond Future	8.16	114.5793	115.1424	114.5793	0.00
03/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2544	2	3	2	3,500.00
03/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	5881	5	6	5	0.00
03/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3607	3	4	3	0.00
03/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3536	3	4	3	0.00
03/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1278	1	1	1	3,500.00
03/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3572	3	4	3	0.00
03/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1125	1	1	1	0.00
03/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1139	1	1	1	0.00
03/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	2916	3	3	3	0.00
03/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1111	1	1	1	0.00
03/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	482	1	0	1	3,500.00
03/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1638	2	2	2	0.00
03/03/2020	R186 On 04-February-21			Bond Future	8.22	111.3631	111.8736	111.3631	0.00
03/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	2214	2	2	2	0.00
03/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	2239	2	2	2	0.00
03/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	2189	2	2	2	0.00
03/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2520	3	3	3	0.00
03/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2472	3	2	3	0.00
03/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2495	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	R197 On 07-May-20			Bond Future	308.43	308.5961	308.4252	308.5961	2,507.00
03/03/2020	R197 On 06-August-20			Bond Future	306.20	306.4688	306.2032	306.4688	0.00
03/03/2020	R197 On 05-November-20			Bond Future	311.63	311.9707	311.6251	311.9707	0.00
03/03/2020	R197 On 04-February-21			Bond Future	309.20	309.7581	309.2009	309.7581	0.00
03/03/2020	R202 On 07-May-20			Bond Future	226.58	227.4296	226.5761	227.4296	8,502.00
03/03/2020	R202 On 06-August-20			Bond Future	226.53	227.4594	226.5300	227.4594	0.00
03/03/2020	R202 On 05-November-20			Bond Future	230.54	231.5431	230.5413	231.5431	0.00
03/03/2020	R202 On 04-February-21			Bond Future	230.42	231.5819	230.4171	231.5819	0.00
03/03/2020	R208 On 07-May-20			Bond Future	5.82	101.5392	101.5551	101.5392	17,475.00
03/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	883	1	1	1	0.00
03/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	866	1	1	1	0.00
03/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	874	1	1	1	0.00
03/03/2020	R208 On 06-August-20			Bond Future	5.28	103.3685	103.3656	103.3685	0.00
03/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	216	0	0	0	0.00
03/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	211	0	0	0	0.00
03/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	221	0	0	0	0.00
03/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	43	0	0	0	0.00
03/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	45	0	0	0	0.00
03/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	44	0	0	0	0.00
03/03/2020	R208 On 05-November-20			Bond Future	4.08	101.7980	101.7700	101.7980	0.00
03/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	279	0	0	0	0.00
03/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	283	0	0	0	0.00
03/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	276	0	0	0	0.00
03/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	10	0	0	0	0.00
03/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	10	0	0	0	0.00
03/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	10	0	0	0	0.00
03/03/2020	R209 On 07-May-20			Bond Future	10.02	70.8795	71.0398	70.8795	69,389.00
03/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	352	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
03/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	340	0	0	0	0.00
03/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	364	0	0	0	0.00
03/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	3847	4	4	4	0.00
03/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	3953	4	4	4	0.00
03/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	3900	4	4	4	0.00
03/03/2020	R209 On 06-August-20			Bond Future	10.10	72.1564	72.3063	72.1564	200.00
03/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	37227	37	37	37	0.00
03/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	37010	37	37	37	0.00
03/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	37118	37	37	37	0.00
03/03/2020	R209 On 05-November-20			Bond Future	10.19	70.2848	70.4198	70.2848	0.00
03/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2455	2	2	2	0.00
03/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2426	2	2	2	0.00
03/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2484	2	2	2	0.00
03/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	3488	4	3	4	0.00
03/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	3552	4	4	4	0.00
03/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	3520	4	4	4	0.00
03/03/2020	R209 On 04-February-21			Bond Future	10.28	71.5647	71.6627	71.5647	0.00
03/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	2998	3	3	3	0.00
03/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	3026	3	3	3	0.00
03/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	2969	3	3	3	0.00
03/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4017	4	4	4	0.00
03/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	3954	4	4	4	0.00
03/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	3985	4	4	4	0.00
03/03/2020	R210 On 07-May-20			Bond Future	186.63	186.6367	186.6318	186.6367	1,935.00
03/03/2020	R210 On 06-August-20			Bond Future	190.00	190.0447	190.0049	190.0447	0.00
03/03/2020	R210 On 05-November-20			Bond Future	190.65	190.7450	190.6460	190.7450	0.00
03/03/2020	R210 On 04-February-21			Bond Future	194.06	194.2619	194.0561	194.2619	0.00
03/03/2020	R212 On 07-May-20			Bond Future	165.11	165.1182	165.1088	165.1182	6,719.00
03/03/2020	R212 On 06-August-20			Bond Future	165.80	165.8477	165.7971	165.8477	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
03/03/2020	R212 On 05-November-20			Bond Future	168.73	168.8252	168.7329	168.8252	0.00
03/03/2020	R212 On 04-February-21			Bond Future	169.42	169.6184	169.4215	169.6184	0.00
03/03/2020	R213 On 07-May-20			Bond Future	9.35	85.1311	85.6242	85.1311	15,444.00
03/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	606	0	1	0	0.00
03/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	588	0	1	0	0.00
03/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	624	1	1	1	0.00
03/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	2623	3	3	3	0.00
03/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	2711	3	3	3	0.00
03/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	2667	3	3	3	0.00
03/03/2020	R213 On 06-August-20			Bond Future	9.42	86.6647	87.1507	86.6647	300.00
03/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	1871	2	2	2	0.00
03/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	1900	2	2	2	0.00
03/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	1843	2	2	2	0.00
03/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	2631	3	3	3	0.00
03/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	2570	3	3	3	0.00
03/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	2600	3	3	3	0.00
03/03/2020	R213 On 05-November-20			Bond Future	9.50	84.6514	85.1252	84.6514	0.00
03/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2962	3	3	3	0.00
03/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	2929	3	3	3	0.00
03/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2995	3	3	3	0.00
03/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	2389	3	2	3	0.00
03/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	2438	3	2	3	0.00
03/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	2413	3	2	3	0.00
03/03/2020	R213 On 04-February-21			Bond Future	9.59	86.1929	86.6281	86.1929	0.00
03/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2614	2	3	2	0.00
03/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2641	2	3	2	0.00
03/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2587	2	3	2	0.00
03/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	3750	4	4	4	0.00
03/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	3689	4	4	4	0.00
03/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	3719	4	4	4	0.00
03/03/2020	R214 On 07-May-20			Bond Future	10.21	69.3436	69.5422	69.3436	17,353.00
03/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	543	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
03/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	559	1	1	1	0.00
03/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	526	0	1	0	0.00
03/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	833	1	1	1	1,250.00
03/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	3487	3	3	3	0.00
03/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	88	0	0	0	1,250.00
03/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	2764	3	3	3	0.00
03/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	700	1	1	1	1,250.00
03/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	3534	4	4	4	0.00
03/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	6192	6	6	6	0.00
03/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	3431	4	3	4	0.00
03/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	3482	4	3	4	0.00
03/03/2020	R214 On 06-August-20			Bond Future	10.29	70.5928	70.7820	70.5928	300.00
03/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1694	2	2	2	0.00
03/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1720	2	2	2	0.00
03/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1668	2	2	2	0.00
03/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	3703	4	4	4	0.00
03/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	3624	4	4	4	0.00
03/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	3663	4	4	4	0.00
03/03/2020	R214 On 05-November-20			Bond Future	10.37	68.5482	68.7238	68.5482	0.00
03/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2763	3	3	3	0.00
03/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2733	3	3	3	0.00
03/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	2795	3	3	3	0.00
03/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	3485	4	3	4	0.00
03/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	3550	4	4	4	0.00
03/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	3517	4	4	4	0.00
03/03/2020	R214 On 04-February-21			Bond Future	10.46	69.7965	69.9371	69.7965	0.00
03/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	3246	3	3	3	0.00
03/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	3276	3	3	3	0.00
03/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	3217	3	3	3	0.00
03/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4149	4	4	4	0.00
03/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4083	4	4	4	0.00
03/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4116	4	4	4	0.00
03/03/2020	R248 On 07-May-20			Bond Future	10.32	87.1539	87.4028	87.1539	91,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	467	0	0	0	0.00
03/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	484	0	0	0	0.00
03/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	451	0	0	0	0.00
03/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1559	1	2	1	0.00
03/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	3907	4	4	4	0.00
03/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	331	0	0	0	300.00
03/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1007	1	1	1	300.00
03/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	5651	6	6	6	0.00
03/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	2559	3	3	3	300.00
03/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	5069	5	5	5	0.00
03/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	4928	5	5	5	0.00
03/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	4998	5	5	5	0.00
03/03/2020	R248 On 06-August-20			Bond Future	10.41	88.7239	88.9611	88.7239	400.00
03/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	309	0	0	0	20,640.00
03/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	128	0	0	0	3,000.00
03/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	2374	2	2	2	0.00
03/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	2409	2	2	2	0.00
03/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	2339	2	2	2	0.00
03/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4157	4	4	4	0.00
03/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4065	4	4	4	0.00
03/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4111	4	4	4	0.00
03/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	12551	13	13	13	0.00
03/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	10306	11	10	11	0.00
03/03/2020	R248 On 05-November-20			Bond Future	10.50	85.8599	86.0800	85.8599	0.00
03/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	2153	2	2	2	0.00
03/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	2123	2	2	2	0.00
03/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	2094	2	2	2	0.00
03/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	5908	6	6	6	0.00
03/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	5854	6	6	6	0.00
03/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	5801	6	6	6	0.00
03/03/2020	R248 On 04-February-21			Bond Future	10.59	87.4234	87.5996	87.4234	0.00
03/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	4078	4	4	4	0.00
03/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	4004	4	4	4	0.00
03/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	4041	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	4958	5	5	5	0.00
03/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	4998	5	5	5	0.00
03/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	4917	5	5	5	0.00